



# Currency Derivatives Daily MTM Report

Daily summary for: 17/03/2010

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			7.41590	7.49040			165,522,888.00	22,320	256,681
\$ / R	On	13/09/2010	Foreign Exchange Future			7.54220	7.61830			2,368,250.80	314	9,453
\$ / R	On	13/12/2010	Foreign Exchange Future			7.66910	7.74560			0.00	0	5,635
\$ / R	On	14/03/2011	Foreign Exchange Future			7.79780	7.87370			0.00	0	0
<b>Total \$ / R Future</b>										<b>167,891,138.80</b>	<b>22,634</b>	<b>271,769</b>
\$ / R	On	14/06/2010	Foreign Exchange Option	8.40	Call		49.00000	38,000	19.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.40	Put		959.00000	1,022,000	19.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.15	Put		8,660.00000	8,734,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	36.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.15	Put		6,660.00000	6,734,000	36.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.15	Call		3,340.00000	3,266,000	24.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	24.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.20	Put		8,710.00000	8,784,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	36.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	14.20	Put		6,710.00000	6,784,000	36.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.20	Call		3,290.00000	3,216,000	24.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	24.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.30	Put		8,810.00000	8,884,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.60	Call		0.00000	0,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.60	Put		9,110.00000	9,184,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.80	Call		0.00000	0,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.80	Put		9,310.00000	9,384,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.80	Call		0.00000	0,000	38.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.80	Put		7,310.00000	7,384,000	38.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.80	Call		1.00000	1,000	26.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.80	Put		3,311.00000	3,385,000	26.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.75	Call		0.00000	0,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.75	Put		9,260.00000	9,334,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.75	Call		0.00000	0,000	38.08	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.75	Put		7,260.00000	7,334,000	38.08	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.75	Call		1.00000	1,000	26.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.75	Put		3,261.00000	3,335,000	26.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.75	Call		1,742.00000	1,667,000	20.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.75	Put		2.00000	1,000	20.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.75	Call		2,740.00000	2,666,000	24.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	24.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.70	Call		0.00000	0,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.70	Put		9,210.00000	9,284,000	40.16	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	14.70	Call		0.00000	0,000	37.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.70	Put		7,210.00000	7,284,000	37.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.50	Put		9,010.00000	9,084,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.55	Put		9,060.00000	9,134,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.45	Put		8,960.00000	9,034,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	37.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.45	Put		6,960.00000	7,034,000	37.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.45	Call		257.00000	211,000	15.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.45	Put		217.00000	245,000	15.54	24,500.00	100	100
\$ / R	On	14/06/2010	Foreign Exchange Option	6.45	Call		1,047.00000	974,000	15.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.45	Put		7.00000	8,000	15.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.45	Call		2,041.00000	1,966,000	22.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.45	Put		1.00000	0,000	22.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.45	Call		3,040.00000	2,966,000	25.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	25.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.35	Put		8,860.00000	8,934,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	36.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.35	Put		6,860.00000	6,934,000	36.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.35	Call		1,145.00000	1,071,000	16.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.35	Put		5.00000	5,000	16.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.35	Call		2,141.00000	2,066,000	22.89	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	5.35	Put		1.00000	0,000	22.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.35	Call		3,140.00000	3,066,000	25.42	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	25.42	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.25	Put		8,760.00000	8,834,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.25	Call		371.00000	315,000	15.38	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.25	Put		131.00000	149,000	15.38	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.25	Call		1,244.00000	1,170,000	16.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.25	Put		4.00000	4,000	16.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.25	Call		3,240.00000	3,166,000	24.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	24.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	36.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.30	Put		6,810.00000	6,884,000	36.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.80	Call		0.00000	0,000	31.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.80	Put		5,310.00000	5,384,000	31.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.30	Call		57.00000	45,000	19.44	0.00	0	140
\$ / R	On	14/06/2010	Foreign Exchange Option	8.30	Put		867.00000	929,000	19.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.30	Call		340.00000	285,000	15.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.30	Put		150.00000	169,000	15.36	0.00	0	10,000
\$ / R	On	14/06/2010	Foreign Exchange Option	6.30	Call		1,195.00000	1,121,000	16.47	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.30	Put		5.00000	5,000	16.47	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.30	Call		2,191.00000	2,116,000	23.03	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.30	Put		1.00000	0,000	23.03	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.30	Call		3,190.00000	3,116,000	25.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	25.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	8.45	Call		45.00000	35,000	20.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.45	Put		1,005.00000	1,069,000	20.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.75	Call		29.00000	22,000	21.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		1,289.00000	1,356,000	21.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Call		0.00000	0,000	37.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Put		7,110.00000	7,184,000	37.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	37.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.55	Put		7,060.00000	7,134,000	37.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.55	Call		0.00000	0,000	27.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.55	Put		4,060.00000	4,134,000	27.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	37.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.50	Put		7,010.00000	7,084,000	37.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.70	Call		31.00000	24,000	21.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.70	Put		1,241.00000	1,308,000	21.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.70	Call		809.00000	740,000	15.63	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.70	Put		19.00000	24,000	15.63	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.70	Call		1,791.00000	1,717,000	20.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.70	Put		1.00000	1,000	20.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.70	Call		2,790.00000	2,716,000	24.82	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	24.82	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.50	Call		42.00000	32,000	20.35	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.50	Put		1,052.00000	1,116,000	20.35	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.50	Call		232.00000	192,000	15.77	0.00	0	600
\$ / R	On	14/06/2010	Foreign Exchange Option	7.50	Put		242.00000	276,000	15.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.50	Call		1,991.00000	1,917,000	22.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	5.50	Put		1.00000	1,000	22.04	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.50	Call		2,990.00000	2,916,000	25.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	25.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	32.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.05	Put		5,560.00000	5,634,000	32.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	29.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.05	Put		4,560.00000	4,634,000	29.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.05	Call		1.00000	0,000	26.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.05	Put		3,561.00000	3,634,000	26.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		39.00000	30,000	20.58	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		1,099.00000	1,164,000	20.58	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.55	Call		212.00000	175,000	16.00	0.00	0	1,430
\$ / R	On	14/06/2010	Foreign Exchange Option	7.55	Put		272.00000	309,000	16.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.55	Call		950.00000	878,000	15.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.55	Put		10.00000	12,000	15.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.55	Call		1,941.00000	1,867,000	21.69	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.55	Put		1.00000	1,000	21.69	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.55	Call		2,940.00000	2,866,000	25.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.55	Put		0.00000	0,000	25.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.10	Call		0.00000	0,000	32.76	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.10	Put		5,610.00000	5,684,000	32.76	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	29.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.10	Put		4,610.00000	4,684,000	29.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.10	Call		1.00000	0,000	26.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.10	Put		3,611.00000	3,684,000	26.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		36.00000	27,000	20.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		1,146.00000	1,211,000	20.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.60	Call		902.00000	832,000	15.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.60	Put		12.00000	16,000	15.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.60	Call		1,891.00000	1,817,000	21.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.60	Put		1.00000	1,000	21.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.60	Call		2,890.00000	2,816,000	25.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.60	Put		0.00000	0,000	25.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.15	Call		0.00000	0,000	32.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.15	Put		5,660.00000	5,734,000	32.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.15	Call		1.00000	0,000	26.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.15	Put		3,661.00000	3,734,000	26.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.65	Call		33.00000	25,000	21.04	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.65	Put		1,193.00000	1,259,000	21.04	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.65	Call		855.00000	785,000	15.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.65	Put		15.00000	19,000	15.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.65	Call		1,841.00000	1,767,000	20.99	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.65	Put		1.00000	1,000	20.99	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.65	Call		2,840.00000	2,766,000	24.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.65	Put		0.00000	0,000	24.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.30	Call		0.00000	0,000	33.43	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.30	Put		5,810.00000	5,884,000	33.43	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	30.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.30	Put		4,810.00000	4,884,000	30.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.30	Call		0.00000	0,000	26.98	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	11.30	Put		3,810.00000	3,884,000	26.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.80	Call		27.00000	20,000	21.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.80	Put		1,337.00000	1,404,000	21.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.80	Call		136.00000	109,000	17.15	0.00	0	21,795
\$ / R	On	14/06/2010	Foreign Exchange Option	7.80	Put		446.00000	493,000	17.15	0.00	0	200
\$ / R	On	14/06/2010	Foreign Exchange Option	6.80	Call		719.00000	651,000	15.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.80	Put		29.00000	35,000	15.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.80	Call		1,692.00000	1,617,000	19.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.80	Put		2.00000	1,000	19.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.80	Call		2,690.00000	2,616,000	24.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	24.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.85	Call		124.00000	99,000	17.38	0.00	0	450
\$ / R	On	14/06/2010	Foreign Exchange Option	7.85	Put		484.00000	533,000	17.38	0.00	0	430
\$ / R	On	14/06/2010	Foreign Exchange Option	6.85	Call		675.00000	609,000	15.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.85	Put		35.00000	43,000	15.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.85	Call		1,642.00000	1,567,000	19.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.85	Put		2.00000	1,000	19.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.85	Call		2,640.00000	2,566,000	24.37	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	24.37	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.40	Call		0.00000	0,000	33.76	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.40	Put		5,910.00000	5,984,000	33.76	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.40	Call		0.00000	0,000	27.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.40	Put		3,910.00000	3,984,000	27.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		23.00000	18,000	22.18	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.90	Put		1,433.00000	1,502,000	22.18	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	7.90	Call		114.00000	91,000	17.60	0.00	0	55
