



# Currency Derivatives Daily MTM Report

Daily summary for: 29/04/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future			7.40740	7.51730			26,503,677.20	3,578	258,708
\$ / R	On	13/09/2010	Foreign Exchange Future			7.52130	7.63590			1,504,260.00	200	25,130
\$ / R	On	13/12/2010	Foreign Exchange Future			7.63560	7.75130			5,589,259.20	732	7,455
\$ / R	On	14/03/2011	Foreign Exchange Future			7.74990	7.86650			0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Future			7.86500	7.98160			0.00	0	75
<b>Total \$ / R Future</b>										<b>33,597,196.40</b>	<b>4,510</b>	<b>291,368</b>
\$ / R	On	14/06/2010	Foreign Exchange Option	8.40	Call		10.00000	7,000	19.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.40	Put		893.00000	1,000,000	19.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.15	Put		8,633.00000	8,743,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	40.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.15	Put		6,633.00000	6,743,000	40.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.15	Call		3,367.00000	3,257,000	23.62	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	23.62	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.20	Put		8,683.00000	8,793,000	42.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	40.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.20	Put		6,683.00000	6,793,000	40.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.20	Call		3,317.00000	3,207,000	22.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	22.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.30	Put		8,783.00000	8,893,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.60	Call		0.00000	0,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.60	Put		9,083.00000	9,193,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.80	Call		0.00000	0,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.80	Put		9,283.00000	9,393,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.80	Call		0.00000	0,000	41.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.80	Put		7,283.00000	7,393,000	41.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.80	Call		0.00000	0,000	30.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.80	Put		3,283.00000	3,393,000	30.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.75	Call		0.00000	0,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.75	Put		9,233.00000	9,343,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.75	Call		0.00000	0,000	41.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.75	Put		7,233.00000	7,343,000	41.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.75	Call		0.00000	0,000	30.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.75	Put		3,233.00000	3,343,000	30.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.75	Call		1,767.00000	1,657,000	21.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.75	Put		0.00000	0,000	21.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.75	Call		2,767.00000	2,657,000	20.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	20.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.70	Call		0.00000	0,000	42.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	16.70	Put		9,183.00000	9,293,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.70	Call		0.00000	0,000	41.51	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.70	Put		7,183.00000	7,293,000	41.51	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.50	Put		8,983.00000	9,093,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.55	Put		9,033.00000	9,143,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.45	Put		8,933.00000	9,043,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	41.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.45	Put		6,933.00000	7,043,000	41.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.45	Call		193.00000	138,000	15.04	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.45	Put		126.00000	181,000	15.04	0.00	0	100
\$ / R	On	14/06/2010	Foreign Exchange Option	6.45	Call		1,069.00000	960,000	17.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.45	Put		2.00000	3,000	17.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.45	Call		2,067.00000	1,957,000	23.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	23.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.45	Call		3,067.00000	2,957,000	19.42	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	19.42	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.35	Put		8,833.00000	8,943,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	40.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.35	Put		6,833.00000	6,943,000	40.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.35	Call		1,168.00000	1,059,000	18.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.35	Put		1.00000	2,000	18.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	5.35	Call		2,167.00000	2,057,000	23.17	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	23.17	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.35	Call		3,167.00000	3,057,000	20.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	20.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.25	Put		8,733.00000	8,843,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.25	Call		329.00000	250,000	15.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.25	Put		62.00000	93,000	15.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.25	Call		1,268.00000	1,158,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.25	Put		1.00000	1,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.25	Call		3,267.00000	3,157,000	21.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	21.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	40.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.30	Put		6,783.00000	6,893,000	40.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.80	Call		0.00000	0,000	37.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.80	Put		5,283.00000	5,393,000	37.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.30	Call		13.00000	9,000	18.63	0.00	0	140
\$ / R	On	14/06/2010	Foreign Exchange Option	8.30	Put		796.00000	902,000	18.63	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.30	Call		292.00000	217,000	15.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.30	Put		75.00000	110,000	15.16	0.00	0	10,000
\$ / R	On	14/06/2010	Foreign Exchange Option	6.30	Call		1,218.00000	1,108,000	18.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.30	Put		1.00000	1,000	18.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.30	Call		2,217.00000	2,107,000	22.96	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	22.96	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.30	Call		3,217.00000	3,107,000	20.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	20.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.45	Call		8.00000	6,000	19.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.45	Put		941.00000	1,049,000	19.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.75	Call		3.00000	2,000	20.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		1,236.00000	1,345,000	20.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Call		0.00000	0,000	41.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Put		7,083.00000	7,193,000	41.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	41.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.55	Put		7,033.00000	7,143,000	41.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.55	Call		0.00000	0,000	34.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.55	Put		4,033.00000	4,143,000	34.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	41.20	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.50	Put		6,983.00000	7,093,000	41.20	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.70	Call		4.00000	3,000	20.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.70	Put		1,187.00000	1,296,000	20.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.70	Call		822.00000	716,000	17.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.70	Put		5.00000	9,000	17.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.70	Call		1,817.00000	1,707,000	21.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.70	Put		0.00000	0,000	21.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.70	Call		2,817.00000	2,707,000	20.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	20.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.50	Call		7.00000	5,000	19.47	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.50	Put		990.00000	1,098,000	19.47	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.50	Call		165.00000	119,000	15.25	0.00	0	7,500
\$ / R	On	14/06/2010	Foreign Exchange Option	7.50	Put		148.00000	212,000	15.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	5.50	Call		2,017.00000	1,907,000	22.85	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	22.85	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.50	Call		3,017.00000	2,907,000	19.63	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	19.63	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	38.57	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.05	Put		5,533.00000	5,643,000	38.57	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	35.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.05	Put		4,533.00000	4,643,000	35.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	32.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.05	Put		3,533.00000	3,643,000	32.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		6.00000	4,000	19.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		1,039.00000	1,147,000	19.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.55	Call		143.00000	102,000	15.46	0.00	0	1,430
\$ / R	On	14/06/2010	Foreign Exchange Option	7.55	Put		176.00000	245,000	15.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.55	Call		970.00000	861,000	17.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.55	Put		3.00000	4,000	17.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.55	Call		1,967.00000	1,857,000	22.58	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.55	Put		0.00000	0,000	22.58	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.55	Call		2,967.00000	2,857,000	19.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.55	Put		0.00000	0,000	19.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.10	Call		0.00000	0,000	38.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.10	Put		5,583.00000	5,693,000	38.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	36.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.10	Put		4,583.00000	4,693,000	36.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.10	Call		0.00000	0,000	32.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	11.10	Put		3,583.00000	3,693,000	32.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		5.00000	4,000	19.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		1,088.00000	1,197,000	19.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.60	Call		920.00000	813,000	17.43	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.60	Put		3.00000	6,000	17.43	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.60	Call		1,917.00000	1,807,000	22.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.60	Put		0.00000	0,000	22.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.60	Call		2,917.00000	2,807,000	20.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.60	Put		0.00000	0,000	20.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.15	Call		0.00000	0,000	38.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.15	Put		5,633.00000	5,743,000	38.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.15	Call		0.00000	0,000	32.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.15	Put		3,633.00000	3,743,000	32.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.65	Call		4.00000	3,000	20.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.65	Put		1,137.00000	1,246,000	20.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.65	Call		871.00000	764,000	17.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.65	Put		4.00000	7,000	17.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.65	Call		1,867.00000	1,757,000	22.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.65	Put		0.00000	0,000	22.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.65	Call		2,867.00000	2,757,000	20.25	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.65	Put		0.00000	0,000	20.25	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.30	Call		0.00000	0,000	39.23	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.30	Put		5,783.00000	5,893,000	39.23	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	36.58	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.30	Put		4,783.00000	4,893,000	36.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	11.30	Call		0.00000	0,000	33.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.30	Put		3,783.00000	3,893,000	33.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.80	Call		3.00000	2,000	20.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.80	Put		1,286.00000	1,395,000	20.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.80	Call		67.00000	46,000	16.52	0.00	0	21,795
\$ / R	On	14/06/2010	Foreign Exchange Option	7.80	Put		350.00000	439,000	16.52	0.00	0	200
\$ / R	On	14/06/2010	Foreign Exchange Option	6.80	Call		726.00000	622,000	16.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.80	Put		9.00000	15,000	16.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.80	Call		1,717.00000	1,607,000	21.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.80	Put		0.00000	0,000	21.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.80	Call		2,717.00000	2,607,000	20.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	20.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.85	Call		57.00000	39,000	16.73	0.00	0	450
\$ / R	On	14/06/2010	Foreign Exchange Option	7.85	Put		390.00000	482,000	16.73	0.00	0	430
\$ / R	On	14/06/2010	Foreign Exchange Option	6.85	Call		678.00000	575,000	16.62	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.85	Put		11.00000	18,000	16.62	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.85	Call		1,667.00000	1,558,000	20.99	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.85	Put		0.00000	1,000	20.99	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.85	Call		2,667.00000	2,557,000	21.09	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	21.09	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.40	Call		0.00000	0,000	39.49	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.40	Put		5,883.00000	5,993,000	39.49	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.40	Call		0.00000	0,000	34.20	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.40	Put		3,883.00000	3,993,000	34.20	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		2.00000	1,000	21.16	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	8.90	Put		1,385.00000	1,494,000	21.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.90	Call		49.00000	33,000	16.94	0.00	0	55
\$ / R	On	14/06/2010	Foreign Exchange Option	7.90	Put		432.00000	526,000	16.94	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.90	Call		631.00000	530,000	16.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.90	Put		14.00000	23,000	16.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.90	Call		1,617.00000	1,508,000	20.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.90	Put		0.00000	1,000	20.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.90	Call		2,617.00000	2,507,000	21.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	21.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.50	Call		0.00000	0,000	39.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.50	Put		5,983.00000	6,093,000	39.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.50	Call		0.00000	0,000	34.47	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.50	Put		3,983.00000	4,093,000	34.47	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	39.96	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.70	Put		6,183.00000	6,293,000	39.96	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.70	Call		0.00000	0,000	37.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.70	Put		5,183.00000	5,293,000	37.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	34.99	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.70	Put		4,183.00000	4,293,000	34.99	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.70	Call		0.00000	0,000	30.38	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.70	Put		3,183.00000	3,293,000	30.38	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.65	Call		0.00000	0,000	39.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.65	Put		6,133.00000	6,243,000	39.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.65	Call		0.00000	0,000	37.51	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.65	Put		5,133.00000	5,243,000	37.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	11.65	Call		0.00000	0,000	34.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.65	Put		4,133.00000	4,243,000	34.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.15	Call		409.00000	322,000	15.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.15	Put		42.00000	65,000	15.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.15	Call		1,368.00000	1,258,000	19.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.15	Put		1.00000	1,000	19.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.15	Call		2,367.00000	2,257,000	22.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	22.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.60	Call		0.00000	0,000	39.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.60	Put		6,083.00000	6,193,000	39.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.60	Call		0.00000	0,000	34.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.60	Put		4,083.00000	4,193,000	34.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		0.00000	0,000	29.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		3,083.00000	3,193,000	29.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.10	Call		1.00000	1,000	22.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.10	Put		1,584.00000	1,694,000	22.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.10	Call		25.00000	17,000	17.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.10	Put		608.00000	710,000	17.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.10	Call		451.00000	360,000	15.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.10	Put		34.00000	53,000	15.80	0.00	0	3,950
\$ / R	On	14/06/2010	Foreign Exchange Option	6.10	Call		1,418.00000	1,308,000	19.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.10	Put		1.00000	1,000	19.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.10	Call		2,417.00000	2,307,000	22.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	22.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.45	Call		0.00000	0,000	39.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	13.45	Put		5,933.00000	6,043,000	39.57	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.45	Call		0.00000	0,000	34.33	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.45	Put		3,933.00000	4,043,000	34.33	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.95	Call		41.00000	28,000	17.15	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.95	Put		474.00000	571,000	17.15	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.95	Call		585.00000	486,000	16.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.95	Put		18.00000	29,000	16.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.95	Call		1,567.00000	1,458,000	20.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.95	Put		0.00000	1,000	20.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.95	Call		2,567.00000	2,457,000	21.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	21.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.35	Call		0.00000	0,000	39.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.35	Put		5,833.00000	5,943,000	39.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	36.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.35	Put		4,833.00000	4,943,000	36.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.35	Call		0.00000	0,000	33.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.35	Put		3,833.00000	3,943,000	33.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.95	Call		2.00000	1,000	21.37	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.95	Put		1,435.00000	1,544,000	21.37	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		2.00000	2,000	20.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		1,335.00000	1,445,000	20.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.00	Call		0.00000	0,000	38.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.00	Put		5,483.00000	5,593,000	38.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	35.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.00	Put		4,483.00000	4,593,000	35.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	9.00	Call		2.00000	1,000	21.58	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.00	Put		1,485.00000	1,594,000	21.58	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.00	Call		539.00000	443,000	16.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.00	Put		22.00000	36,000	16.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.00	Call		1,517.00000	1,408,000	20.20	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.00	Put		0.00000	1,000	20.20	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.20	Call		0.00000	0,000	38.96	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.20	Put		5,683.00000	5,793,000	38.96	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.20	Call		0.00000	0,000	33.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.20	Put		3,683.00000	3,793,000	33.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.20	Call		1.00000	1,000	22.43	0.00	0	21,795
\$ / R	On	14/06/2010	Foreign Exchange Option	9.20	Put		1,684.00000	1,794,000	22.43	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.20	Call		368.00000	285,000	15.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.20	Put		51.00000	78,000	15.48	0.00	0	10,000