\$ / R	On	14/06/2010	Foreign Exchange Option	7.90	Put		524.00000	575,000	17.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.90	Call		633.00000	567,000	15.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.90	Put		43.00000	51,000	15.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.90	Call		1,592.00000	1,518,000	19.25	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.90	Put		2.00000	2,000	19.25	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.90	Call		2,590.00000	2,516,000	24.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	24.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.50	Call		0.00000	0,000	34.08	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.50	Put		6,010.00000	6,084,000	34.08	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.50	Call		0.00000	0,000	27.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.50	Put		4,010.00000	4,084,000	27.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	34.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.70	Put		6,210.00000	6,284,000	34.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.70	Call		0.00000	0,000	31.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.70	Put		5,210.00000	5,284,000	31.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	28.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.70	Put		4,210.00000	4,284,000	28.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.70	Call		1.00000	1,000	26.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.70	Put		3,211.00000	3,285,000	26.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.65	Call		0.00000	0,000	34.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.65	Put		6,160.00000	6,234,000	34.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.65	Call		0.00000	0,000	31.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.65	Put		5,160.00000	5,234,000	31.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.65	Call		0.00000	0,000	27.95	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	Put		4,160.00000	4,234,000	27.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.15	Call		439.00000	379,000	15.43	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.15	Put		99.00000	113,000	15.43	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.15	Call		1,343.00000	1,269,000	17.51	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.15	Put		3.00000	3,000	17.51	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.15	Call		2,341.00000	2,266,000	23.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.15	Put		1.00000	0,000	23.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.60	Call		0.00000	0,000	34.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.60	Put		6,110.00000	6,184,000	34.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.60	Call		0.00000	0,000	27.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.60	Put		4,110.00000	4,184,000	27.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		1.00000	1,000	26.06	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		3,111.00000	3,185,000	26.06	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.10	Call		18.00000	14,000	23.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.10	Put		1,628.00000	1,698,000	23.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.10	Call		80.00000	63,000	18.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.10	Put		690.00000	747,000	18.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.10	Call		475.00000	414,000	15.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.10	Put		85.00000	98,000	15.45	0.00	0	200
\$ / R	On	14/06/2010	Foreign Exchange Option	6.10	Call		1,393.00000	1,319,000	17.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.10	Put		3.00000	3,000	17.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.10	Call		2,391.00000	2,316,000	23.63	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.10	Put		1.00000	0,000	23.63	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.45	Call		0.00000	0,000	33.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.45	Put		5,960.00000	6,034,000	33.92	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	11.45	Call		0.00000	0,000	27.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.45	Put		3,960.00000	4,034,000	27.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.95	Call		104.00000	83,000	17.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.95	Put		564.00000	617,000	17.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.95	Call		591.00000	527,000	15.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.95	Put		51.00000	61,000	15.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.95	Call		1,542.00000	1,468,000	18.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.95	Put		2.00000	2,000	18.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.95	Call		2,540.00000	2,466,000	24.07	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	24.07	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.35	Call		0.00000	0,000	33.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.35	Put		5,860.00000	5,934,000	33.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	30.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.35	Put		4,860.00000	4,934,000	30.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.35	Call		0.00000	0,000	27.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.35	Put		3,860.00000	3,934,000	27.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.95	Call		22.00000	17,000	22.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.95	Put		1,482.00000	1,551,000	22.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		25.00000	19,000	21.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		1,385.00000	1,453,000	21.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.00	Call		0.00000	0,000	32.43	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.00	Put		5,510.00000	5,584,000	32.43	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	29.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.00	Put		4,510.00000	4,584,000	29.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.00	Call		20.00000	15,000	22.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	9.00	Put		1,530.00000	1,599,000	22.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.00	Call		551.00000	488,000	15.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.00	Put		61.00000	72,000	15.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.00	Call		1,492.00000	1,418,000	18.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.00	Put		2.00000	2,000	18.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.20	Call		0.00000	0,000	33.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.20	Put		5,710.00000	5,784,000	33.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.20	Call		0.00000	0,000	26.85	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.20	Put		3,710.00000	3,784,000	26.85	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.20	Call		16.00000	12,000	23.56	0.00	0	21,795
\$ / R	On	14/06/2010	Foreign Exchange Option	9.20	Put		1,726.00000	1,796,000	23.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.20	Call		404.00000	346,000	15.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.20	Put		114.00000	130,000	15.41	0.00	0	10,000
\$ / R	On	14/06/2010	Foreign Exchange Option	6.20	Call		1,294.00000	1,219,000	17.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.20	Put		4.00000	3,000	17.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.20	Call		2,291.00000	2,216,000	23.33	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.20	Put		1.00000	0,000	23.33	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	28.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.85	Put		4,360.00000	4,434,000	28.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.25	Call		15.00000	11,000	23.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.25	Put		1,775.00000	1,845,000	23.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.05	Call		19.00000	14,000	22.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.05	Put		1,579.00000	1,648,000	22.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.35	Call		311.00000	258,000	15.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.35	Put		171.00000	192,000	15.34	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	15.50	Call		0.00000	0,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.50	Put		8,010.00000	8,084,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	35.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.00	Put		6,510.00000	6,584,000	35.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	30.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.50	Put		5,010.00000	5,084,000	30.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.00	Call		1.00000	0,000	26.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.00	Put		3,511.00000	3,584,000	26.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.50	Call		997.00000	926,000	15.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.50	Put		7.00000	10,000	15.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.00	Call		2,490.00000	2,416,000	23.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	23.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.50	Call		3,990.00000	3,916,000	20.49	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.50	Put		0.00000	0,000	20.49	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.75	Put		8,260.00000	8,334,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	36.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.25	Put		6,760.00000	6,834,000	36.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.25	Call		0.00000	0,000	26.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.25	Put		3,760.00000	3,834,000	26.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.25	Call		62.00000	49,000	19.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.25	Put		822.00000	883,000	19.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.75	Call		764.00000	695,000	15.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.75	Put		24.00000	29,000	15.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.25	Call		2,241.00000	2,166,000	23.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	5.25	Put		1.00000	0,000	23.18	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.75	Call		3,740.00000	3,666,000	21.94	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	21.94	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.30	Call		14.00000	11,000	24.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.30	Put		1,824.00000	1,895,000	24.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.60	Call		194.00000	159,000	16.23	954,000.00	6,000	6,350
\$ / R	On	14/06/2010	Foreign Exchange Option	7.60	Put		304.00000	343,000	16.23	0.00	0	130
\$ / R	On	14/06/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	29.94	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.25	Put		4,760.00000	4,834,000	29.94	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	28.78	0.00	0	21,978
\$ / R	On	14/06/2010	Foreign Exchange Option	11.90	Put		4,410.00000	4,484,000	28.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.15	Call		17.00000	13,000	23.33	0.00	0	21,978
\$ / R	On	14/06/2010	Foreign Exchange Option	9.15	Put		1,677.00000	1,747,000	23.33	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.35	Call		13.00000	10,000	24.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.35	Put		1,873.00000	1,944,000	24.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.65	Call		178.00000	145,000	16.46	0.00	0	100
\$ / R	On	14/06/2010	Foreign Exchange Option	7.65	Put		338.00000	379,000	16.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	29.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.20	Put		4,710.00000	4,784,000	29.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.60	Call		9.00000	6,000	24.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.60	Put		2,119.00000	2,190,000	24.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.50	Call		11.00000	8,000	24.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.50	Put		2,021.00000	2,092,000	24.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.70	Call		163.00000	132,000	16.69	924,000.00	7,000	17,000
\$ / R	On	14/06/2010	Foreign Exchange Option	7.70	Put		373.00000	416,000	16.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	9.65	Call		8.00000	6,000	24.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.65	Put		2,168.00000	2,240,000	24.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.55	Call		10.00000	7,000	24.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.55	Put		2,070.00000	2,141,000	24.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.45	Call		12.00000	9,000	24.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.45	Put		1,972.00000	2,043,000	24.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.75	Call		149.00000	120,000	16.92	0.00	0	33
\$ / R	On	14/06/2010	Foreign Exchange Option	7.75	Put		409.00000	454,000	16.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	30.94	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.55	Put		5,060.00000	5,134,000	30.94	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.15	Call		74.00000	58,000	18.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.15	Put		734.00000	792,000	18.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.75	Call		0.00000	0,000	31.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.75	Put		5,260.00000	5,334,000	31.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.65	Call		1.00000	1,000	26.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.65	Put		3,161.00000	3,235,000	26.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		2.00000	1,000	25.99	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		3,062.00000	3,135,000	25.99	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.45	Call		2.00000	1,000	25.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.45	Put		2,962.00000	3,035,000	25.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.35	Call		53.00000	41,000	19.67	0.00	0	1,900
\$ / R	On	14/06/2010	Foreign Exchange Option	8.35	Put		913.00000	975,000	19.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.60	Call		0.00000	0,000	31.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.60	Put		5,110.00000	5,184,000	31.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.50	Call		2.00000	1,000	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	14/06/2010	Foreign Exchange Option	10.50	Put		3,012.00000	3,085,000	25.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.40	Call		2.00000	1,000	25.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.40	Put		2,912.00000	2,985,000	25.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.20	Call		68.00000	53,000	18.98	0.00	0	135
\$ / R	On	14/06/2010	Foreign Exchange Option	8.20	Put		778.00000	837,000	18.98	0.00	0	6
\$ / R	On	14/06/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	30.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.45	Put		4,960.00000	5,034,000	30.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.35	Call		2.00000	2,000	25.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.35	Put		2,862.00000	2,936,000	25.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.25	Call		3.00000	2,000	25.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.25	Put		2,763.00000	2,836,000	25.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.15	Call		3.00000	2,000	25.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.15	Put		2,663.00000	2,736,000	25.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.05	Call		4.00000	3,000	25.33	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.05	Put		2,564.00000	2,637,000	25.33	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.95	Call		5.00000	3,000	25.20	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.95	Put		2,465.00000	2,537,000	25.20	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.85	Call		6.00000	4,000	25.07	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.85	Put		2,366.00000	2,438,000	25.07	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.75	Call		7.00000	5,000	24.94	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.75	Put		2,267.00000	2,339,000	24.94	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.05	Call		88.00000	69,000	18.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.05	Put		648.00000	703,000	18.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	29.61	0.00	0	26,596
\$ / R	On	14/06/2010	Foreign Exchange Option	12.15	Put		4,660.00000	4,734,000	29.61	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	9.40	Call		12.00000	9,000	24.47	0.00	0	26,596
\$ / R	On	14/06/2010	Foreign Exchange Option	9.40	Put		1,922.00000	1,993,000	24.47	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	30.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.40	Put		4,910.00000	4,984,000	30.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.30	Call		2.00000	2,000	25.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.30	Put		2,812.00000	2,886,000	25.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.20	Call		3.00000	2,000	25.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.20	Put		2,713.00000	2,786,000	25.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.10	Call		4.00000	2,000	25.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.10	Put		2,614.00000	2,686,000	25.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.90	Call		5.00000	4,000	25.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.90	Put		2,415.00000	2,488,000	25.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.80	Call		6.00000	4,000	25.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.80	Put		2,316.00000	2,388,000	25.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.70	Call		8.00000	5,000	24.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.70	Put		2,218.00000	2,289,000	24.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.00	Call		95.00000	76,000	18.06	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.00	Put		605.00000	660,000	18.06	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.00	Call		4.00000	3,000	25.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.00	Put		2,514.00000	2,587,000	25.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.70	Put		8,210.00000	8,284,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.70	Call		3,790.00000	3,716,000	21.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	21.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	34.88	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	Put		6,260.00000	6,334,000	34.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	28.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.75	Put		4,260.00000	4,334,000	28.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.80	Put		8,310.00000	8,384,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	35.04	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.80	Put		6,310.00000	6,384,000	35.04	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	28.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.80	Put		4,310.00000	4,384,000	28.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.80	Call		3,690.00000	3,616,000	22.23	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	22.23	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.95	Put		8,460.00000	8,534,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	35.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.95	Put		6,460.00000	6,534,000	35.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	28.94	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.95	Put		4,460.00000	4,534,000	28.94	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.95	Call		3,540.00000	3,466,000	23.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	23.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.85	Put		8,360.00000	8,434,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	35.20	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.85	Put		6,360.00000	6,434,000	35.20	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.85	Call		3,640.00000	3,566,000	22.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	22.52	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	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	17.50	Put		10,010.00000	10,084,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.90	Put		8,410.00000	8,484,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	35.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.90	Put		6,410.00000	6,484,000	35.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.90	Call		3,590.00000	3,516,000	22.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	22.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.00	Put		8,510.00000	8,584,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.00	Call		3,490.00000	3,416,000	23.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	23.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.05	Put		8,560.00000	8,634,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	35.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.05	Put		6,560.00000	6,634,000	35.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.05	Call		512.00000	450,000	15.47	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.05	Put		72.00000	84,000	15.47	504,000.00	6,000	6,000
\$ / R	On	14/06/2010	Foreign Exchange Option	6.05	Call		1,443.00000	1,368,000	18.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.05	Put		3.00000	2,000	18.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.05	Call		2,440.00000	2,366,000	23.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	23.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.05	Call		3,440.00000	3,366,000	23.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	23.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.60	Call		0.00000	0,000	40.16	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	15.60	Put		8,110.00000	8,184,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.60	Call		3,890.00000	3,816,000	21.07	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.60	Put		0.00000	0,000	21.07	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.65	Call		0.00000	0,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.65	Put		8,160.00000	8,234,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.65	Call		3,840.00000	3,766,000	21.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.65	Put		0.00000	0,000	21.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.10	Put		8,610.00000	8,684,000	40.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	36.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.10	Put		6,610.00000	6,684,000	36.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.10	Call		3,390.00000	3,316,000	23.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	23.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.40	Call		283.00000	231,000	15.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.40	Put		193.00000	215,000	15.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	30.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,232.00000	8,308,000	30.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		1.00000	1,000	28.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,233.00000	6,309,000	28.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		10.00000	8,000	28.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,242.00000	4,316,000	28.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		49.00000	42,000	25.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,281.00000	2,350,000	25.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		845.00000	778,000	15.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		77.00000	86,000	15.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,776.00000	1,701,000	18.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Put		8.00000	9,000	18.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,769.00000	2,693,000	23.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		1.00000	1,000	23.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,768.00000	3,692,000	27.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	27.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	30.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,182.00000	8,258,000	30.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		1.00000	1,000	28.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,183.00000	6,259,000	28.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		11.00000	9,000	28.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,193.00000	4,267,000	28.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		51.00000	44,000	24.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,233.00000	2,302,000	24.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		302.00000	267,000	17.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		484.00000	525,000	17.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		885.00000	817,000	15.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		67.00000	75,000	15.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,826.00000	1,750,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		8.00000	8,000	18.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,819.00000	2,743,000	23.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		1.00000	1,000	23.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,818.00000	3,742,000	27.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	27.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		286.00000	252,000	17.97	0.00	0	509

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	Put		518.00000	560,000	17.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	30.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,282.00000	8,358,000	30.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		1.00000	1,000	28.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,283.00000	6,359,000	28.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		10.00000	8,000	28.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,292.00000	4,366,000	28.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		47.00000	41,000	25.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,329.00000	2,399,000	25.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		271.00000	239,000	18.15	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		553.00000	597,000	18.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		805.00000	740,000	15.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		87.00000	98,000	15.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,727.00000	1,652,000	18.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		9.00000	10,000	18.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,720.00000	2,644,000	23.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		2.00000	2,000	23.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,718.00000	3,642,000	27.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	27.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	30.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,332.00000	8,408,000	30.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		1.00000	1,000	28.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,333.00000	6,409,000	28.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		9.00000	7,000	28.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,341.00000	4,415,000	28.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		45.00000	39,000	25.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Put		2,377.00000	2,447,000	25.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		257.00000	227,000	18.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		589.00000	635,000	18.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		767.00000	703,000	16.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		99.00000	111,000	16.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,678.00000	1,603,000	18.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		10.00000	11,000	18.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,670.00000	2,594,000	23.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		2.00000	2,000	23.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,668.00000	3,592,000	27.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	27.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	30.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,432.00000	8,508,000	30.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		1.00000	1,000	28.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,433.00000	6,509,000	28.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		8.00000	6,000	28.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,440.00000	4,514,000	28.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		42.00000	36,000	25.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,474.00000	2,544,000	25.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		232.00000	204,000	18.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		664.00000	712,000	18.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		694.00000	633,000	16.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		126.00000	141,000	16.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,580.00000	1,505,000	17.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		12.00000	13,000	17.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Call		2,570.00000	2,494,000	22.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		2.00000	2,000	22.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,568.00000	3,492,000	27.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	27.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	30.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,482.00000	8,558,000	30.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		1.00000	1,000	28.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,483.00000	6,559,000	28.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		7.00000	6,000	28.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,489.00000	4,564,000	28.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		40.00000	34,000	25.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,522.00000	2,592,000	25.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		220.00000	193,000	18.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		702.00000	751,000	18.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		659.00000	599,000	16.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		141.00000	157,000	16.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,532.00000	1,457,000	17.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		14.00000	15,000	17.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,520.00000	2,444,000	22.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		2.00000	2,000	22.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,518.00000	3,442,000	26.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	26.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	30.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,532.00000	8,608,000	30.92	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	14.15	Call		1.00000	1,000	28.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Put		6,533.00000	6,609,000	28.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		7.00000	6,000	28.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,539.00000	4,614,000	28.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		38.00000	33,000	25.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,570.00000	2,641,000	25.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		209.00000	183,000	19.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		741.00000	791,000	19.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		626.00000	567,000	16.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		158.00000	175,000	16.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,483.00000	1,408,000	17.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		15.00000	16,000	17.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,470.00000	2,394,000	22.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		2.00000	2,000	22.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,469.00000	3,392,000	26.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		1.00000	0,000	26.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	30.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		8,682.00000	8,758,000	30.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		1.00000	0,000	29.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		6,683.00000	6,758,000	29.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		6.00000	5,000	28.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		4,688.00000	4,763,000	28.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		34.00000	29,000	26.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		2,716.00000	2,787,000	26.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		531.00000	477,000	16.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		213.00000	235,000	16.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Call		1,338.00000	1,264,000	16.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		20.00000	22,000	16.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,321.00000	2,245,000	21.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		3.00000	3,000	21.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,319.00000	3,243,000	26.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		1.00000	1,000	26.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	30.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,632.00000	8,708,000	30.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		1.00000	1,000	28.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,633.00000	6,709,000	28.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		6.00000	5,000	28.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,638.00000	4,713,000	28.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		36.00000	30,000	25.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,668.00000	2,738,000	25.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		189.00000	166,000	19.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		821.00000	874,000	19.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		562.00000	506,000	16.