\$ / R	On	14/06/2010	Foreign Exchange Option	6.20	Call		1,318.00000	1,208,000	19.14	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.20	Put		1.00000	1,000	19.14	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.20	Call		2,317.00000	2,207,000	22.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	22.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	35.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.85	Put		4,333.00000	4,443,000	35.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.25	Call		1.00000	1,000	22.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.25	Put		1,734.00000	1,844,000	22.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.05	Call		1.00000	1,000	21.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.05	Put		1,534.00000	1,644,000	21.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.35	Call		257.00000	187,000	14.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	7.35	Put		90.00000	130,000	14.99	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.50	Call		0.00000	0,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.50	Put		7,983.00000	8,093,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	40.43	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.00	Put		6,483.00000	6,593,000	40.43	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	37.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.50	Put		4,983.00000	5,093,000	37.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.00	Call		0.00000	0,000	32.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.00	Put		3,483.00000	3,593,000	32.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.50	Call		1,019.00000	910,000	17.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.50	Put		2.00000	3,000	17.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.00	Call		2,517.00000	2,407,000	21.71	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	21.71	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.50	Call		4,017.00000	3,907,000	35.09	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.50	Put		0.00000	0,000	35.09	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.75	Put		8,233.00000	8,343,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	40.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.25	Put		6,733.00000	6,843,000	40.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.25	Call		0.00000	0,000	33.38	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.25	Put		3,733.00000	3,843,000	33.38	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.25	Call		16.00000	11,000	18.42	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.25	Put		749.00000	854,000	18.42	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.75	Call		774.00000	669,000	16.94	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.75	Put		7.00000	12,000	16.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	5.25	Call		2,267.00000	2,157,000	22.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	22.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.75	Call		3,767.00000	3,657,000	30.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	30.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.30	Call		1.00000	1,000	22.85	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.30	Put		1,784.00000	1,894,000	22.85	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.60	Call		123.00000	88,000	15.68	0.00	0	6,350
\$ / R	On	14/06/2010	Foreign Exchange Option	7.60	Put		206.00000	281,000	15.68	0.00	0	130
\$ / R	On	14/06/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	36.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.25	Put		4,733.00000	4,843,000	36.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	35.52	0.00	0	21,978
\$ / R	On	14/06/2010	Foreign Exchange Option	11.90	Put		4,383.00000	4,493,000	35.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.15	Call		1.00000	1,000	22.22	0.00	0	21,978
\$ / R	On	14/06/2010	Foreign Exchange Option	9.15	Put		1,634.00000	1,744,000	22.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.35	Call		1.00000	0,000	23.06	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.35	Put		1,834.00000	1,943,000	23.06	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.65	Call		106.00000	75,000	15.89	0.00	0	100
\$ / R	On	14/06/2010	Foreign Exchange Option	7.65	Put		239.00000	318,000	15.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	36.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.20	Put		4,683.00000	4,793,000	36.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.60	Call		0.00000	0,000	24.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.60	Put		2,083.00000	2,193,000	24.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	23.82	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.50	Put		1,983.00000	2,093,000	23.82	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.70	Call		91.00000	64,000	16.10	0.00	0	17,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	7.70	Put		274.00000	357,000	16.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.65	Call		0.00000	0,000	24.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.65	Put		2,133.00000	2,243,000	24.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	24.09	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.55	Put		2,033.00000	2,143,000	24.09	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.45	Call		0.00000	0,000	23.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.45	Put		1,933.00000	2,043,000	23.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.75	Call		78.00000	55,000	16.31	0.00	0	33
\$ / R	On	14/06/2010	Foreign Exchange Option	7.75	Put		311.00000	398,000	16.31	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	37.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.55	Put		5,033.00000	5,143,000	37.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.15	Call		22.00000	15,000	18.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.15	Put		655.00000	758,000	18.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.75	Call		0.00000	0,000	37.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.75	Put		5,233.00000	5,343,000	37.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.65	Call		0.00000	0,000	30.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.65	Put		3,133.00000	3,243,000	30.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		0.00000	0,000	29.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		3,033.00000	3,143,000	29.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	29.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.45	Put		2,933.00000	3,043,000	29.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.35	Call		11.00000	8,000	18.84	0.00	0	1,900
\$ / R	On	14/06/2010	Foreign Exchange Option	8.35	Put		844.00000	951,000	18.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.60	Call		0.00000	0,000	37.38	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.60	Put		5,083.00000	5,193,000	37.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	29.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.50	Put		2,983.00000	3,093,000	29.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	28.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.40	Put		2,883.00000	2,993,000	28.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.20	Call		18.00000	12,000	18.21	0.00	0	135
\$ / R	On	14/06/2010	Foreign Exchange Option	8.20	Put		701.00000	805,000	18.21	0.00	0	6
\$ / R	On	14/06/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	36.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.45	Put		4,933.00000	5,043,000	36.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	28.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.35	Put		2,833.00000	2,943,000	28.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	27.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.25	Put		2,733.00000	2,843,000	27.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	27.37	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.15	Put		2,633.00000	2,743,000	27.37	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	26.82	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.05	Put		2,533.00000	2,643,000	26.82	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	26.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.95	Put		2,433.00000	2,543,000	26.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	25.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.85	Put		2,333.00000	2,443,000	25.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.75	Call		0.00000	0,000	25.18	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.75	Put		2,233.00000	2,343,000	25.18	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.05	Call		30.00000	20,000	17.57	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.05	Put		563.00000	663,000	17.57	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	36.19	0.00	0	26,596



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	12.15	Put		4,633.00000	4,743,000	36.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.40	Call		1.00000	0,000	23.27	0.00	0	26,596
\$ / R	On	14/06/2010	Foreign Exchange Option	9.40	Put		1,884.00000	1,993,000	23.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	36.85	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.40	Put		4,883.00000	4,993,000	36.85	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	28.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.30	Put		2,783.00000	2,893,000	28.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	27.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.20	Put		2,683.00000	2,793,000	27.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	27.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.10	Put		2,583.00000	2,693,000	27.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	26.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.90	Put		2,383.00000	2,493,000	26.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.80	Call		0.00000	0,000	25.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.80	Put		2,283.00000	2,393,000	25.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.70	Call		0.00000	0,000	24.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.70	Put		2,183.00000	2,293,000	24.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.00	Call		35.00000	24,000	17.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.00	Put		518.00000	617,000	17.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	26.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.00	Put		2,483.00000	2,593,000	26.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.70	Put		8,183.00000	8,293,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.70	Call		3,817.00000	3,707,000	31.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	31.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	40.04	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.75	Put		6,233.00000	6,343,000	40.04	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	35.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.75	Put		4,233.00000	4,343,000	35.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.80	Put		8,283.00000	8,393,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	40.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.80	Put		6,283.00000	6,393,000	40.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	35.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.80	Put		4,283.00000	4,393,000	35.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.80	Call		3,717.00000	3,607,000	29.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	29.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.95	Put		8,433.00000	8,543,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	40.35	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.95	Put		6,433.00000	6,543,000	40.35	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	35.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.95	Put		4,433.00000	4,543,000	35.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.95	Call		3,567.00000	3,457,000	27.15	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	27.15	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.85	Put		8,333.00000	8,443,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	40.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.85	Put		6,333.00000	6,443,000	40.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.85	Call		3,667.00000	3,557,000	28.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	28.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	17.50	Call		0.00000	0,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	17.50	Put		9,983.00000	10,093,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.90	Put		8,383.00000	8,493,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	40.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.90	Put		6,383.00000	6,493,000	40.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.90	Call		3,617.00000	3,507,000	28.03	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	28.03	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.00	Put		8,483.00000	8,593,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.00	Call		3,517.00000	3,407,000	26.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	26.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.05	Put		8,533.00000	8,643,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	40.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.05	Put		6,533.00000	6,643,000	40.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.05	Call		495.00000	401,000	15.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.05	Put		28.00000	44,000	15.97	0.00	0	6,000
\$ / R	On	14/06/2010	Foreign Exchange Option	6.05	Call		1,467.00000	1,358,000	19.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.05	Put		0.00000	1,000	19.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.05	Call		2,467.00000	2,357,000	21.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	21.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.05	Call		3,467.00000	3,357,000	25.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	25.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	15.60	Call		0.00000	0,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.60	Put		8,083.00000	8,193,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.60	Call		3,917.00000	3,807,000	33.33	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.60	Put		0.00000	0,000	33.33	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.65	Call		0.00000	0,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.65	Put		8,133.00000	8,243,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.65	Call		3,867.00000	3,757,000	32.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.65	Put		0.00000	0,000	32.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.10	Put		8,583.00000	8,693,000	42.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	40.58	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.10	Put		6,583.00000	6,693,000	40.58	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.10	Call		3,417.00000	3,307,000	24.51	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	24.51	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.40	Call		224.00000	159,000	14.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.40	Put		107.00000	152,000	14.83	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	33.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,214.00000	8,329,000	33.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	29.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,214.00000	6,329,000	29.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		1.00000	1,000	25.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,215.00000	4,330,000	25.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		22.00000	16,000	23.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,236.00000	2,345,000	23.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		825.00000	724,000	14.92	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	6.85	Put		39.00000	53,000	14.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,789.00000	1,675,000	18.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Put		3.00000	4,000	18.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,786.00000	2,672,000	24.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	1,000	24.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,786.00000	3,671,000	23.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	23.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	33.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,164.00000	8,279,000	33.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	29.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,164.00000	6,279,000	29.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		1.00000	1,000	25.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,165.00000	4,280,000	25.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		24.00000	18,000	23.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,188.00000	2,297,000	23.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		232.00000	191,000	16.61	0.00	0	2,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		396.00000	470,000	16.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		868.00000	766,000	14.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		32.00000	45,000	14.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,839.00000	1,724,000	18.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		3.00000	3,000	18.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,836.00000	2,722,000	24.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	1,000	24.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,836.00000	3,721,000	23.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	23.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		217.00000	178,000	16.83	0.00	0	509
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		431.00000	507,000	16.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	33.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,264.00000	8,379,000	33.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	29.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,264.00000	6,379,000	29.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		1.00000	1,000	25.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,265.00000	4,380,000	25.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		20.00000	15,000	23.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,284.00000	2,394,000	23.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		202.00000	166,000	17.04	443,386.00	2,671	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		466.00000	545,000	17.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		782.00000	683,000	14.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		46.00000	62,000	14.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,739.00000	1,625,000	18.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		3.00000	4,000	18.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,736.00000	2,622,000	23.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	1,000	23.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,736.00000	3,621,000	23.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	23.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	33.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,314.00000	8,429,000	33.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	29.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,314.00000	6,429,000	29.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		1.00000	1,000	25.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,315.00000	4,430,000	25.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		19.00000	14,000	24.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Put		2,333.00000	2,443,000	24.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		189.00000	155,000	17.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		503.00000	584,000	17.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		740.00000	643,000	14.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		54.00000	72,000	14.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,690.00000	1,576,000	17.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		4.00000	5,000	17.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,686.00000	2,572,000	23.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	1,000	23.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,686.00000	3,571,000	23.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	23.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	33.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,414.00000	8,529,000	33.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	30.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,414.00000	6,529,000	30.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		1.00000	1,000	25.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,415.00000	4,530,000	25.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		16.00000	12,000	24.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,430.00000	2,541,000	24.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		165.00000	136,000	17.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		579.00000	665,000	17.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		660.00000	567,000	15.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		74.00000	96,000	15.05	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	6.05	Call		1,591.00000	1,477,000	17.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		5.00000	6,000	17.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Call		2,586.00000	2,472,000	23.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	1,000	23.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,586.00000	3,471,000	24.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	24.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	33.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,464.00000	8,579,000	33.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	30.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,464.00000	6,579,000	30.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		1.00000	1,000	25.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,465.00000	4,580,000	25.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		15.00000	11,000	24.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,479.00000	2,590,000	24.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		155.00000	127,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		619.00000	706,000	17.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		621.00000	531,000	15.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		85.00000	110,000	15.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,541.00000	1,427,000	17.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		5.00000	6,000	17.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,537.00000	2,422,000	22.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		1.00000	1,000	22.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,536.00000	3,421,000	24.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	24.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	33.35	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	16.15	Put		8,514.00000	8,629,000	33.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	30.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Put		6,514.00000	6,629,000	30.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		1.00000	1,000	25.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,515.00000	4,630,000	25.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		14.00000	10,000	24.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,528.00000	2,639,000	24.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		145.00000	119,000	18.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		659.00000	748,000	18.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		584.00000	496,000	15.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		98.00000	125,000	15.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,492.00000	1,378,000	16.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		6.00000	7,000	16.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,487.00000	2,372,000	22.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		1.00000	1,000	22.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,486.00000	3,371,000	24.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	24.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	33.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		8,664.00000	8,779,000	33.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	30.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		6,664.00000	6,779,000	30.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		1.00000	0,000	26.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		4,665.00000	4,779,000	26.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		11.00000	8,000	24.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		2,675.00000	2,787,000	24.16	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	7.30	Call		480.00000	400,000	15.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		144.00000	179,000	15.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Call		1,344.00000	1,230,000	15.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		8.00000	9,000	15.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,337.00000	2,222,000	21.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		1.00000	1,000	21.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,336.00000	3,221,000	25.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	25.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	33.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,614.00000	8,729,000	33.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	30.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,614.00000	6,729,000	30.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		1.00000	1,000	26.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,615.00000	4,730,000	26.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		12.00000	9,000	24.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,626.00000	2,738,000	24.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		127.00000	105,000	18.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		741.00000	834,000	18.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		513.00000	431,000	15.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		127.00000	160,000	15.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,393.00000	1,279,000	16.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		7.00000	8,000	16.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,387.00000	2,272,000	21.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		1.00000	1,000	21.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,386.00000	3,271,000	25.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	25.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	33.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Put		8,764.00000	8,879,000	33.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	30.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		6,764.00000	6,879,000	30.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		1.00000	0,000	26.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		4,765.00000	4,879,000	26.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		9.00000	7,000	24.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		2,773.00000	2,886,000	24.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		105.00000	87,000	19.16	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		869.00000	966,000	19.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		417.00000	343,000	15.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		181.00000	222,000	15.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		1,246.00000	1,132,000	15.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		10.00000	11,000	15.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		2,237.00000	2,123,000	21.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		1.00000	2,000	21.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		3,236.00000	3,121,000	25.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	25.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		119.00000	98,000	18.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		783.00000	877,000	18.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	33.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,064.00000	8,179,000	33.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	29.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,064.00000	6,179,000	29.22	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	11.70	Call		1.00000	1,000	25.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,065.00000	4,180,000	25.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Call		28.00000	21,000	23.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,092.00000	2,200,000	23.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		266.00000	220,000	16.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		330.00000	399,000	16.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		958.00000	852,000	14.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		22.00000	31,000	14.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,938.00000	1,824,000	19.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		2.00000	3,000	19.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,936.00000	2,822,000	24.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	1,000	24.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,936.00000	3,821,000	22.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	22.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	33.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,114.00000	8,229,000	33.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	29.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,114.00000	6,229,000	29.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		1.00000	1,000	25.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,115.00000	4,230,000	25.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		26.00000	19,000	23.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,140.00000	2,248,000	23.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		249.00000	205,000	16.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		363.00000	434,000	16.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		913.00000	808,000	14.85	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	6.75	Put		27.00000	37,000	14.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,888.00000	1,774,000	19.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Put		2.00000	3,000	19.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,886.00000	2,772,000	24.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	1,000	24.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,886.00000	3,771,000	22.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	22.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	33.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,364.00000	8,479,000	33.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	29.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,364.00000	6,479,000	29.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		1.00000	1,000	25.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,365.00000	4,480,000	25.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		17.00000	13,000	24.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,381.00000	2,492,000	24.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		177.00000	145,000	17.46	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		541.00000	624,000	17.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		699.00000	604,000	15.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		63.00000	83,000	15.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,640.00000	1,526,000	17.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		4.00000	5,000	17.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,636.00000	2,522,000	23.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	1,000	23.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,636.00000	3,521,000	24.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	24.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	33.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,564.00000	8,679,000	33.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	30.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,564.00000	6,679,000	30.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		1.00000	1,000	26.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,565.00000	4,680,000	26.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		13.00000	9,000	24.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,577.00000	2,688,000	24.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		136.00000	111,000	18.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		700.00000	790,000	18.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		548.00000	463,000	15.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		112.00000	142,000	15.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,443.00000	1,328,000	16.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		7.00000	7,000	16.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,437.00000	2,322,000	22.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		1.00000	1,000	22.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,436.00000	3,321,000	24.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	24.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	33.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		8,714.00000	8,829,000	33.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	30.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		6,714.00000	6,829,000	30.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		1.00000	0,000	26.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		4,715.00000	4,829,000	26.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		10.00000	7,000	24.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		2,724.00000	2,836,000	24.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		112.00000	92,000	18.95	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Put		826.00000	921,000	18.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		448.00000	371,000	15.24	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		162.00000	200,000	15.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		1,295.00000	1,181,000	15.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		9.00000	10,000	15.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		2,287.00000	2,172,000	21.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		1.00000	1,000	21.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		3,286.00000	3,171,000	25.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	25.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		40.00000	34,000	22.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		1,704.00000	1,813,000	22.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		46.00000	39,000	22.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,560.00000	1,668,000	22.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		1,002.00000	1,102,000	19.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		88.00000	73,000	19.80	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,138.00000	1,240,000	20.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		74.00000	61,000	20.43	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		48.00000	41,000	22.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,512.00000	1,620,000	22.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		53.00000	45,000	21.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,417.00000	1,524,000	21.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		83.00000	68,000	20.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		1,047.00000	1,147,000	20.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		273.00000	333,000	15.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		309.00000	254,000	15.76	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Call		286.00000	236,000	15.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		300.00000	365,000	15.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,199.00000	8,314,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		1.00000	1,000	26.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,200.00000	6,315,000	26.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		18.00000	14,000	27.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,217.00000	4,328,000	27.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		67.00000	58,000	23.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,266.00000	2,372,000	23.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		323.00000	279,000	17.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		522.00000	593,000	17.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		886.00000	791,000	15.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		85.00000	105,000	15.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,812.00000	1,698,000	17.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		11.00000	12,000	17.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,803.00000	2,687,000	21.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		2.00000	1,000	21.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,802.00000	3,686,000	26.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		1.00000	0,000	26.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		185.00000	160,000	19.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		984.00000	1,074,000	19.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	28.65	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		8,249.00000	8,364,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		1.00000	1,000	26.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,250.00000	6,365,000	26.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		17.00000	14,000	27.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,266.00000	4,378,000	27.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		64.00000	56,000	23.80	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,313.00000	2,420,000	23.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		848.00000	755,000	15.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		97.00000	119,000	15.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,763.00000	1,649,000	17.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		12.00000	13,000	17.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,753.00000	2,638,000	21.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		2.00000	2,000	21.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,752.00000	3,636,000	26.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		1.00000	0,000	26.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,299.00000	8,414,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		1.00000	1,000	26.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,300.00000	6,415,000	26.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		16.00000	13,000	27.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,315.00000	4,427,000	27.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		62.00000	54,000	23.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,361.00000	2,468,000	23.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		293.00000	253,000	17.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		592.00000	667,000	17.36	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		810.00000	719,000	15.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		109.00000	133,000	15.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,714.00000	1,600,000	16.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		13.00000	14,000	16.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,703.00000	2,588,000	21.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		2.00000	2,000	21.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,702.00000	3,586,000	26.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		1.00000	0,000	26.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,349.00000	8,464,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		1.00000	1,000	26.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,350.00000	6,465,000	26.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		15.00000	12,000	27.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,364.00000	4,476,000	27.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		60.00000	52,000	24.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,409.00000	2,516,000	24.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		279.00000	241,000	17.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		628.00000	705,000	17.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		773.00000	684,000	15.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		122.00000	148,000	15.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,665.00000	1,552,000	16.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		14.00000	16,000	16.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,654.00000	2,538,000	20.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		3.00000	2,000	20.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,652.00000	3,536,000	25.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		1.00000	0,000	25.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		308.00000	266,000	17.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		557.00000	630,000	17.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,399.00000	8,514,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		1.00000	1,000	26.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,400.00000	6,515,000	26.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		14.00000	11,000	27.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,413.00000	4,525,000	27.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		58.00000	50,000	24.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,457.00000	2,564,000	24.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		266.00000	230,000	17.71	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		665.00000	744,000	17.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		737.00000	651,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		136.00000	165,000	15.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,617.00000	1,504,000	16.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		16.00000	18,000	16.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,604.00000	2,488,000	20.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		3.00000	2,000	20.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,602.00000	3,486,000	25.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		1.00000	0,000	25.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,449.00000	8,564,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		1.00000	1,000	26.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,450.00000	6,565,000	26.60	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		13.00000	11,000	27.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,462.00000	4,575,000	27.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		56.00000	48,000	24.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,505.00000	2,612,000	24.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		254.00000	220,000	17.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		703.00000	784,000	17.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		703.00000	618,000	15.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		152.00000	182,000	15.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,568.00000	1,455,000	16.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		17.00000	19,000	16.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,554.00000	2,439,000	20.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		3.00000	3,000	20.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,552.00000	3,436,000	25.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		1.00000	0,000	25.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,499.00000	8,614,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		1.00000	1,000	26.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,500.00000	6,615,000	26.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		12.00000	10,000	27.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,511.00000	4,624,000	27.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		54.00000	47,000	24.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,553.00000	2,661,000	24.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		243.00000	210,000	18.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		742.00000	824,000	18.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		669.00000	587,000	15.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		168.00000	201,000	15.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,520.00000	1,407,000	16.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		19.00000	21,000	16.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,504.00000	2,389,000	20.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		3.00000	3,000	20.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,502.00000	3,386,000	25.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		1.00000	0,000	25.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		8,699.00000	8,814,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		1.00000	1,000	26.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		6,700.00000	6,815,000	26.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		10.00000	8,000	26.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		4,709.00000	4,822,000	26.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		47.00000	41,000	24.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		2,746.00000	2,855,000	24.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		202.00000	175,000	18.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		901.00000	989,000	18.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		546.00000	473,000	15.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		245.00000	287,000	15.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		1,329.00000	1,218,000	15.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		28.00000	32,000	15.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		2,305.00000	2,190,000	19.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		4.00000	4,000	19.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		3,302.00000	3,186,000	24.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		1.00000	0,000	24.12	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	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,649.00000	8,764,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		1.00000	1,000	26.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,650.00000	6,765,000	26.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		10.00000	8,000	26.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,659.00000	4,772,000	26.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		49.00000	42,000	24.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		2,698.00000	2,806,000	24.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		212.00000	183,000	18.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		861.00000	947,000	18.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		575.00000	500,000	15.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		224.00000	264,000	15.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,377.00000	1,265,000	15.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		26.00000	29,000	15.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,355.00000	2,240,000	19.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		4.00000	4,000	19.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,352.00000	3,236,000	24.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		1.00000	0,000	24.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		177.00000	154,000	19.30	0.00	0	117