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		194.00000	214,000	16.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,386.00000	1,312,000	16.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		18.00000	20,000	16.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,371.00000	2,295,000	21.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		3.00000	3,000	21.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,369.00000	3,292,000	26.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		1.00000	0,000	26.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	30.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Put		8,782.00000	8,858,000	30.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		1.00000	0,000	29.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		6,783.00000	6,858,000	29.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		5.00000	4,000	28.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		4,787.00000	4,862,000	28.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		32.00000	27,000	26.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		2,814.00000	2,885,000	26.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		163.00000	143,000	20.03	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		945.00000	1,001,000	20.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		474.00000	424,000	16.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		256.00000	282,000	16.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		1,243.00000	1,168,000	16.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		25.00000	26,000	16.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		2,222.00000	2,146,000	20.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		4.00000	4,000	20.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		3,219.00000	3,143,000	25.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		1.00000	1,000	25.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		180.00000	158,000	19.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		862.00000	916,000	19.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	30.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,082.00000	8,158,000	30.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		1.00000	1,000	28.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,083.00000	6,159,000	28.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		12.00000	10,000	28.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,094.00000	4,168,000	28.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Call		56.00000	48,000	24.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,138.00000	2,206,000	24.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		336.00000	298,000	17.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		418.00000	456,000	17.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		968.00000	899,000	15.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		50.00000	57,000	15.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,924.00000	1,849,000	19.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		6.00000	7,000	19.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,919.00000	2,843,000	24.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		1.00000	1,000	24.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,918.00000	3,842,000	28.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	28.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	30.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,132.00000	8,208,000	30.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		1.00000	1,000	28.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,133.00000	6,209,000	28.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		12.00000	9,000	28.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,144.00000	4,217,000	28.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		54.00000	46,000	24.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,186.00000	2,254,000	24.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		318.00000	282,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		450.00000	490,000	17.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		926.00000	858,000	15.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		58.00000	66,000	15.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,875.00000	1,799,000	19.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Put		7.00000	7,000	19.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,869.00000	2,793,000	24.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		1.00000	1,000	24.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,868.00000	3,792,000	28.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	28.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	30.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,382.00000	8,458,000	30.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		1.00000	1,000	28.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,383.00000	6,459,000	28.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		9.00000	7,000	28.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,391.00000	4,465,000	28.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		43.00000	37,000	25.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,425.00000	2,495,000	25.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		244.00000	215,000	18.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		626.00000	673,000	18.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		730.00000	668,000	16.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		112.00000	126,000	16.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,629.00000	1,554,000	17.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		11.00000	12,000	17.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,620.00000	2,544,000	22.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		2.00000	2,000	22.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,618.00000	3,542,000	27.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	27.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	30.92	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	16.20	Put		8,582.00000	8,658,000	30.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Call		1.00000	1,000	28.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,583.00000	6,659,000	28.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		7.00000	5,000	28.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,589.00000	4,663,000	28.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		37.00000	32,000	25.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,619.00000	2,690,000	25.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		199.00000	174,000	19.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		781.00000	832,000	19.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		593.00000	536,000	16.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		175.00000	194,000	16.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,435.00000	1,360,000	17.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		17.00000	18,000	17.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,421.00000	2,345,000	21.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		3.00000	3,000	21.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,419.00000	3,342,000	26.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		1.00000	0,000	26.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	30.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		8,732.00000	8,808,000	30.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		1.00000	0,000	29.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		6,733.00000	6,808,000	29.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		5.00000	4,000	28.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		4,737.00000	4,812,000	28.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		33.00000	28,000	26.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		2,765.00000	2,836,000	26.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		171.00000	150,000	19.84	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Put		903.00000	958,000	19.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		502.00000	450,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		234.00000	258,000	16.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		1,290.00000	1,216,000	16.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		22.00000	24,000	16.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		2,271.00000	2,195,000	21.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		3.00000	3,000	21.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		3,269.00000	3,193,000	25.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		1.00000	1,000	25.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		76.00000	66,000	23.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		1,758.00000	1,824,000	23.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		85.00000	74,000	22.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,617.00000	1,682,000	22.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		1,074.00000	1,132,000	20.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		142.00000	124,000	20.60	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,206.00000	1,266,000	21.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		124.00000	108,000	21.16	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		88.00000	77,000	22.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,570.00000	1,635,000	22.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		96.00000	83,000	22.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,478.00000	1,541,000	22.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		135.00000	118,000	20.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		1,117.00000	1,176,000	20.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		1.00000	1,000	28.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,205.00000	8,282,000	28.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		13.00000	11,000	30.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,217.00000	6,292,000	30.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		38.00000	34,000	28.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,242.00000	4,315,000	28.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		105.00000	94,000	24.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,309.00000	2,375,000	24.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		403.00000	366,000	18.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		607.00000	647,000	18.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		931.00000	868,000	16.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		135.00000	149,000	16.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,814.00000	1,739,000	17.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		18.00000	20,000	17.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,799.00000	2,723,000	21.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		3.00000	4,000	21.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,796.00000	3,720,000	26.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	1,000	26.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		254.00000	230,000	20.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,058.00000	1,111,000	20.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		1.00000	1,000	28.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,255.00000	8,332,000	28.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		13.00000	11,000	30.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,267.00000	6,342,000	30.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		37.00000	33,000	28.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,291.00000	4,364,000	28.79	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	10.00	Call		102.00000	92,000	24.48	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,356.00000	2,423,000	24.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		895.00000	833,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		149.00000	164,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,766.00000	1,691,000	17.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		20.00000	22,000	17.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,750.00000	2,673,000	21.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		4.00000	4,000	21.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,746.00000	3,670,000	26.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	1,000	26.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		1.00000	1,000	28.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,305.00000	8,382,000	28.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		12.00000	10,000	30.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,316.00000	6,391,000	30.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		36.00000	33,000	28.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,340.00000	4,414,000	28.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		99.00000	89,000	24.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,403.00000	2,470,000	24.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		372.00000	338,000	18.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		676.00000	719,000	18.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		860.00000	800,000	16.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		164.00000	181,000	16.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,718.00000	1,643,000	17.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		22.00000	24,000	17.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,700.00000	2,623,000	21.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		4.00000	4,000	21.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,697.00000	3,620,000	26.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		1.00000	1,000	26.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		1.00000	1,000	28.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,355.00000	8,432,000	28.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		11.00000	9,000	30.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,365.00000	6,440,000	30.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		35.00000	32,000	28.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,389.00000	4,463,000	28.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		96.00000	86,000	24.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,450.00000	2,517,000	24.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		358.00000	325,000	18.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		712.00000	756,000	18.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		827.00000	767,000	16.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		181.00000	198,000	16.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,670.00000	1,596,000	17.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		24.00000	27,000	17.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,650.00000	2,574,000	20.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		4.00000	5,000	20.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,647.00000	3,570,000	26.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		1.00000	1,000	26.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		387.00000	352,000	18.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		641.00000	683,000	18.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		1.00000	1,000	28.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,405.00000	8,482,000	28.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		11.00000	9,000	30.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,415.00000	6,490,000	30.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		35.00000	31,000	29.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,439.00000	4,512,000	29.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		93.00000	84,000	24.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,497.00000	2,565,000	24.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		344.00000	312,000	19.05	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		748.00000	793,000	19.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		794.00000	735,000	16.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		198.00000	216,000	16.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,623.00000	1,549,000	17.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		27.00000	30,000	17.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,601.00000	2,524,000	20.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		5.00000	5,000	20.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,597.00000	3,520,000	25.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		1.00000	1,000	25.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		1.00000	1,000	28.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,455.00000	8,532,000	28.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		10.00000	8,000	30.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,464.00000	6,539,000	30.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		34.00000	30,000	29.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,488.00000	4,561,000	29.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		90.00000	81,000	24.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,544.00000	2,612,000	24.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		331.00000	300,000	19.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		785.00000	831,000	19.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		762.00000	704,000	16.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		216.00000	235,000	16.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,576.00000	1,502,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		30.00000	33,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,551.00000	2,474,000	20.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		5.00000	5,000	20.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,547.00000	3,470,000	25.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		1.00000	1,000	25.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		1.00000	1,000	28.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,505.00000	8,582,000	28.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		10.00000	8,000	30.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,514.00000	6,589,000	30.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		33.00000	29,000	29.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,537.00000	4,610,000	29.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		88.00000	79,000	25.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,592.00000	2,660,000	25.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		318.00000	288,000	19.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		822.00000	869,000	19.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		731.00000	674,000	16.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		235.00000	255,000	16.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,529.00000	1,455,000	16.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		33.00000	36,000	16.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,501.00000	2,425,000	20.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		5.00000	6,000	20.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,497.00000	3,420,000	25.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		1.00000	1,000	25.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		1.00000	1,000	28.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		8,705.00000	8,782,000	28.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		8.00000	6,000	29.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		6,712.00000	6,787,000	29.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		30.00000	26,000	29.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		4,734.00000	4,807,000	29.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		79.00000	71,000	25.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		2,783.00000	2,852,000	25.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		273.00000	247,000	19.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		977.00000	1,028,000	19.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		617.00000	565,000	17.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		321.00000	346,000	17.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		1,346.00000	1,272,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		50.00000	53,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		2,303.00000	2,227,000	19.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		7.00000	8,000	19.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		3,297.00000	3,221,000	24.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		1.00000	2,000	24.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		1.00000	1,000	28.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,655.00000	8,732,000	28.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		8.00000	7,000	30.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,662.00000	6,738,000	30.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		30.00000	27,000	29.36	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	12.40	Put		4,684.00000	4,758,000	29.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		81.00000	73,000	25.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		2,735.00000	2,804,000	25.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		284.00000	257,000	19.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		938.00000	988,000	19.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		644.00000	591,000	17.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		298.00000	322,000	17.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,391.00000	1,318,000	16.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		45.00000	49,000	16.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,353.00000	2,276,000	19.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		7.00000	7,000	19.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,347.00000	3,271,000	24.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		1.00000	2,000	24.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		245.00000	222,000	20.44	0.00	0	117
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,099.00000	1,153,000	20.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		1.00000	1,000	28.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		8,755.00000	8,832,000	28.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		7.00000	6,000	29.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		6,761.00000	6,837,000	29.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		29.00000	26,000	29.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		4,783.00000	4,857,000	29.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		76.00000	69,000	25.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		2,830.00000	2,900,000	25.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		263.00000	238,000	20.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,017.00000	1,069,000	20.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		591.00000	540,000	17.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		345.00000	371,000	17.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		1,301.00000	1,228,000	16.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		55.00000	59,000	16.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		2,254.00000	2,177,000	18.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		8.00000	8,000	18.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		3,248.00000	3,171,000	24.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		2.00000	2,000	24.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		306.00000	277,000	19.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		860.00000	908,000	19.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		1.00000	1,000	28.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,105.00000	8,182,000	28.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		15.00000	12,000	30.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,119.00000	6,193,000	30.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		41.00000	36,000	28.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,145.00000	4,217,000	28.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		111.00000	100,000	24.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,215.00000	2,281,000	24.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		437.00000	398,000	18.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		541.00000	579,000	18.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		1,005.00000	940,000	16.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		109.00000	121,000	16.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,910.00000	1,835,000	17.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		14.00000	16,000	17.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,899.00000	2,822,000	22.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		3.00000	3,000	22.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,896.00000	3,820,000	27.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	1,000	27.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		1.00000	1,000	28.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,155.00000	8,232,000	28.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		14.00000	12,000	30.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,168.00000	6,243,000	30.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		39.00000	35,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,193.00000	4,266,000	28.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		108.00000	97,000	24.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,262.00000	2,328,000	24.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		419.00000	382,000	18.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		573.00000	613,000	18.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		967.00000	904,000	16.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		121.00000	135,000	16.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,862.00000	1,787,000	17.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		16.00000	18,000	17.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,849.00000	2,773,000	21.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		3.00000	4,000	21.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,846.00000	3,770,000	27.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	1,000	27.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		1.00000	1,000	28.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,555.00000	8,632,000	28.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		9.00000	7,000	30.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,563.00000	6,638,000	30.19	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		32.00000	29,000	29.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,586.00000	4,660,000	29.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		85.00000	77,000	25.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,639.00000	2,708,000	25.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		701.00000	645,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		255.00000	276,000	16.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,483.00000	1,409,000	16.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		37.00000	40,000	16.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,452.00000	2,375,000	19.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		6.00000	6,000	19.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,447.00000	3,370,000	25.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		1.00000	1,000	25.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		1.00000	1,000	28.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,605.00000	8,682,000	28.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		9.00000	7,000	30.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,613.00000	6,688,000	30.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		31.00000	28,000	29.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,635.00000	4,709,000	29.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		83.00000	75,000	25.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,687.00000	2,756,000	25.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		295.00000	267,000	19.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		899.00000	948,000	19.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		672.00000	618,000	17.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		276.00000	299,000	17.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,437.00000	1,363,000	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	6.35	Put		41.00000	44,000	16.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,402.00000	2,326,000	19.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		6.00000	7,000	19.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,397.00000	3,321,000	24.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		1.00000	2,000	24.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		4.00000	3,000	29.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,308.00000	7,384,000	29.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		22.00000	20,000	30.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,326.00000	5,401,000	30.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		58.00000	52,000	26.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,362.00000	3,433,000	26.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		180.00000	163,000	21.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,484.00000	1,544,000	21.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,696.00000	4,619,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,528.00000	1,588,000	21.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		174.00000	157,000	21.98	0.00	0	330
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		136.00000	124,000	23.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		1,890.00000	1,955,000	23.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		163.00000	148,000	22.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,617.00000	1,679,000	22.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		132.00000	120,000	23.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		1,936.00000	2,001,000	23.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		455.00000	415,000	17.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		509.00000	546,000	17.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		507.00000	500,000	19.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		633.00000	702,000	19.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		517.00000	480,000	19.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		693.00000	732,000	19.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		528.00000	489,000	18.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		604.00000	641,000	18.00	0.00	0	0
<b>Total \$ / R Option</b>										<b>2,406,500.00</b>	<b>19,100</b>	<b>208,838</b>
<b>Total \$ / R</b>										<b>170,297,638.80</b>	<b>41,734</b>	<b>480,607</b>
£ / R	On	14/06/2010	Foreign Exchange Future			11.35170	11.36010			14,938,837.20	1,316	32,606
£ / R	On	13/09/2010	Foreign Exchange Future			11.53950	11.54890			34,618.50	3	2,525
£ / R	On	13/12/2010	Foreign Exchange Future			11.72800	11.73680			0.00	0	0
<b>Total £ / R Future</b>										<b>14,973,455.70</b>	<b>1,319</b>	<b>35,131</b>