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,026.00000	1,118,000	19.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		8,749.00000	8,864,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		1.00000	1,000	27.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		6,750.00000	6,865,000	27.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		9.00000	7,000	26.86	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		4,758.00000	4,871,000	26.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		45.00000	40,000	24.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		2,794.00000	2,904,000	24.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		194.00000	167,000	18.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		943.00000	1,031,000	18.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		518.00000	448,000	15.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		267.00000	312,000	15.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		1,282.00000	1,171,000	15.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		31.00000	35,000	15.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		2,256.00000	2,141,000	19.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		5.00000	5,000	19.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		3,252.00000	3,136,000	23.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		1.00000	0,000	23.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		232.00000	200,000	18.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		781.00000	864,000	18.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		1.00000	0,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,100.00000	8,214,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		1.00000	1,000	26.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,100.00000	6,215,000	26.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		20.00000	16,000	27.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,119.00000	4,230,000	27.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		72.00000	62,000	23.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,171.00000	2,276,000	23.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		356.00000	308,000	16.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		455.00000	522,000	16.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		967.00000	868,000	14.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		66.00000	82,000	14.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,910.00000	1,795,000	17.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		9.00000	9,000	17.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,903.00000	2,787,000	22.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		2.00000	1,000	22.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,902.00000	3,786,000	27.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		1.00000	0,000	27.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		1.00000	0,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,150.00000	8,264,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		1.00000	1,000	26.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,150.00000	6,265,000	26.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		19.00000	15,000	27.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,168.00000	4,279,000	27.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		69.00000	60,000	23.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,218.00000	2,324,000	23.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		339.00000	293,000	16.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		488.00000	557,000	16.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		926.00000	829,000	14.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		75.00000	93,000	14.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,861.00000	1,746,000	17.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		10.00000	10,000	17.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,853.00000	2,737,000	21.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		2.00000	1,000	21.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,852.00000	3,736,000	26.97	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		1.00000	0,000	26.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,549.00000	8,664,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		1.00000	1,000	26.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,550.00000	6,665,000	26.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		12.00000	9,000	27.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,561.00000	4,673,000	27.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		52.00000	45,000	24.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,601.00000	2,709,000	24.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		637.00000	557,000	15.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		186.00000	221,000	15.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,472.00000	1,360,000	15.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		21.00000	24,000	15.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,454.00000	2,339,000	19.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		3.00000	3,000	19.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,452.00000	3,336,000	24.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		1.00000	0,000	24.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,599.00000	8,714,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		1.00000	1,000	26.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,600.00000	6,715,000	26.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		11.00000	9,000	27.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,610.00000	4,723,000	27.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		50.00000	44,000	24.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,649.00000	2,758,000	24.62	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	8.35	Call		221.00000	191,000	18.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		820.00000	905,000	18.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		605.00000	528,000	15.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		204.00000	242,000	15.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,424.00000	1,312,000	15.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		23.00000	26,000	15.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,405.00000	2,289,000	19.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		4.00000	3,000	19.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,402.00000	3,286,000	24.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		1.00000	0,000	24.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		1.00000	1,000	27.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,300.00000	7,415,000	27.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		4.00000	3,000	26.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,303.00000	5,417,000	26.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		33.00000	28,000	26.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,332.00000	3,442,000	26.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		124.00000	108,000	20.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,423.00000	1,522,000	20.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,701.00000	4,586,000	28.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	28.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,468.00000	1,568,000	21.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		119.00000	104,000	21.06	0.00	0	330
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		90.00000	79,000	22.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		1,839.00000	1,943,000	22.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		111.00000	97,000	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	13/12/2010	Foreign Exchange Option	9.20	Put		1,560.00000	1,661,000	21.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		87.00000	77,000	22.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		1,886.00000	1,991,000	22.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		374.00000	324,000	16.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		423.00000	488,000	16.48	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		410.00000	384,000	17.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		544.00000	634,000	17.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		418.00000	364,000	17.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		602.00000	664,000	17.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		432.00000	404,000	17.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		516.00000	604,000	17.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		924.00000	1,000,000	18.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		290.00000	250,000	18.00	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		2,715.00000	2,832,000	24.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		81.00000	82,000	24.00	0.00	0	30,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		830.00000	751,000	16.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		298.00000	336,000	16.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		799.00000	722,000	16.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		317.00000	357,000	16.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		862.00000	781,000	16.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		280.00000	316,000	16.00	0.00	0	0
<b>Total \$ / R Option</b>										<b>443,386.00</b>	<b>2,671</b>	<b>286,959</b>
<b>Total \$ / R</b>										<b>34,040,582.40</b>	<b>7,181</b>	<b>578,327</b>
£ / R	On	14/06/2010	Foreign Exchange Future			11.30960	11.43050			429,764.80	38	32,336
£ / R	On	13/09/2010	Foreign Exchange Future			11.47920	11.60710			286,980.00	25	2,052

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/12/2010			11.64950	11.77730			174,742.50	15	103
<b>Total £ / R Future</b>									<b>891,487.30</b>	<b>78</b>	<b>34,491</b>
£ / R	On	14/06/2010	Foreign Exchange Option	22.05	Call	0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.05	Put	10,620.00000	10,740,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.05	Call	0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.05	Put	8,620.00000	8,740,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.35	Call	0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.35	Put	10,920.00000	11,040,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.35	Call	0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.35	Put	8,920.00000	9,040,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.85	Call	0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.85	Put	10,420.00000	10,540,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.85	Call	0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.85	Put	8,420.00000	8,540,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.85	Call	0.00000	0,000	36.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.85	Put	6,420.00000	6,540,000	36.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.85	Call	0.00000	0,000	29.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.85	Put	4,420.00000	4,540,000	29.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.70	Call	0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.70	Put	10,270.00000	10,390,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.70	Call	0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.70	Put	8,270.00000	8,390,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.70	Call	0.00000	0,000	36.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.70	Put	6,270.00000	6,390,000	36.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.70	Call	0.00000	0,000	28.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	15.70	Put		4,270.00000	4,390,000	28.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.60	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.60	Put		10,170.00000	10,290,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.60	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.60	Put		8,170.00000	8,290,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.60	Call		5.00000	2,000	21.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.60	Put		2,175.00000	2,292,000	21.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.60	Call		24.00000	14,000	17.97	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.60	Put		1,194.00000	1,304,000	17.97	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		848.00000	735,000	14.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		18.00000	25,000	14.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.60	Call		1,832.00000	1,711,000	18.74	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.60	Put		2.00000	1,000	18.74	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.40	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.40	Put		9,970.00000	10,090,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.40	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.40	Put		7,970.00000	8,090,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.45	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.45	Put		10,020.00000	10,140,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.45	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.45	Put		8,020.00000	8,140,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.45	Call		32.00000	19,000	17.43	0.00	0	8,032
£ / R	On	14/06/2010	Foreign Exchange Option	12.45	Put		1,052.00000	1,159,000	17.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.45	Call		217.00000	159,000	13.78	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.45	Put		237.00000	299,000	13.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	10.45	Call		990.00000	874,000	14.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.45	Put		10.00000	14,000	14.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.45	Call		1,982.00000	1,861,000	19.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.45	Put		2.00000	1,000	19.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.90	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.90	Put		10,470.00000	10,590,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	36.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.90	Put		6,470.00000	6,590,000	36.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	29.23	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.90	Put		4,470.00000	4,590,000	29.23	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.10	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.10	Put		10,670.00000	10,790,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.10	Put		8,670.00000	8,790,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	36.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.10	Put		6,670.00000	6,790,000	36.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.25	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.25	Put		10,820.00000	10,940,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.25	Put		8,820.00000	8,940,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.25	Call		46.00000	29,000	16.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.25	Put		866.00000	969,000	16.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.25	Call		328.00000	244,000	13.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.25	Put		148.00000	184,000	13.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.25	Call		1,186.00000	1,066,000	14.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	10.25	Put		6.00000	6,000	14.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.30	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.30	Put		10,870.00000	10,990,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.30	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.30	Put		8,870.00000	8,990,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.30	Call		298.00000	217,000	13.23	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.30	Put		168.00000	207,000	13.23	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.30	Call		1,137.00000	1,017,000	14.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.30	Put		7.00000	7,000	14.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.20	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.20	Put		10,770.00000	10,890,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.20	Put		8,770.00000	8,890,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.20	Call		2.00000	1,000	23.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.20	Put		2,772.00000	2,891,000	23.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.20	Call		9.00000	5,000	20.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.20	Put		1,779.00000	1,895,000	20.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.20	Call		51.00000	32,000	16.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.20	Put		821.00000	922,000	16.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.20	Call		360.00000	272,000	13.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.20	Put		130.00000	162,000	13.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.20	Call		1,236.00000	1,116,000	15.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.20	Put		6.00000	6,000	15.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.15	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.15	Put		10,720.00000	10,840,000	39.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	18.15	Call		0.00000	0,000	37.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.15	Put		6,720.00000	6,840,000	37.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	30.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.15	Put		4,720.00000	4,840,000	30.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.00	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.00	Put		10,570.00000	10,690,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.00	Put		8,570.00000	8,690,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.95	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.95	Put		10,520.00000	10,640,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.95	Put		8,520.00000	8,640,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	36.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.95	Put		6,520.00000	6,640,000	36.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	29.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.95	Put		4,520.00000	4,640,000	29.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.80	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.80	Put		10,370.00000	10,490,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.80	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.80	Put		8,370.00000	8,490,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.80	Call		0.00000	0,000	36.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.80	Put		6,370.00000	6,490,000	36.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	28.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.80	Put		4,370.00000	4,490,000	28.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.80	Call		110.00000	75,000	15.06	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	11.80	Put		480.00000	565,000	15.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.80	Call		668.00000	561,000	13.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.80	Put		38.00000	51,000	13.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.80	Call		1,633.00000	1,512,000	17.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.80	Put		3.00000	2,000	17.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.75	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.75	Put		10,320.00000	10,440,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.75	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.75	Put		8,320.00000	8,440,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.65	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.65	Put		10,220.00000	10,340,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.65	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.65	Put		8,220.00000	8,340,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.65	Call		5.00000	2,000	21.60	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.65	Put		2,225.00000	2,342,000	21.60	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.65	Call		148.00000	104,000	14.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.65	Put		368.00000	444,000	14.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.65	Call		802.00000	690,000	14.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.65	Put		22.00000	30,000	14.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.55	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.55	Put		10,120.00000	10,240,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.55	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.55	Put		8,120.00000	8,240,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.05	Call		0.00000	0,000	36.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.05	Put		6,620.00000	6,740,000	36.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	17.05	Call		0.00000	0,000	34.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.05	Put		5,620.00000	5,740,000	34.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	29.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.05	Put		4,620.00000	4,740,000	29.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	25.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.05	Put		3,620.00000	3,740,000	25.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.55	Call		5.00000	3,000	21.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.55	Put		2,125.00000	2,243,000	21.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.55	Call		27.00000	16,000	17.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.55	Put		1,147.00000	1,256,000	17.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.55	Call		179.00000	129,000	14.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.55	Put		299.00000	369,000	14.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		895.00000	781,000	14.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		15.00000	21,000	14.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.55	Call		1,882.00000	1,761,000	19.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.55	Put		2.00000	1,000	19.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.25	Call		2.00000	1,000	23.