£ / R	On	14/06/2010	Foreign Exchange Option	22.05	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.05	Put		10,690.00000	10,698,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.05	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.05	Put		8,690.00000	8,698,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.35	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.35	Put		10,990.00000	10,998,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.35	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.35	Put		8,990.00000	8,998,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.85	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.85	Put		10,490.00000	10,498,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.85	Put		8,490.00000	8,498,000	32.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	28.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.85	Put		6,490.00000	6,498,000	28.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.85	Call		2.00000	1,000	24.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.85	Put		4,492.00000	4,499,000	24.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.70	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.70	Put		10,340.00000	10,348,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.70	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.70	Put		8,340.00000	8,348,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.70	Call		0.00000	0,000	28.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.70	Put		6,340.00000	6,348,000	28.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.70	Call		2.00000	2,000	24.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.70	Put		4,342.00000	4,350,000	24.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.60	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.60	Put		10,240.00000	10,248,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.60	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.60	Put		8,240.00000	8,248,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.60	Call		29.00000	26,000	21.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.60	Put		2,269.00000	2,274,000	21.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.60	Call		81.00000	72,000	18.74	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.60	Put		1,321.00000	1,320,000	18.74	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		823.00000	806,000	13.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		63.00000	54,000	13.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.60	Call		1,769.00000	1,759,000	16.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.60	Put		9.00000	7,000	16.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.40	Call		0.00000	0,000	32.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	21.40	Put		10,040.00000	10,048,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.40	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.40	Put		8,040.00000	8,048,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.45	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.45	Put		10,090.00000	10,098,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.45	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.45	Put		8,090.00000	8,098,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.45	Call		95.00000	84,000	18.18	0.00	0	8,032
£ / R	On	14/06/2010	Foreign Exchange Option	12.45	Put		1,185.00000	1,182,000	18.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.45	Call		298.00000	277,000	14.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.45	Put		388.00000	375,000	14.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.45	Call		950.00000	935,000	13.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.45	Put		40.00000	33,000	13.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.45	Call		1,917.00000	1,907,000	17.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.45	Put		7.00000	5,000	17.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.90	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.90	Put		10,540.00000	10,548,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	28.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.90	Put		6,540.00000	6,548,000	28.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.90	Call		2.00000	1,000	24.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.90	Put		4,542.00000	4,549,000	24.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.10	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.10	Put		10,740.00000	10,748,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.10	Put		8,740.00000	8,748,000	32.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	29.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.10	Put		6,740.00000	6,748,000	29.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.25	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.25	Put		10,890.00000	10,898,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.25	Put		8,890.00000	8,898,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.25	Call		117.00000	105,000	17.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.25	Put		1,007.00000	1,003,000	17.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.25	Call		385.00000	364,000	13.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.25	Put		275.00000	262,000	13.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.25	Call		1,134.00000	1,121,000	13.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.25	Put		24.00000	19,000	13.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.30	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.30	Put		10,940.00000	10,948,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.30	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.30	Put		8,940.00000	8,948,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.30	Call		360.00000	339,000	14.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.30	Put		300.00000	287,000	14.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.30	Call		1,086.00000	1,073,000	13.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.30	Put		26.00000	21,000	13.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.20	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.20	Put		10,840.00000	10,848,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.20	Put		8,840.00000	8,848,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.20	Call		13.00000	11,000	22.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	14.20	Put		2,853.00000	2,859,000	22.31	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.20	Call		47.00000	41,000	20.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.20	Put		1,887.00000	1,889,000	20.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.20	Call		124.00000	111,000	17.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.20	Put		964.00000	959,000	17.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.20	Call		411.00000	390,000	13.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.20	Put		251.00000	238,000	13.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.20	Call		1,182.00000	1,169,000	13.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.20	Put		22.00000	17,000	13.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.15	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.15	Put		10,790.00000	10,798,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.15	Call		0.00000	0,000	29.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.15	Put		6,790.00000	6,798,000	29.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.15	Call		1.00000	1,000	24.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.15	Put		4,791.00000	4,799,000	24.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.00	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.00	Put		10,640.00000	10,648,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.00	Put		8,640.00000	8,648,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.95	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.95	Put		10,590.00000	10,598,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.95	Put		8,590.00000	8,598,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	28.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.95	Put		6,590.00000	6,598,000	28.81	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	15.95	Call		2.00000	1,000	24.56	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.95	Put		4,592.00000	4,599,000	24.56	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.80	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.80	Put		10,440.00000	10,448,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.80	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.80	Put		8,440.00000	8,448,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.80	Call		0.00000	0,000	28.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.80	Put		6,440.00000	6,448,000	28.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.80	Call		2.00000	1,000	24.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.80	Put		4,442.00000	4,449,000	24.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.80	Call		195.00000	178,000	15.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.80	Put		635.00000	626,000	15.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.80	Call		667.00000	648,000	13.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.80	Put		107.00000	96,000	13.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.80	Call		1,572.00000	1,561,000	15.78	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.80	Put		12.00000	9,000	15.78	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.75	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.75	Put		10,390.00000	10,398,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.75	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.75	Put		8,390.00000	8,398,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.65	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.65	Put		10,290.00000	10,298,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.65	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.65	Put		8,290.00000	8,298,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.65	Call		28.00000	24,000	21.81	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	13.65	Put		2,318.00000	2,322,000	21.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.65	Call		234.00000	215,000	15.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.65	Put		524.00000	513,000	15.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.65	Call		782.00000	765,000	13.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.65	Put		72.00000	63,000	13.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.55	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.55	Put		10,190.00000	10,198,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.55	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.55	Put		8,190.00000	8,198,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.05	Call		0.00000	0,000	29.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.05	Put		6,690.00000	6,698,000	29.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.05	Call		1.00000	1,000	26.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.05	Put		5,691.00000	5,699,000	26.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.05	Call		1.00000	1,000	24.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.05	Put		4,691.00000	4,699,000	24.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.05	Call		4.00000	3,000	23.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.05	Put		3,694.00000	3,701,000	23.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.55	Call		32.00000	27,000	21.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.55	Put		2,222.00000	2,225,000	21.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.55	Call		85.00000	76,000	18.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.55	Put		1,275.00000	1,274,000	18.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.55	Call		264.00000	244,000	14.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.55	Put		454.00000	442,000	14.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		864.00000	848,000	13.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		54.00000	46,000	13.17	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	Call		1,818.00000	1,808,000	17.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.55	Put		8.00000	6,000	17.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.25	Call		12.00000	10,000	22.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.25	Put		2,902.00000	2,908,000	22.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.60	Call		0.00000	0,000	30.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.60	Put		7,240.00000	7,248,000	30.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.60	Call		1.00000	1,000	25.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.60	Put		5,241.00000	5,249,000	25.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.60	Call		2.00000	2,000	23.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.60	Put		4,242.00000	4,250,000	23.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.10	Call		138.00000	124,000	16.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.10	Put		878.00000	872,000	16.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.10	Call		468.00000	447,000	13.78	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.10	Put		208.00000	195,000	13.78	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.50	Call		0.00000	0,000	30.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.50	Put		7,140.00000	7,148,000	30.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.00	Call		56.00000	49,000	20.23	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.00	Put		1,696.00000	1,697,000	20.23	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.00	Call		155.00000	140,000	16.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.00	Put		795.00000	788,000	16.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.00	Call		529.00000	509,000	13.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.00	Put		169.00000	157,000	13.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.00	Call		1,376.00000	1,365,000	14.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.00	Put		16.00000	13,000	14.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	29.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	18.20	Put		6,840.00000	6,848,000	29.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.20	Call		1.00000	0,000	27.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.20	Put		5,841.00000	5,848,000	27.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.20	Call		1.00000	1,000	25.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.20	Put		4,841.00000	4,849,000	25.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.20	Call		3.00000	3,000	23.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.20	Put		3,843.00000	3,851,000	23.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.70	Call		26.00000	22,000	21.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.70	Put		2,366.00000	2,370,000	21.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.70	Call		74.00000	65,000	19.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.70	Put		1,414.00000	1,413,000	19.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.70	Call		220.00000	202,000	15.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.70	Put		560.00000	550,000	15.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.70	Call		743.00000	725,000	13.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.70	Put		83.00000	73,000	13.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.70	Call		1,670.00000	1,660,000	16.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.70	Put		10.00000	8,000	16.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.85	Call		184.00000	168,000	15.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.85	Put		674.00000	666,000	15.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.85	Call		631.00000	611,000	13.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.85	Put		121.00000	109,000	13.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.85	Call		1,523.00000	1,512,000	15.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.85	Put		13.00000	10,000	15.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.65	Call		0.00000	0,000	28.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.65	Put		6,290.00000	6,298,000	28.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	16.65	Call		1.00000	1,000	25.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.65	Put		5,291.00000	5,299,000	25.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.15	Call		49.00000	43,000	20.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.15	Put		1,839.00000	1,841,000	20.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.15	Call		131.00000	117,000	17.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.15	Put		921.00000	915,000	17.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.15	Call		1,230.00000	1,218,000	13.97	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.15	Put		20.00000	16,000	13.97	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	30.23	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.55	Put		7,190.00000	7,198,000	30.23	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.55	Call		1.00000	1,000	25.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.55	Put		5,191.00000	5,199,000	25.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.55	Call		2.00000	2,000	23.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.55	Put		4,192.00000	4,200,000	23.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.05	Call		16.00000	13,000	22.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.05	Put		2,706.00000	2,711,000	22.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.05	Call		53.00000	47,000	20.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.05	Put		1,743.00000	1,745,000	20.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.05	Call		146.00000	132,000	16.68	0.00	0	28