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.25	Put		2,822.00000	2,941,000	23.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.60	Call		0.00000	0,000	37.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.60	Put		7,170.00000	7,290,000	37.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.60	Call		0.00000	0,000	32.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.60	Put		5,170.00000	5,290,000	32.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.60	Call		0.00000	0,000	27.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.60	Put		4,170.00000	4,290,000	27.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.10	Call		61.00000	39,000	16.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	12.10	Put		731.00000	829,000	16.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.10	Call		428.00000	335,000	13.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.10	Put		98.00000	125,000	13.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.50	Call		0.00000	0,000	37.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.50	Put		7,070.00000	7,190,000	37.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.00	Call		13.00000	7,000	19.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.00	Put		1,583.00000	1,697,000	19.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.00	Call		75.00000	49,000	15.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.00	Put		645.00000	739,000	15.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.00	Call		503.00000	405,000	13.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.00	Put		73.00000	95,000	13.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.00	Call		1,434.00000	1,313,000	16.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.00	Put		4.00000	3,000	16.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	37.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.20	Put		6,770.00000	6,890,000	37.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.20	Call		0.00000	0,000	34.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.20	Put		5,770.00000	5,890,000	34.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	30.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.20	Put		4,770.00000	4,890,000	30.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.20	Call		0.00000	0,000	26.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.20	Put		3,770.00000	3,890,000	26.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.70	Call		4.00000	2,000	21.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.70	Put		2,274.00000	2,392,000	21.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.70	Call		21.00000	12,000	18.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.70	Put		1,291.00000	1,402,000	18.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	11.70	Call		134.00000	93,000	14.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.70	Put		404.00000	483,000	14.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.70	Call		756.00000	646,000	14.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.70	Put		26.00000	36,000	14.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.70	Call		1,732.00000	1,612,000	18.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.70	Put		2.00000	2,000	18.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.85	Call		100.00000	67,000	15.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.85	Put		520.00000	607,000	15.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.85	Call		625.00000	520,000	13.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.85	Put		45.00000	60,000	13.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.85	Call		1,583.00000	1,462,000	17.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.85	Put		3.00000	2,000	17.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.65	Call		0.00000	0,000	35.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.65	Put		6,220.00000	6,340,000	35.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.65	Call		0.00000	0,000	32.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.65	Put		5,220.00000	5,340,000	32.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.15	Call		10.00000	5,000	19.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.15	Put		1,730.00000	1,845,000	19.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.15	Call		56.00000	35,000	16.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.15	Put		776.00000	875,000	16.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.15	Call		1,285.00000	1,165,000	15.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.15	Put		5.00000	5,000	15.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	37.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.55	Put		7,120.00000	7,240,000	37.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	31.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	16.55	Put		5,120.00000	5,240,000	31.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.55	Call		0.00000	0,000	27.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.55	Put		4,120.00000	4,240,000	27.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.05	Call		2.00000	1,000	22.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.05	Put		2,622.00000	2,741,000	22.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.05	Call		12.00000	6,000	19.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.05	Put		1,632.00000	1,746,000	19.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.05	Call		68.00000	44,000	15.97	0.00	0	28
£ / R	On	14/06/2010	Foreign Exchange Option	12.05	Put		688.00000	784,000	15.97	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.05	Call		465.00000	369,000	13.56	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.05	Put		85.00000	109,000	13.56	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.05	Call		1,384.00000	1,264,000	16.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.05	Put		4.00000	4,000	16.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.45	Call		0.00000	0,000	37.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.45	Put		7,020.00000	7,140,000	37.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.45	Call		0.00000	0,000	35.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.45	Put		6,020.00000	6,140,000	35.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	31.56	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.45	Put		5,020.00000	5,140,000	31.56	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.45	Call		0.00000	0,000	27.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.45	Put		4,020.00000	4,140,000	27.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.95	Call		14.00000	7,000	19.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.95	Put		1,534.00000	1,647,000	19.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.95	Call		82.00000	54,000	15.60	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.95	Put		602.00000	694,000	15.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	10.95	Call		543.00000	442,000	13.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.95	Put		63.00000	82,000	13.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.95	Call		1,483.00000	1,363,000	16.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.95	Put		3.00000	3,000	16.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.90	Call		15.00000	8,000	19.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.90	Put		1,485.00000	1,598,000	19.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.90	Call		91.00000	60,000	15.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.90	Put		561.00000	650,000	15.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.90	Call		1,533.00000	1,413,000	16.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.90	Put		3.00000	3,000	16.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	37.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.25	Put		6,820.00000	6,940,000	37.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.25	Call		0.00000	0,000	34.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.25	Put		5,820.00000	5,940,000	34.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	30.71	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.25	Put		4,820.00000	4,940,000	30.71	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.25	Call		0.00000	0,000	26.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.25	Put		3,820.00000	3,940,000	26.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.75	Call		19.00000	11,000	18.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.75	Put		1,339.00000	1,451,000	18.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.75	Call		121.00000	84,000	14.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.75	Put		441.00000	524,000	14.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.75	Call		712.00000	603,000	13.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.75	Put		32.00000	43,000	13.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.75	Call		1,682.00000	1,562,000	17.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	9.75	Put		2.00000	2,000	17.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.75	Call		4.00000	2,000	21.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.75	Put		2,324.00000	2,442,000	21.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	36.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.00	Put		6,570.00000	6,690,000	36.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.00	Call		0.00000	0,000	33.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.00	Put		5,570.00000	5,690,000	33.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	29.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.00	Put		4,570.00000	4,690,000	29.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.00	Call		1.00000	0,000	25.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.00	Put		3,571.00000	3,690,000	25.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.45	Call		7.00000	3,000	20.99	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.45	Put		2,027.00000	2,143,000	20.99	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.75	Call		0.00000	0,000	36.13	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.75	Put		6,320.00000	6,440,000	36.13	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.75	Call		0.00000	0,000	32.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.75	Put		5,320.00000	5,440,000	32.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	28.60	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.75	Put		4,320.00000	4,440,000	28.60	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.75	Call		1.00000	0,000	25.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.75	Put		3,321.00000	3,440,000	25.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.25	Call		9.00000	4,000	20.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.25	Put		1,829.00000	1,944,000	20.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.55	Call		0.00000	0,000	35.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.55	Put		6,120.00000	6,240,000	35.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	11.35	Call		269.00000	196,000	13.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.35	Put		189.00000	236,000	13.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.35	Call		1,088.00000	969,000	14.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.35	Put		8.00000	9,000	14.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.35	Call		2,081.00000	1,961,000	20.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.35	Put		1.00000	1,000	20.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.40	Call		0.00000	0,000	35.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.40	Put		5,970.00000	6,090,000	35.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.40	Put		4,970.00000	5,090,000	31.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.40	Call		1.00000	1,000	23.92	0.00	0	8,032
£ / R	On	14/06/2010	Foreign Exchange Option	14.40	Put		2,971.00000	3,091,000	23.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.40	Call		242.00000	176,000	13.60	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.40	Put		212.00000	266,000	13.60	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.40	Call		1,039.00000	921,000	14.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.40	Put		9.00000	11,000	14.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	31.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.50	Put		5,070.00000	5,190,000	31.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.50	Call		0.00000	0,000	27.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.50	Put		4,070.00000	4,190,000	27.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.50	Call		1.00000	1,000	24.23	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.50	Put		3,071.00000	3,191,000	24.23	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.50	Call		6.00000	3,000	21.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.50	Put		2,076.00000	2,193,000	21.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.50	Call		29.00000	17,000	17.61	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	12.50	Put		1,099.00000	1,207,000	17.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.50	Call		197.00000	143,000	13.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.50	Put		267.00000	333,000	13.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.50	Call		942.00000	827,000	14.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.50	Put		12.00000	17,000	14.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.50	Call		1,932.00000	1,811,000	19.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.50	Put		2.00000	1,000	19.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.90	Put		8,470.00000	8,590,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	37.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.40	Put		6,970.00000	7,090,000	37.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.90	Call		0.00000	0,000	33.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.90	Put		5,470.00000	5,590,000	33.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.40	Call		0.00000	0,000	27.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.40	Put		3,970.00000	4,090,000	27.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.90	Call		3.00000	1,000	22.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.90	Put		2,473.00000	2,591,000	22.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.40	Call		35.00000	21,000	17.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.40	Put		1,005.00000	1,111,000	17.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.90	Call		583.00000	480,000	13.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.90	Put		53.00000	70,000	13.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.40	Call		2,031.00000	1,911,000	19.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.40	Put		1.00000	1,000	19.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	7.90	Call		3,531.00000	3,410,000	21.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	7.90	Put		1.00000	0,000	21.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	14.00	Call		2.00000	1,000	22.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.00	Put		2,572.00000	2,691,000	22.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.15	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.15	Put		8,720.00000	8,840,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.65	Call		0.00000	0,000	38.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.65	Put		7,220.00000	7,340,000	38.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.15	Call		0.00000	0,000	34.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.15	Put		5,720.00000	5,840,000	34.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.65	Call		0.00000	0,000	28.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.65	Put		4,220.00000	4,340,000	28.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.15	Call		2.00000	1,000	23.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.15	Put		2,722.00000	2,841,000	23.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.65	Call		22.00000	13,000	18.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.65	Put		1,242.00000	1,353,000	18.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.15	Call		393.00000	303,000	13.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.15	Put		113.00000	143,000	13.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.65	Call		1,782.00000	1,661,000	18.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.65	Put		2.00000	1,000	18.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.15	Call		3,281.00000	3,160,000	22.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.15	Put		1.00000	0,000	22.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.60	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.60	Put		9,170.00000	9,290,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.10	Call		0.00000	0,000	39.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.10	Put		7,670.00000	7,790,000	39.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.60	Call		0.00000	0,000	35.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	17.60	Put		6,170.00000	6,290,000	35.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	30.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.10	Put		4,670.00000	4,790,000	30.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.60	Call		1.00000	1,000	24.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.60	Put		3,171.00000	3,291,000	24.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.10	Call		11.00000	6,000	19.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.10	Put		1,681.00000	1,796,000	19.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.60	Call		163.00000	115,000	14.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.60	Put		333.00000	405,000	14.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.10	Call		1,335.00000	1,214,000	15.74	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.10	Put		5.00000	4,000	15.74	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		2,831.00000	2,710,000	22.31	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		1.00000	0,000	22.31	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.30	Call		0.00000	0,000	37.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.30	Put		6,870.00000	6,990,000	37.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.30	Call		0.00000	0,000	35.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.30	Put		5,870.00000	5,990,000	35.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	30.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.30	Put		4,870.00000	4,990,000	30.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.30	Call		0.00000	0,000	26.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.30	Put		3,870.00000	3,990,000	26.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.30	Call		2.00000	1,000	23.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.30	Put		2,872.00000	2,991,000	23.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.80	Call		4.00000	2,000	22.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.80	Put		2,374.00000	2,492,000	22.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	13.30	Call		8.00000	4,000	20.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.30	Put		1,878.00000	1,994,000	20.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.80	Call		17.00000	10,000	18.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.80	Put		1,387.00000	1,500,000	18.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.30	Call		42.00000	26,000	16.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.30	Put		912.00000	1,016,000	16.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.10	Call		2.00000	1,000	22.99	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.10	Put		2,672.00000	2,791,000	22.99	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.35	Call		0.00000	0,000	37.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.35	Put		6,920.00000	7,040,000	37.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.35	Call		0.00000	0,000	35.26	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.35	Put		5,920.00000	6,040,000	35.26	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	31.13	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.35	Put		4,920.00000	5,040,000	31.13	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.35	Call		0.00000	0,000	26.90	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.35	Put		3,920.00000	4,040,000	26.90	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.85	Call		3.00000	2,000	22.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.85	Put		2,423.00000	2,542,000	22.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.35	Call		7.00000	4,000	20.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.35	Put		1,927.00000	2,044,000	20.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.85	Call		16.00000	9,000	18.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.85	Put		1,436.00000	1,549,000	18.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.35	Call		38.00000	23,000	17.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.35	Put		958.00000	1,063,000	17.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.95	Call		3.00000	1,000	22.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	13.95	Put		2,523.00000	2,641,000	22.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.50	Call		0.00000	0,000	35.59	0.00	0	11,194
£ / R	On	14/06/2010	Foreign Exchange Option	17.50	Put		6,070.00000	6,190,000	35.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.40	Call		7.00000	3,000	20.83	0.00	0	11,194
£ / R	On	14/06/2010	Foreign Exchange Option	13.40	Put		1,977.00000	2,093,000	20.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.35	Call		1.00000	1,000	23.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.35	Put		2,921.00000	3,041,000	23.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.80	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.80	Put		9,370.00000	9,490,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.80	Call		0.00000	0,000	38.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.80	Put		7,370.00000	7,490,000	38.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.80	Call		0.00000	0,000	33.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.80	Put		5,370.00000	5,490,000	33.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.80	Call		1.00000	0,000	25.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.80	Put		3,371.00000	3,490,000	25.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.80	Call		2,631.00000	2,510,000	21.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.80	Put		1.00000	0,000	21.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.70	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.70	Put		9,270.00000	9,390,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.70	Call		0.00000	0,000	38.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.70	Put		7,270.00000	7,390,000	38.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.70	Call		0.00000	0,000	32.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.70	Put		5,270.00000	5,390,000	32.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.70	Call		1.00000	0,000	24.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.70	Put		3,271.00000	3,390,000	24.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	8.70	Call		2,731.00000	2,610,000	22.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.70	Put		1.00000	0,000	22.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.75	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.75	Put		9,320.00000	9,440,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.75	Call		0.00000	0,000	38.31	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.75	Put		7,320.00000	7,440,000	38.31	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.75	Call		2,681.00000	2,560,000	21.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		1.00000	0,000	21.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.00	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.00	Put		9,570.00000	9,690,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.00	Call		0.00000	0,000	38.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.00	Put		7,570.00000	7,690,000	38.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.00	Call		2,431.00000	2,310,000	21.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.00	Put		1.00000	0,000	21.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.10	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.10	Put		9,670.00000	9,790,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.10	Call		0.00000	0,000	34.31	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.10	Put		5,670.00000	5,790,000	34.31	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.10	Call		0.00000	0,000	26.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.10	Put		3,670.00000	3,790,000	26.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.10	Call		2,331.00000	2,210,000	21.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.10	Put		1.00000	0,000	21.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.05	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.05	Put		9,620.00000	9,740,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.05	Call		0.00000	0,000	38.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	19.05	Put		7,620.00000	7,740,000	38.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.05	Call		2,381.00000	2,260,000	21.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.05	Put		1.00000	0,000	21.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.15	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.15	Put		9,720.00000	9,840,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.15	Call		0.00000	0,000	39.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.15	Put		7,720.00000	7,840,000	39.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.15	Call		0.00000	0,000	26.23	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.15	Put		3,720.00000	3,840,000	26.23	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.15	Call		2,281.00000	2,160,000	20.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.15	Put		1.00000	0,000	20.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.30	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.30	Put		9,870.00000	9,990,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.30	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.30	Put		7,870.00000	7,990,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.30	Call		2,131.00000	2,010,000	20.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.30	Put		1.00000	0,000	20.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.35	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.35	Put		9,920.00000	10,040,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.35	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.35	Put		7,920.00000	8,040,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.25	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.25	Put		9,820.00000	9,940,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.25	Call		0.00000	0,000	39.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.25	Put		7,820.00000	7,940,000	39.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	9.25	Call		2,181.00000	2,060,000	20.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.25	Put		1.00000	0,000	20.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.55	Put		9,120.00000	9,240,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.55	Call		1.00000	1,000	24.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.55	Put		3,121.00000	3,241,000	24.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		2,881.00000	2,760,000	22.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		1.00000	0,000	22.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.20	Call		2,231.00000	2,110,000	20.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.20	Put		1.00000	0,000	20.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.20	Call		3,231.00000	3,110,000	22.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.20	Put		1.00000	0,000	22.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.05	Call		3,381.00000	3,260,000	22.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.05	Put		1.00000	0,000	22.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.25	Call		3,181.00000	3,060,000	22.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.25	Put		1.00000	0,000	22.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.85	Put		9,420.00000	9,540,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	38.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.85	Put		7,420.00000	7,540,000	38.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	33.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.85	Put		5,420.00000	5,540,000	33.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.85	Call		1.00000	0,000	25.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.85	Put		3,421.00000	3,540,000	25.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		2,581.00000	2,460,000	21.67	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		1.00000	0,000	21.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.65	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.65	Put		9,220.00000	9,340,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.65	Call		1.00000	1,000	24.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.65	Put		3,221.00000	3,341,000	24.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.65	Call		2,781.00000	2,660,000	22.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.65	Put		1.00000	0,000	22.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.35	Call		3,081.00000	2,960,000	22.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.35	Put		1.00000	0,000	22.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.40	Put		8,970.00000	9,090,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.40	Call		3,031.00000	2,910,000	22.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.40	Put		1.00000	0,000	22.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.90	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.90	Put		9,470.00000	9,590,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.90	Call		0.00000	0,000	38.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.90	Put		7,470.00000	7,590,000	38.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.90	Call		1.00000	0,000	25.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.90	Put		3,471.00000	3,590,000	25.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		2,531.00000	2,410,000	21.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.90	Put		1.00000	0,000	21.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.50	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.50	Put		10,070.00000	10,190,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.50	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.50	Put		8,070.00000	8,190,000	39.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.95	Put		9,520.00000	9,640,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	38.74	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.95	Put		7,520.00000	7,640,000	38.74	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	33.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.95	Put		5,520.00000	5,640,000	33.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.95	Call		1.00000	0,000	25.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.95	Put		3,521.00000	3,640,000	25.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.95	Call		2,481.00000	2,360,000	21.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.95	Put		1.00000	0,000	21.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.20	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.20	Put		9,770.00000	9,890,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.20	Call		0.00000	0,000	39.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.20	Put		7,770.00000	7,890,000	39.29	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		160.00000	114,000	18.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,353.00000	1,435,000	18.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		158.00000	130,000	18.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,251.00000	1,351,000	18.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		170.00000	122,000	18.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,313.00000	1,393,000	18.00	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>38,480</b>
<b>Total £ / R</b>										<b>891,487.30</b>	<b>78</b>	<b>72,971</b>
¥ / R	On	14/06/2010	Foreign Exchange Future			0.07860	0.08000			0.00	0	124
¥ / R	On	13/09/2010	Foreign Exchange Future			0.07990	0.08130			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>124</b>
¥ / R	On	14/06/2010	Foreign Exchange Option	0.08	Call		218.00000	161,000	20.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.08	Put		218.00000	301,000	20.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.09	Call		29.00000	21,000	25.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.09	Put		1,029.00000	1,161,000	25.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.07	Call		1,007.00000	869,000	19.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.07	Put		7.00000	9,000	19.00	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		367.00000	304,000	22.00	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		527.00000	604,000	22.00	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>124</b>
€ / R	On	14/06/2010	Foreign Exchange Future			9.81050	9.93140			5,052,407.50	515	27,093
€ / R	On	13/09/2010	Foreign Exchange Future			9.96200	10.08880			99,620.00	10	4,783
€ / R	On	13/12/2010	Foreign Exchange Future			10.11380	10.24210			232,617.40	23	2,004
<b>Total € / R Future</b>										<b>5,384,644.90</b>	<b>548</b>	<b>33,880</b>
€ / R	On	14/06/2010	Foreign Exchange Option	12.10	Call		1.00000	1,000	20.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.10	Put		2,170.00000	2,291,000	20.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.90	Call		1.00000	1,000	19.99	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.90	Put		1,970.00000	2,091,000	19.99	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.00	Call		1.00000	1,000	20.43	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.00	Put		2,070.00000	2,191,000	20.43	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.30	Call		0.00000	0,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.30	Put		9,369.00000	9,490,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.30	Call		0.00000	0,000	34.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	17.30	Put		7,369.00000	7,490,000	34.54	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.30	Call		0.00000	0,000	31.62	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.30	Put		5,369.00000	5,490,000	31.62	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.30	Call		0.00000	0,000	26.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.30	Put		3,369.00000	3,490,000	26.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.30	Call		5.00000	3,000	17.88	0.00	0	25
€ / R	On	14/06/2010	Foreign Exchange Option	11.30	Put		1,374.00000	1,493,000	17.88	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.30	Call		72.00000	48,000	14.55	0.00	0	20
€ / R	On	14/06/2010	Foreign Exchange Option	10.30	Put		441.00000	538,000	14.55	0.00	0	271
€ / R	On	14/06/2010	Foreign Exchange Option	9.30	Call		653.00000	544,000	13.95	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.30	Put		22.00000	34,000	13.95	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.30	Call		1,632.00000	1,511,000	16.94	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.30	Put		1.00000	1,000	16.94	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.30	Call		2,631.00000	2,511,000	16.82	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.30	Put		0.00000	1,000	16.82	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.60	Call		0.00000	0,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.60	Put		9,669.00000	9,790,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.60	Call		0.00000	0,000	34.90	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.60	Put		7,669.00000	7,790,000	34.90	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.60	Call		0.00000	0,000	32.29	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.60	Put		5,669.00000	5,790,000	32.29	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.60	Call		0.00000	0,000	27.41	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.60	Put		3,669.00000	3,790,000	27.41	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.60	Call		2.00000	1,000	18.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.60	Put		1,671.00000	1,791,000	18.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		32.00000	21,000	15.55	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		701.00000	811,000	15.55	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.60	Call		400.00000	307,000	13.31	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.60	Put		69.00000	97,000	13.31	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		1,333.00000	1,212,000	15.79	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		2.00000	2,000	15.79	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.60	Call		2,331.00000	2,211,000	18.05	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.60	Put		0.00000	1,000	18.05	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.70	Call		0.00000	0,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.70	Put		9,769.00000	9,890,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.70	Call		0.00000	0,000	35.02	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.70	Put		7,769.00000	7,890,000	35.02	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	32.51	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.70	Put		5,769.00000	5,890,000	32.51	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	27.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.70	Put		3,769.00000	3,890,000	27.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.70	Call		2.00000	1,000	19.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.70	Put		1,771.00000	1,891,000	19.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.70	Call		24.00000	15,000	15.88	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.70	Put		793.00000	905,000	15.88	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.70	Call		327.00000	241,000	13.09	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.70	Put		96.00000	131,000	13.09	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.70	Call		1,233.00000	1,113,000	15.40	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.70	Put		2.00000	3,000	15.40	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.70	Call		2,231.00000	2,111,000	18.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	7.70	Put		0.00000	1,000	18.45	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.35	Call		0.00000	0,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.35	Put		9,419.00000	9,540,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.35	Call		0.00000	0,000	34.60	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.35	Put		7,419.00000	7,540,000	34.60	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.35	Call		0.00000	0,000	31.73	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.35	Put		5,419.00000	5,540,000	31.73	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.35	Call		0.00000	0,000	26.32	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.35	Put		3,419.00000	3,540,000	26.32	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.35	Call		4.00000	3,000	18.05	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.35	Put		1,423.00000	1,543,000	18.05	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.35	Call		63.00000	42,000	14.71	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.35	Put		482.00000	582,000	14.71	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.35	Call		608.00000	501,000	13.84	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.35	Put		27.00000	41,000	13.84	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.35	Call		1,582.00000	1,461,000	16.75	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.35	Put		1.00000	1,000	16.75	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.35	Call		2,581.00000	2,461,000	17.03	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.35	Put		0.00000	1,000	17.03	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.40	Call		0.00000	0,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.40	Put		9,469.00000	9,590,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.40	Call		0.00000	0,000	34.66	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.40	Put		7,469.00000	7,590,000	34.66	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.40	Call		0.00000	0,000	31.84	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.40	Put		5,469.00000	5,590,000	31.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	13.40	Call		0.00000	0,000	26.54	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.40	Put		3,469.00000	3,590,000	26.54	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.40	Call		4.00000	2,000	18.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.40	Put		1,473.00000	1,592,000	18.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.40	Call		55.00000	36,000	14.88	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.40	Put		524.00000	626,000	14.88	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.40	Call		564.00000	460,000	13.74	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.40	Put		33.00000	50,000	13.74	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.40	Call		1,532.00000	1,411,000	16.56	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.40	Put		1.00000	1,000	16.56	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.40	Call		2,531.00000	2,411,000	17.23	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.40	Put		0.00000	1,000	17.23	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.55	Call		0.00000	0,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.55	Put		9,619.00000	9,740,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.55	Call		0.00000	0,000	34.84	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.55	Put		7,619.00000	7,740,000	34.84	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.55	Call		0.00000	0,000	32.18	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.55	Put		5,619.00000	5,740,000	32.18	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.55	Call		0.00000	0,000	27.19	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.55	Put		3,619.00000	3,740,000	27.19	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.55	Call		3.00000	2,000	18.72	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.55	Put		1,622.00000	1,742,000	18.72	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		37.00000	24,000	15.38	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		656.00000	764,000	15.38	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.55	Call		439.00000	343,000	13.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	9.55	Put		58.00000	83,000	13.41	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		1,382.00000	1,262,000	15.98	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		1.00000	2,000	15.98	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.55	Call		2,381.00000	2,261,000	17.84	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.55	Put		0.00000	1,000	17.84	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.45	Call		0.00000	0,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.45	Put		9,519.00000	9,640,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.45	Call		0.00000	0,000	34.72	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.45	Put		7,519.00000	7,640,000	34.72	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.45	Call		0.00000	0,000	31.95	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.45	Put		5,519.00000	5,640,000	31.95	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.45	Call		0.00000	0,000	26.76	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.45	Put		3,519.00000	3,640,000	26.76	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.45	Call		3.00000	2,000	18.38	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.45	Put		1,522.00000	1,642,000	18.38	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.45	Call		48.00000	31,000	15.05	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.45	Put		567.00000	671,000	15.05	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.45	Call		521.00000	419,000	13.63	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.45	Put		40.00000	59,000	13.63	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.45	Call		1,482.00000	1,361,000	16.36	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.45	Put		1.00000	1,000	16.36	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.45	Call		2,481.00000	2,361,000	17.44	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.45	Put		0.00000	1,000	17.44	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.50	Call		0.00000	0,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.50	Put		9,569.00000	9,690,000	35.14	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	17.50	Call		0.00000	0,000	34.78	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.50	Put		7,569.00000	7,690,000	34.78	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.50	Call		0.00000	0,000	32.06	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.50	Put		5,569.00000	5,690,000	32.06	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.50	Call		0.00000	0,000	26.97	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.50	Put		3,569.00000	3,690,000	26.97	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.50	Call		3.00000	2,000	18.55	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.50	Put		1,572.00000	1,692,000	18.55	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.50	Call		42.00000	27,000	15.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.50	Put		611.00000	717,000	15.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.50	Call		479.00000	380,000	13.52	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.50	Put		48.00000	70,000	13.52	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.50	Call		1,432.00000	1,312,000	16.17	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.50	Put		1.00000	2,000	16.17	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.50	Call		2,431.00000	2,311,000	17.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.50	Put		0.00000	1,000	17.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.85	Put		9,919.00000	10,040,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.85	Put		7,919.00000	8,040,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	32.79	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.85	Put		5,919.00000	6,040,000	32.79	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	28.39	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.85	Put		3,919.00000	4,040,000	28.39	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.85	Call		1.00000	1,000	19.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	11.85	Put		1,920.00000	2,041,000	19.77	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.85	Call		16.00000	10,000	16.38	0.00	0	29