£ / R	On	14/06/2010	Foreign Exchange Option	12.05	Put		836.00000	830,000	16.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.05	Call		498.00000	477,000	13.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.05	Put		188.00000	175,000	13.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.05	Call		1,327.00000	1,316,000	14.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.05	Put		17.00000	14,000	14.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.45	Call		0.00000	0,000	29.99	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	18.45	Put		7,090.00000	7,098,000	29.99	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.45	Call		1.00000	0,000	27.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.45	Put		6,091.00000	6,098,000	27.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.45	Call		1.00000	1,000	25.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.45	Put		5,091.00000	5,099,000	25.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.45	Call		2.00000	2,000	23.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.45	Put		4,092.00000	4,100,000	23.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.95	Call		58.00000	51,000	20.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.95	Put		1,648.00000	1,649,000	20.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.95	Call		164.00000	149,000	16.31	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.95	Put		754.00000	747,000	16.31	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.95	Call		562.00000	542,000	13.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.95	Put		152.00000	140,000	13.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.95	Call		1,425.00000	1,414,000	15.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.95	Put		15.00000	12,000	15.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.90	Call		61.00000	54,000	19.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.90	Put		1,601.00000	1,602,000	19.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.90	Call		174.00000	158,000	16.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.90	Put		714.00000	706,000	16.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.90	Call		1,474.00000	1,463,000	15.26	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.90	Put		14.00000	11,000	15.26	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	29.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.25	Put		6,890.00000	6,898,000	29.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.25	Call		1.00000	0,000	27.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.25	Put		5,891.00000	5,898,000	27.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	16.25	Call		1.00000	1,000	25.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.25	Put		4,891.00000	4,899,000	25.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.25	Call		3.00000	2,000	23.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.25	Put		3,893.00000	3,900,000	23.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.75	Call		70.00000	62,000	19.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.75	Put		1,460.00000	1,460,000	19.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.75	Call		207.00000	190,000	15.56	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.75	Put		597.00000	588,000	15.56	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.75	Call		705.00000	686,000	13.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.75	Put		95.00000	84,000	13.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.75	Call		1,621.00000	1,610,000	16.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.75	Put		11.00000	8,000	16.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.75	Call		24.00000	21,000	21.90	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.75	Put		2,414.00000	2,419,000	21.90	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	28.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.00	Put		6,640.00000	6,648,000	28.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.00	Call		1.00000	1,000	26.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.00	Put		5,641.00000	5,649,000	26.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.00	Call		1.00000	1,000	24.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.00	Put		4,641.00000	4,649,000	24.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.00	Call		4.00000	3,000	23.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.00	Put		3,644.00000	3,651,000	23.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.45	Call		36.00000	32,000	21.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.45	Put		2,126.00000	2,130,000	21.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.75	Call		0.00000	0,000	28.34	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	17.75	Put		6,390.00000	6,398,000	28.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.75	Call		1.00000	1,000	26.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.75	Put		5,391.00000	5,399,000	26.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.75	Call		2.00000	1,000	24.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.75	Put		4,392.00000	4,399,000	24.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.75	Call		6.00000	5,000	22.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.75	Put		3,396.00000	3,403,000	22.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.25	Call		45.00000	39,000	21.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.25	Put		1,935.00000	1,937,000	21.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.55	Call		1.00000	0,000	27.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.55	Put		6,191.00000	6,198,000	27.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.35	Call		336.00000	315,000	14.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.35	Put		326.00000	313,000	14.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.35	Call		1,039.00000	1,025,000	12.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.35	Put		29.00000	23,000	12.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.35	Call		2,016.00000	2,007,000	18.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.35	Put		6.00000	5,000	18.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.40	Call		1.00000	0,000	27.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.40	Put		6,041.00000	6,048,000	27.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.40	Call		1.00000	1,000	25.47	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.40	Put		5,041.00000	5,049,000	25.47	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.40	Call		10.00000	8,000	22.49	0.00	0	8,032
£ / R	On	14/06/2010	Foreign Exchange Option	14.40	Put		3,050.00000	3,056,000	22.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.40	Call		316.00000	296,000	14.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.40	Put		356.00000	344,000	14.25	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	10.40	Call		994.00000	979,000	13.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.40	Put		34.00000	27,000	13.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.50	Call		1.00000	1,000	25.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.50	Put		5,141.00000	5,149,000	25.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.50	Call		2.00000	2,000	23.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.50	Put		4,142.00000	4,150,000	23.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.50	Call		8.00000	7,000	22.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.50	Put		3,148.00000	3,155,000	22.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.50	Call		34.00000	29,000	21.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.50	Put		2,174.00000	2,177,000	21.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.50	Call		90.00000	80,000	18.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.50	Put		1,230.00000	1,228,000	18.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.50	Call		280.00000	260,000	14.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.50	Put		420.00000	408,000	14.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.50	Call		907.00000	891,000	13.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.50	Put		47.00000	39,000	13.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.50	Call		1,867.00000	1,858,000	17.32	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.50	Put		7.00000	6,000	17.32	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.90	Put		8,540.00000	8,548,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	29.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.40	Put		7,040.00000	7,048,000	29.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.90	Call		1.00000	1,000	26.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.90	Put		5,541.00000	5,549,000	26.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.40	Call		2.00000	2,000	23.44	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	15.40	Put		4,042.00000	4,050,000	23.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.90	Call		20.00000	17,000	22.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.90	Put		2,560.00000	2,565,000	22.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.40	Call		100.00000	89,000	17.99	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.40	Put		1,140.00000	1,137,000	17.99	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.90	Call		596.00000	576,000	13.56	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.90	Put		136.00000	124,000	13.56	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.40	Call		1,966.00000	1,957,000	17.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.40	Put		6.00000	5,000	17.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	7.90	Call		3,460.00000	3,452,000	23.32	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	7.90	Put		0.00000	0,000	23.32	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.00	Call		17.00000	14,000	22.13	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.00	Put		2,657.00000	2,662,000	22.13	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.15	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.15	Put		8,790.00000	8,798,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.65	Call		0.00000	0,000	30.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.65	Put		7,290.00000	7,298,000	30.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.15	Call		1.00000	1,000	26.99	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.15	Put		5,791.00000	5,799,000	26.99	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.65	Call		2.00000	2,000	23.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.65	Put		4,292.00000	4,300,000	23.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.15	Call		14.00000	12,000	22.26	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.15	Put		2,804.00000	2,810,000	22.26	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.65	Call		77.00000	68,000	18.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.65	Put		1,367.00000	1,366,000	18.92	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	11.15	Call		439.00000	418,000	13.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.15	Put		229.00000	216,000	13.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.65	Call		1,719.00000	1,709,000	16.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.65	Put		9.00000	7,000	16.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.15	Call		3,211.00000	3,202,000	22.90	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.15	Put		1.00000	0,000	22.90	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.60	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.60	Put		9,240.00000	9,248,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.10	Call		0.00000	0,000	31.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.10	Put		7,740.00000	7,748,000	31.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.60	Call		0.00000	0,000	27.99	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.60	Put		6,240.00000	6,248,000	27.99	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.10	Call		1.00000	1,000	24.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.10	Put		4,741.00000	4,749,000	24.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.60	Call		7.00000	6,000	22.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.60	Put		3,247.00000	3,254,000	22.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.10	Call		51.00000	45,000	20.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.10	Put		1,791.00000	1,793,000	20.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.60	Call		248.00000	229,000	15.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.60	Put		488.00000	477,000	15.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.10	Call		1,279.00000	1,267,000	14.23	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.10	Put		19.00000	15,000	14.23	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		2,762.00000	2,753,000	21.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		2.00000	1,000	21.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.30	Call		0.00000	0,000	29.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	18.30	Put		6,940.00000	6,948,000	29.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.30	Call		1.00000	0,000	27.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.30	Put		5,941.00000	5,948,000	27.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.30	Call		1.00000	1,000	25.27	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.30	Put		4,941.00000	4,949,000	25.27	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.30	Call		3.00000	2,000	23.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.30	Put		3,943.00000	3,950,000	23.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.30	Call		11.00000	9,000	22.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.30	Put		2,951.00000	2,957,000	22.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.80	Call		22.00000	19,000	21.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.80	Put		2,462.00000	2,467,000	21.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.30	Call		43.00000	38,000	21.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.30	Put		1,983.00000	1,986,000	21.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.80	Call		67.00000	59,000	19.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.80	Put		1,507.00000	1,507,000	19.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.30	Call		111.00000	99,000	17.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.30	Put		1,051.00000	1,047,000	17.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.10	Call		15.00000	13,000	22.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.10	Put		2,755.00000	2,761,000	22.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.35	Call		0.00000	0,000	29.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.35	Put		6,990.00000	6,998,000	29.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.35	Call		1.00000	0,000	27.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.35	Put		5,991.00000	5,998,000	27.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.35	Call		1.00000	1,000	25.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.35	Put		4,991.00000	4,999,000	25.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	15.35	Call		3.00000	2,000	23.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.35	Put		3,993.00000	4,000,000	23.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.85	Call		21.00000	18,000	21.99	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.85	Put		2,511.00000	2,516,000	21.99	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.35	Call		41.00000	36,000	21.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.35	Put		2,031.00000	2,034,000	21.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.85	Call		64.00000	56,000	19.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.85	Put		1,554.00000	1,554,000	19.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.35	Call		105.00000	94,000	17.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.35	Put		1,095.00000	1,092,000	17.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.95	Call		18.00000	16,000	22.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.95	Put		2,608.00000	2,614,000	22.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.50	Call		1.00000	0,000	27.75	0.00	0	11,194