€ / R	On	14/06/2010	Foreign Exchange Option	10.85	Put		935.00000	1,050,000	16.38	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.85	Call		231.00000	163,000	13.05	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.85	Put		150.00000	203,000	13.05	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		1,084.00000	965,000	14.91	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		3.00000	5,000	14.91	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.85	Call		2,081.00000	1,961,000	18.67	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.85	Put		0.00000	1,000	18.67	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.80	Call		0.00000	0,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.80	Put		9,869.00000	9,990,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.80	Call		0.00000	0,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.80	Put		7,869.00000	7,990,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	32.73	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.80	Put		5,869.00000	5,990,000	32.73	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	28.28	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.80	Put		3,869.00000	3,990,000	28.28	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.80	Call		1.00000	1,000	19.55	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.80	Put		1,870.00000	1,991,000	19.55	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.80	Call		18.00000	12,000	16.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.80	Put		887.00000	1,002,000	16.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.80	Call		261.00000	184,000	12.88	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.80	Put		130.00000	174,000	12.88	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.80	Call		1,134.00000	1,014,000	15.02	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.80	Put		3.00000	4,000	15.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	7.80	Call		2,131.00000	2,011,000	18.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.80	Put		0.00000	1,000	18.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.90	Put		9,969.00000	10,090,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.90	Put		7,969.00000	8,090,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	32.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.90	Put		5,969.00000	6,090,000	32.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	28.51	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.90	Put		3,969.00000	4,090,000	28.51	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.90	Call		14.00000	9,000	16.55	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.90	Put		983.00000	1,099,000	16.55	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.90	Call		203.00000	143,000	13.21	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.90	Put		172.00000	233,000	13.21	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		1,035.00000	917,000	14.81	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.90	Put		4.00000	7,000	14.81	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.90	Call		2,031.00000	1,911,000	18.48	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.90	Put		0.00000	1,000	18.48	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.95	Put		10,019.00000	10,140,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.95	Put		8,019.00000	8,140,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	32.91	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.95	Put		6,019.00000	6,140,000	32.91	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	28.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	13.95	Put		4,019.00000	4,140,000	28.62	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.95	Call		1.00000	1,000	20.21	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.95	Put		2,020.00000	2,141,000	20.21	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.95	Call		12.00000	8,000	16.72	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.95	Put		1,031.00000	1,148,000	16.72	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.95	Call		177.00000	126,000	13.38	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.95	Put		196.00000	266,000	13.38	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.95	Call		986.00000	868,000	14.70	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.95	Put		5.00000	8,000	14.70	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.95	Call		1,982.00000	1,861,000	18.28	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.95	Put		1.00000	1,000	18.28	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.75	Call		0.00000	0,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.75	Put		9,819.00000	9,940,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.75	Call		0.00000	0,000	35.08	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.75	Put		7,819.00000	7,940,000	35.08	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	32.62	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.75	Put		5,819.00000	5,940,000	32.62	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	28.06	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.75	Put		3,819.00000	3,940,000	28.06	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.75	Call		2.00000	1,000	19.39	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.75	Put		1,821.00000	1,941,000	19.39	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.75	Call		21.00000	13,000	16.05	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.75	Put		840.00000	953,000	16.05	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.75	Call		293.00000	212,000	12.99	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.75	Put		112.00000	152,000	12.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	8.75	Call		1,183.00000	1,064,000	15.21	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		2.00000	4,000	15.21	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.75	Call		2,181.00000	2,061,000	18.66	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.75	Put		0.00000	1,000	18.66	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.00	Put		10,069.00000	10,190,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.00	Put		8,069.00000	8,190,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	32.97	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.00	Put		6,069.00000	6,190,000	32.97	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	28.73	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.00	Put		4,069.00000	4,190,000	28.73	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.00	Call		11.00000	7,000	16.88	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.00	Put		1,080.00000	1,197,000	16.88	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.00	Call		157.00000	110,000	13.55	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.00	Put		226.00000	300,000	13.55	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.00	Call		937.00000	820,000	14.59	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.00	Put		6.00000	10,000	14.59	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.00	Call		1,932.00000	1,811,000	18.09	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.00	Put		1.00000	1,000	18.09	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.15	Call		0.00000	0,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.15	Put		10,219.00000	10,340,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.15	Call		0.00000	0,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.15	Put		8,219.00000	8,340,000	35.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	33.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	16.15	Put		6,219.00000	6,340,000	33.15	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	29.06	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.15	Put		4,219.00000	4,340,000	29.06	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.15	Call		1.00000	1,000	21.08	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.15	Put		2,220.00000	2,341,000	21.08	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.15	Call		7.00000	4,000	17.38	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.15	Put		1,226.00000	1,344,000	17.38	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.15	Call		107.00000	73,000	14.05	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.15	Put		326.00000	413,000	14.05	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.15	Call		793.00000	679,000	14.27	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.15	Put		12.00000	19,000	14.27	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.15	Call		1,782.00000	1,661,000	17.52	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.15	Put		1.00000	1,000	17.52	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		59.00000	49,000	18.89	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		1,635.00000	1,752,000	18.89	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		296.00000	247,000	14.33	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		407.00000	485,000	14.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		9,958.00000	10,086,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		1.00000	1,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		7,959.00000	8,087,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		3.00000	3,000	22.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		5,961.00000	6,089,000	22.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		30.00000	25,000	22.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		3,988.00000	4,111,000	22.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		108.00000	94,000	19.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,066.00000	2,180,000	19.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		209.00000	184,000	16.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,167.00000	1,270,000	16.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		474.00000	415,000	14.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		432.00000	501,000	14.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		1,109.00000	999,000	12.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		67.00000	85,000	12.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		2,054.00000	1,928,000	14.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		12.00000	14,000	14.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		118.00000	105,000	19.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		1,926.00000	2,041,000	19.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,008.00000	10,136,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		1.00000	1,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,009.00000	8,137,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		3.00000	3,000	22.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,011.00000	6,139,000	22.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		29.00000	24,000	22.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,037.00000	4,160,000	22.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		105.00000	91,000	19.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,113.00000	2,227,000	19.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		202.00000	177,000	17.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,210.00000	1,313,000	17.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		453.00000	397,000	14.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		461.00000	533,000	14.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		1,065.00000	960,000	12.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		73.00000	96,000	12.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		2,005.00000	1,880,000	14.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		13.00000	16,000	14.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		10,708.00000	10,836,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		1.00000	0,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		8,709.00000	8,836,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		2.00000	2,000	23.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		6,710.00000	6,838,000	23.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		14.00000	11,000	22.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		4,722.00000	4,847,000	22.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		64.00000	56,000	20.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		2,772.00000	2,892,000	20.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		125.00000	111,000	19.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		1,833.00000	1,947,000	19.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		254.00000	222,000	16.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		962.00000	1,058,000	16.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		594.00000	521,000	13.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		302.00000	357,000	13.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		1,336.00000	1,215,000	12.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		44.00000	51,000	12.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		10,608.00000	10,736,000	24.79	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		1.00000	1,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		8,609.00000	8,737,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		2.00000	2,000	23.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		6,610.00000	6,738,000	23.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		16.00000	13,000	22.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		4,624.00000	4,749,000	22.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		69.00000	59,000	20.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		2,677.00000	2,795,000	20.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		133.00000	118,000	18.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		1,741.00000	1,854,000	18.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		275.00000	241,000	16.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		883.00000	977,000	16.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		649.00000	572,000	13.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		257.00000	308,000	13.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		1,429.00000	1,307,000	12.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		37.00000	43,000	12.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		9,758.00000	9,886,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		1.00000	1,000	24.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		7,759.00000	7,887,000	24.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		4.00000	3,000	22.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		5,762.00000	5,889,000	22.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		34.00000	29,000	22.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		3,792.00000	3,915,000	22.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		121.00000	108,000	19.16	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	12.00	Put		1,879.00000	1,994,000	19.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		244.00000	214,000	16.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,002.00000	1,100,000	16.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		568.00000	497,000	13.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		326.00000	383,000	13.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		1,290.00000	1,169,000	12.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		48.00000	55,000	12.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		2,252.00000	2,125,000	15.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		10.00000	11,000	15.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		9,858.00000	9,986,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		1.00000	1,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		7,859.00000	7,987,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		4.00000	3,000	22.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		5,862.00000	5,989,000	22.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		32.00000	28,000	22.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		3,890.00000	4,014,000	22.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		114.00000	102,000	19.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		1,972.00000	2,088,000	19.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		226.00000	198,000	16.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,084.00000	1,184,000	16.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		519.00000	453,000	14.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		377.00000	439,000	14.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		1,199.00000	1,079,000	12.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		57.00000	65,000	12.28	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	8.10	Call		2,153.00000	2,026,000	14.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		11.00000	12,000	14.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,158.00000	10,286,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		1.00000	1,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,159.00000	8,287,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		3.00000	3,000	22.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,161.00000	6,289,000	22.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		25.00000	20,000	22.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,183.00000	4,306,000	22.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		94.00000	81,000	19.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,252.00000	2,367,000	19.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		181.00000	159,000	17.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,339.00000	1,445,000	17.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		398.00000	349,000	14.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		556.00000	635,000	14.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		947.00000	849,000	12.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		105.00000	135,000	12.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,859.00000	1,734,000	14.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		17.00000	20,000	14.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,308.00000	10,436,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		1.00000	1,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,309.00000	8,437,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		3.00000	2,000	22.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,311.00000	6,438,000	22.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		22.00000	17,000	22.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,330.00000	4,453,000	22.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		84.00000	73,000	20.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,392.00000	2,509,000	20.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		163.00000	144,000	17.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,471.00000	1,580,000	17.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		351.00000	308,000	15.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		659.00000	744,000	15.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		839.00000	747,000	13.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		147.00000	183,000	13.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,714.00000	1,590,000	13.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		22.00000	26,000	13.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		9,608.00000	9,736,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		1.00000	1,000	24.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		7,609.00000	7,737,000	24.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		5.00000	4,000	22.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		5,613.00000	5,740,000	22.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		37.00000	32,000	22.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		3,645.00000	3,768,000	22.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		2,400.00000	2,273,000	15.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		8.00000	9,000	15.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		9,658.00000	9,786,000	24.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		1.00000	1,000	24.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		7,659.00000	7,787,000	24.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		5.00000	4,000	22.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		5,663.00000	5,790,000	22.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		36.00000	31,000	22.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		3,694.00000	3,817,000	22.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		129.00000	114,000	18.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		1,787.00000	1,900,000	18.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		264.00000	231,000	16.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		922.00000	1,017,000	16.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		621.00000	546,000	13.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		279.00000	332,000	13.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		1,383.00000	1,261,000	12.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		41.00000	47,000	12.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		2,350.00000	2,223,000	15.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		8.00000	9,000	15.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		9,708.00000	9,836,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		1.00000	1,000	24.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		7,709.00000	7,837,000	24.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		5.00000	4,000	22.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		5,713.00000	5,840,000	22.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		35.00000	30,000	22.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		3,743.00000	3,866,000	22.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		2,301.00000	2,174,000	15.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		9.00000	10,000	15.47	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>345</b>
<b>Total € / R</b>										<b>5,384,644.90</b>	<b>548</b>	<b>34,225</b>
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.84210	6.90160			636,315.30	93	10,882
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.87320	6.93570			171,830.00	25	4,490
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.90030	6.96280			0.00	0	750
<b>Total AU\$ / R Future</b>										<b>808,145.30</b>	<b>118</b>	<b>16,122</b>
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Call		0.00000	0,000	41.40	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Put		7,698.00000	7,758,000	41.40	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.60	Call		0.00000	0,000	38.37	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.60	Put		5,698.00000	5,758,000	38.37	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		0.00000	0,000	35.00	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		3,698.00000	3,758,000	35.00	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		1.00000	1,000	23.82	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		1,699.00000	1,759,000	23.82	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.60	Call		324.00000	272,000	11.67	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.60	Put		22.00000	30,000	11.67	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.60	Call		1,302.00000	1,242,000	16.88	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.60	Put		0.00000	0,000	16.88	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.60	Call		2,302.00000	2,242,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.60	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.60	Call		3,302.00000	3,242,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.60	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.60	Call		4,302.00000	4,242,000	13.48	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.60	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.55	Call		0.00000	0,000	41.32	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.55	Put		7,648.00000	7,708,000	41.32	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.55	Call		0.00000	0,000	38.31	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.55	Put		5,648.00000	5,708,000	38.31	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.55	Call		0.00000	0,000	34.74	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.55	Put		3,648.00000	3,708,000	34.74	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.55	Call		1.00000	1,000	23.41	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.55	Put		1,649.00000	1,709,000	23.41	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.55	Call		369.00000	315,000	12.09	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.55	Put		17.00000	23,000	12.09	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.55	Call		1,352.00000	1,292,000	16.66	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.55	Put		0.00000	0,000	16.66	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.55	Call		2,352.00000	2,292,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.55	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.55	Call		3,352.00000	3,292,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.55	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.55	Call		4,352.00000	4,292,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.55	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.50	Call		0.00000	0,000	41.24	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.50	Put		7,598.00000	7,658,000	41.24	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.50	Call		0.00000	0,000	38.25	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.50	Put		5,598.00000	5,658,000	38.25	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.50	Call		0.00000	0,000	34.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.50	Put		3,598.00000	3,658,000	34.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.50	Call		1.00000	1,000	23.01	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.50	Put		1,599.00000	1,659,000	23.01	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.50	Call		416.00000	360,000	12.51	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.50	Put		14.00000	18,000	12.51	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.50	Call		1,402.00000	1,342,000	16.43	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	16.43	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.50	Call		2,402.00000	2,342,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.50	Call		3,402.00000	3,342,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.50	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.50	Call		4,402.00000	4,342,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.50	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.70	Call		238.00000	190,000	10.82	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.70	Put		36.00000	48,000	10.82	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	41.79	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.85	Put		7,948.00000	8,008,000	41.79	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	38.66	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.85	Put		5,948.00000	6,008,000	38.66	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.85	Call		0.00000	0,000	36.31	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.85	Put		3,948.00000	4,008,000	36.31	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		1.00000	1,000	25.86	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		1,949.00000	2,009,000	25.86	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.85	Call		125.00000	89,000	9.55	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.85	Put		73.00000	97,000	9.55	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.85	Call		1,052.00000	993,000	18.02	0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.85	Put		0.00000	1,000	18.02	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.85	Call		2,052.00000	1,992,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.85	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.85	Call		3,052.00000	2,992,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.85	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.85	Call		4,052.00000	3,992,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.85	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.75	Call		0.00000	0,000	41.63	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.75	Put		7,848.00000	7,908,000	41.63	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.75	Call		0.00000	0,000	38.55	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.75	Put		5,848.00000	5,908,000	38.55	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.75	Call		0.00000	0,000	35.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.75	Put		3,848.00000	3,908,000	35.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.75	Call		1.00000	1,000	25.05	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.75	Put		1,849.00000	1,909,000	25.05	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.75	Call		198.00000	153,000	10.40	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.75	Put		46.00000	61,000	10.40	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.75	Call		1,152.00000	1,092,000	17.56	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.75	Put		0.00000	0,000	17.56	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.75	Call		2,152.00000	2,092,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.75	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.75	Call		3,152.00000	3,092,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.75	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.75	Call		4,152.00000	4,092,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.75	Put		0.00000	0,000	13.48	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.90	Call		0.00000	0,000	41.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.90	Put		7,998.00000	8,058,000	41.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.90	Call		0.00000	0,000	38.74	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.90	Put		5,998.00000	6,058,000	38.74	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.90	Call		0.00000	0,000	36.37	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.90	Put		3,998.00000	4,058,000	36.37	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.90	Call		1.00000	0,000	26.12	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.90	Put		1,999.00000	2,058,000	26.12	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.90	Call		94.00000	71,000	9.96	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.90	Put		92.00000	129,000	9.96	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.90	Call		1,003.00000	943,000	17.59	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.90	Put		1.00000	1,000	17.59	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.90	Call		2,002.00000	1,942,000	13.71	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.90	Put		0.00000	0,000	13.71	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.90	Call		3,002.00000	2,942,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.90	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.90	Call		4,002.00000	3,942,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.90	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.80	Call		0.00000	0,000	41.71	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.80	Put		7,898.00000	7,958,000	41.71	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.80	Call		0.00000	0,000	38.61	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.80	Put		5,898.00000	5,958,000	38.61	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.80	Call		0.00000	0,000	36.05	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.80	Put		3,898.00000	3,958,000	36.05	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.80	Call		1.00000	1,000	25.45	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.80	Put		1,899.00000	1,959,000	25.45	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.80	Call		160.00000	119,000	9.97	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.80	Put		58.00000	77,000	9.97	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.80	Call		1,102.00000	1,043,000	17.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.80	Put		0.00000	1,000	17.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.80	Call		2,102.00000	2,042,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.80	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.80	Call		3,102.00000	3,042,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.80	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.80	Call		4,102.00000	4,042,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.80	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.65	Call		0.00000	0,000	41.47	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.65	Put		7,748.00000	7,808,000	41.47	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.65	Call		0.00000	0,000	38.43	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.65	Put		5,748.00000	5,808,000	38.43	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.65	Call		0.00000	0,000	35.27	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.65	Put		3,748.00000	3,808,000	35.27	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.65	Call		1.00000	1,000	24.23	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.65	Put		1,749.00000	1,809,000	24.23	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.65	Call		280.00000	230,000	11.24	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.65	Put		28.00000	38,000	11.24	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.65	Call		1,252.00000	1,192,000	17.11	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.65	Put		0.00000	0,000	17.11	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.65	Call		2,252.00000	2,192,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.65	Put		0.00000	0,000	13.48	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.65	Call		3,252.00000	3,192,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.65	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.65	Call		4,252.00000	4,192,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.65	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.15	Call		0.00000	0,000	41.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.15	Put		8,248.00000	8,308,000	41.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.15	Call		0.00000	0,000	39.13	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.15	Put		6,248.00000	6,308,000	39.13	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.15	Call		0.00000	0,000	36.66	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.15	Put		4,248.00000	4,308,000	36.66	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.15	Call		0.00000	0,000	27.43	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.15	Put		2,248.00000	2,308,000	27.43	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.15	Call		31.00000	23,000	12.00	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.15	Put		279.00000	331,000	12.00	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.15	Call		755.00000	696,000	15.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.15	Put		3.00000	4,000	15.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.15	Call		1,752.00000	1,692,000	14.84	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.15	Put		0.00000	0,000	14.84	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.15	Call		2,752.00000	2,692,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.15	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.15	Call		3,752.00000	3,692,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.15	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.10	Call		0.00000	0,000	41.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.10	Put		8,198.00000	8,258,000	41.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.10	Call		0.00000	0,000	39.05	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.10	Put		6,198.00000	6,258,000	39.05	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.10	Call		0.00000	0,000	36.60	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.10	Put		4,198.00000	4,258,000	36.60	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.10	Call		0.00000	0,000	27.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.10	Put		2,198.00000	2,258,000	27.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.10	Call		39.00000	29,000	11.59	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.10	Put		237.00000	287,000	11.59	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.10	Call		804.00000	745,000	15.90	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.10	Put		2.00000	3,000	15.90	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.10	Call		1,802.00000	1,742,000	14.62	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.10	Put		0.00000	0,000	14.62	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.10	Call		2,802.00000	2,742,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.10	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.10	Call		3,802.00000	3,742,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.10	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.00	Call		0.00000	0,000	41.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.00	Put		8,098.00000	8,158,000	41.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.00	Call		0.00000	0,000	38.90	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.00	Put		6,098.00000	6,158,000	38.90	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.00	Call		0.00000	0,000	36.49	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.00	Put		4,098.00000	4,158,000	36.49	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.00	Call		0.00000	0,000	26.65	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.00	Put		2,098.00000	2,158,000	26.65	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.00	Call		60.00000	45,000	10.77	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.00	Put		158.00000	203,000	10.77	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.00	Call		903.00000	844,000	16.75	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.00	Put		1.00000	2,000	16.75	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.00	Call		1,902.00000	1,842,000	14.16	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.00	Put		0.00000	0,000	14.16	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.00	Call		2,902.00000	2,842,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.00	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.00	Call		3,902.00000	3,842,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.00	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.95	Call		0.00000	0,000	41.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.95	Put		8,048.00000	8,108,000	41.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.95	Call		0.00000	0,000	38.82	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.95	Put		6,048.00000	6,108,000	38.82	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.95	Call		0.00000	0,000	36.43	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.95	Put		4,048.00000	4,108,000	36.43	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.95	Call		1.00000	0,000	26.38	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.95	Put		2,049.00000	2,108,000	26.38	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.95	Call		75.00000	56,000	10.36	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.95	Put		123.00000	164,000	10.36	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.95	Call		953.00000	894,000	17.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.95	Put		1.00000	2,000	17.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.95	Call		1,952.00000	1,892,000	13.94	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.95	Put		0.00000	0,000	13.94	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.95	Call		2,952.00000	2,892,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.95	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.95	Call		3,952.00000	3,892,000	13.48	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.95	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.20	Call		0.00000	0,000	41.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.20	Put		8,298.00000	8,358,000	41.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.20	Call		0.00000	0,000	39.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.20	Put		6,298.00000	6,358,000	39.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.20	Call		0.00000	0,000	36.72	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.20	Put		4,298.00000	4,358,000	36.72	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.20	Call		0.00000	0,000	27.69	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.20	Put		2,298.00000	2,358,000	27.69	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.20	Call		25.00000	19,000	12.40	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.20	Put		323.00000	377,000	12.40	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.20	Call		705.00000	647,000	15.05	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.20	Put		3.00000	5,000	15.05	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.20	Call		1,702.00000	1,642,000	15.07	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.20	Put		0.00000	0,000	15.07	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.20	Call		2,702.00000	2,642,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.20	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.20	Call		3,702.00000	3,642,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.20	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.05	Call		0.00000	0,000	41.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.05	Put		8,148.00000	8,208,000	41.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.05	Call		0.00000	0,000	38.98	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.05	Put		6,148.00000	6,208,000	38.98	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.05	Call		0.00000	0,000	36.55	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.05	Put		4,148.00000	4,208,000	36.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	26.91	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	9.05	Put		2,148.00000	2,208,000	26.91	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	7.05	Call		48.00000	36,000	11.18	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	7.05	Put		196.00000	244,000	11.18	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.05	Call		854.00000	794,000	16.32	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.05	Put		2.00000	2,000	16.32	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.05	Call		1,852.00000	1,792,000	14.39	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	14.39	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.05	Call		2,852.00000	2,792,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.05	Call		3,852.00000	3,792,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	15.25	Call		0.00000	0,000	41.79	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	15.25	Put		8,348.00000	8,408,000	41.79	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	13.25	Call		0.00000	0,000	39.29	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	13.25	Put		6,348.00000	6,408,000	39.29	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	11.25	Call		0.00000	0,000	36.78	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	11.25	Put		4,348.00000	4,408,000	36.78	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	9.25	Call		0.00000	0,000	27.95	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	9.25	Put		2,348.00000	2,408,000	27.95	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	7.25	Call		20.00000	15,000	12.81	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	7.25	Put		368.00000	423,000	12.81	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.25	Call		656.00000	598,000	14.63	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.25	Put		4.00000	6,000	14.63	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.25	Call		1,652.00000	1,592,000	15.30	0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.25	Put		0.00000	0,000	15.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.25	Call		2,652.00000	2,592,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.25	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.25	Call		3,652.00000	3,592,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.25	Put		0.00000	0,000	13.48	0.00	0	0
<b>Total AU\$ / R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>							<b>808,145.30</b>	<b>118</b>	<b>16,122</b>
CAD/ R On 14/06/2010 Foreign Exchange Future			7.37600	7.42960			0.00	0	95
CAD/ R On 13/09/2010 Foreign Exchange Future			7.48360	7.54090			0.00	0	0
<b>Total CAD/ R Future</b>							<b>0.00</b>	<b>0</b>	<b>95</b>
CAD/ R On 14/06/2010 Foreign Exchange Option	7.30	Call		193.00000	159,000	11.29	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.30	Put		63.00000	83,000	11.29	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.35	Call		158.00000	129,000	11.03	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.35	Put		78.00000	103,000	11.03	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.25	Call		230.00000	193,000	11.55	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.25	Put		50.00000	67,000	11.55	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>95</b>
<b>Total Futures</b>							<b>40,681,473.90</b>	<b>5,254</b>	<b>376,080</b>
<b>Total Options</b>							<b>443,386.00</b>	<b>2,671</b>	<b>325,784</b>
<b>Grand Total:</b>							<b>41,124,859.90</b>	<b>7,925</b>	<b>701,864</b>