£ / R	On	14/06/2010	Foreign Exchange Option	17.50	Put		6,141.00000	6,148,000	27.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.40	Call		39.00000	34,000	21.59	0.00	0	11,194
£ / R	On	14/06/2010	Foreign Exchange Option	13.40	Put		2,079.00000	2,082,000	21.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.35	Call		10.00000	9,000	22.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.35	Put		3,000.00000	3,007,000	22.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.80	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.80	Put		9,440.00000	9,448,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.80	Call		0.00000	0,000	30.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.80	Put		7,440.00000	7,448,000	30.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.80	Call		1.00000	1,000	26.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.80	Put		5,441.00000	5,449,000	26.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.80	Call		6.00000	5,000	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	14/06/2010	Foreign Exchange Option	14.80	Put		3,446.00000	3,453,000	22.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.80	Call		2,562.00000	2,554,000	20.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.80	Put		2.00000	2,000	20.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.70	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.70	Put		9,340.00000	9,348,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.70	Call		0.00000	0,000	30.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.70	Put		7,340.00000	7,348,000	30.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.70	Call		1.00000	1,000	26.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.70	Put		5,341.00000	5,349,000	26.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.70	Call		6.00000	5,000	22.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.70	Put		3,346.00000	3,353,000	22.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.70	Call		2,662.00000	2,653,000	21.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.70	Put		2.00000	1,000	21.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.75	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.75	Put		9,390.00000	9,398,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.75	Call		0.00000	0,000	30.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.75	Put		7,390.00000	7,398,000	30.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.75	Call		2,612.00000	2,604,000	20.78	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		2.00000	2,000	20.78	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.00	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.00	Put		9,640.00000	9,648,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.00	Call		0.00000	0,000	31.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.00	Put		7,640.00000	7,648,000	31.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.00	Call		2,363.00000	2,354,000	19.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.00	Put		3.00000	2,000	19.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	21.10	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.10	Put		9,740.00000	9,748,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.10	Call		1.00000	1,000	26.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.10	Put		5,741.00000	5,749,000	26.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.10	Call		4.00000	3,000	23.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.10	Put		3,744.00000	3,751,000	23.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.10	Call		2,264.00000	2,255,000	19.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.10	Put		4.00000	3,000	19.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.05	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.05	Put		9,690.00000	9,698,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.05	Call		0.00000	0,000	31.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.05	Put		7,690.00000	7,698,000	31.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.05	Call		2,314.00000	2,305,000	19.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.05	Put		4.00000	3,000	19.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.15	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.15	Put		9,790.00000	9,798,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.15	Call		0.00000	0,000	31.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.15	Put		7,790.00000	7,798,000	31.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.15	Call		3.00000	3,000	23.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.15	Put		3,793.00000	3,801,000	23.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.15	Call		2,214.00000	2,205,000	18.99	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.15	Put		4.00000	3,000	18.99	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.30	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.30	Put		9,940.00000	9,948,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.30	Call		0.00000	0,000	32.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	19.30	Put		7,940.00000	7,948,000	32.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.30	Call		2,065.00000	2,056,000	18.32	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.30	Put		5.00000	4,000	18.32	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.35	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.35	Put		9,990.00000	9,998,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.35	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.35	Put		7,990.00000	7,998,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.25	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.25	Put		9,890.00000	9,898,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.25	Call		0.00000	0,000	31.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.25	Put		7,890.00000	7,898,000	31.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.25	Call		2,115.00000	2,106,000	18.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.25	Put		5.00000	4,000	18.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.55	Put		9,190.00000	9,198,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.55	Call		8.00000	7,000	22.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.55	Put		3,198.00000	3,205,000	22.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		2,812.00000	2,803,000	21.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		2.00000	1,000	21.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.20	Call		2,165.00000	2,156,000	18.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.20	Put		5.00000	4,000	18.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.20	Call		3,161.00000	3,152,000	22.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.20	Put		1.00000	0,000	22.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.05	Call		3,311.00000	3,302,000	23.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.05	Put		1.00000	0,000	23.07	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	8.25	Call		3,111.00000	3,102,000	22.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.25	Put		1.00000	0,000	22.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.85	Put		9,490.00000	9,498,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	30.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.85	Put		7,490.00000	7,498,000	30.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.85	Call		1.00000	1,000	26.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.85	Put		5,491.00000	5,499,000	26.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.85	Call		5.00000	4,000	22.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.85	Put		3,495.00000	3,502,000	22.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		2,513.00000	2,504,000	20.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		3.00000	2,000	20.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.65	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.65	Put		9,290.00000	9,298,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.65	Call		7.00000	6,000	22.71	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.65	Put		3,297.00000	3,304,000	22.71	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.65	Call		2,712.00000	2,703,000	21.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.65	Put		2.00000	1,000	21.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.35	Call		3,011.00000	3,003,000	22.56	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.35	Put		1.00000	1,000	22.56	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.40	Put		9,040.00000	9,048,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.40	Call		2,961.00000	2,953,000	22.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.40	Put		1.00000	1,000	22.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.90	Call		0.00000	0,000	32.12	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	20.90	Put		9,540.00000	9,548,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.90	Call		0.00000	0,000	31.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.90	Put		7,540.00000	7,548,000	31.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.90	Call		5.00000	4,000	22.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.90	Put		3,545.00000	3,552,000	22.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		2,463.00000	2,454,000	20.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.90	Put		3.00000	2,000	20.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.50	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.50	Put		10,140.00000	10,148,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.50	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.50	Put		8,140.00000	8,148,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.95	Put		9,590.00000	9,598,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	31.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.95	Put		7,590.00000	7,598,000	31.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.95	Call		1.00000	1,000	26.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.95	Put		5,591.00000	5,599,000	26.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.95	Call		5.00000	4,000	22.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.95	Put		3,595.00000	3,602,000	22.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.95	Call		2,413.00000	2,404,000	19.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.95	Put		3.00000	2,000	19.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.20	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.20	Put		9,840.00000	9,848,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.20	Call		0.00000	0,000	31.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.20	Put		7,840.00000	7,848,000	31.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/09/2010	Foreign Exchange Option	12.73	Call		221.00000	192,000	18.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.73	Put		1,402.00000	1,383,000	18.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.78	Call		210.00000	182,000	18.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.78	Put		1,441.00000	1,423,000	18.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.68	Call		232.00000	202,000	18.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.68	Put		1,363.00000	1,343,000	18.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		0.00000	188,000	18.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		0.00000	1,399,000	18.00	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.51	Call		801.00000	755,000	16.00	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.51	Put		571.00000	534,000	16.00	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>14,973,455.70</b>	<b>1,319</b>	<b>73,611</b>
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08190	0.08280			0.00	0	1,364
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08340	0.08430			0.00	0	0
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>1,364</b>
¥ / R	On	14/06/2010	Foreign Exchange Option	0.08	Call		497.00000	423,000	20.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.08	Put		217.00000	233,000	20.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.09	Call		160.00000	136,000	25.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.09	Put		880.00000	946,000	25.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.07	Call		1,294.00000	1,204,000	19.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.07	Put		14.00000	14,000	19.00	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		636.00000	561,000	23.00	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		496.00000	511,000	23.00	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ¥ / R</b>										<b>0.00</b>	<b>0</b>	<b>1,364</b>
€ / R	On	14/06/2010	Foreign Exchange Future			10.19670	10.30700			3,211,960.50	315	28,682
€ / R	On	13/09/2010	Foreign Exchange Future			10.36840	10.48100			1,575,996.80	152	2,208
€ / R	On	13/12/2010	Foreign Exchange Future			10.53980	10.65280			0.00	0	1,950
<b>Total € / R Future</b>										<b>4,787,957.30</b>	<b>467</b>	<b>32,840</b>
€ / R	On	14/06/2010	Foreign Exchange Option	12.10	Call		19.00000	15,000	19.28	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.10	Put		1,812.00000	1,918,000	19.28	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.90	Call		24.00000	19,000	18.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.90	Put		1,617.00000	1,722,000	18.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.00	Call		21.00000	17,000	18.92	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.00	Put		1,714.00000	1,820,000	18.92	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.30	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.30	Put		8,993.00000	9,103,000	32.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.30	Call		0.00000	0,000	30.34	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.30	Put		6,993.00000	7,103,000	30.34	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.30	Call		0.00000	0,000	24.84	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.30	Put		4,993.00000	5,103,000	24.84	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.30	Call		3.00000	2,000	20.87	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.30	Put		2,996.00000	3,105,000	20.87	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.30	Call		54.00000	43,000	16.43	0.00	0	25
€ / R	On	14/06/2010	Foreign Exchange Option	11.30	Put		1,047.00000	1,146,000	16.43	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.30	Call		259.00000	211,000	12.86	0.00	0	20
€ / R	On	14/06/2010	Foreign Exchange Option	10.30	Put		252.00000	314,000	12.86	0.00	0	271
€ / R	On	14/06/2010	Foreign Exchange Option	9.30	Call		1,017.00000	912,000	12.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.30	Put		10.00000	15,000	12.14	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	8.30	Call		2,008.00000	1,898,000	16.65	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.30	Put		1.00000	1,000	16.65	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.30	Call		3,007.00000	2,897,000	19.83	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.30	Put		0.00000	0,000	19.83	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.60	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.60	Put		9,293.00000	9,403,000	32.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.60	Call		0.00000	0,000	31.18	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.60	Put		7,293.00000	7,403,000	31.18	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.60	Call		0.00000	0,000	25.65	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.60	Put		5,293.00000	5,403,000	25.65	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.60	Call		2.00000	1,000	21.21	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.60	Put		3,295.00000	3,404,000	21.21	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.60	Call		35.00000	28,000	17.50	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.60	Put		1,328.00000	1,431,000	17.50	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		159.00000	128,000	13.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		452.00000	531,000	13.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.60	Call		742.00000	647,000	12.26	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.60	Put		35.00000	50,000	12.26	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		1,709.00000	1,599,000	15.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		2.00000	2,000	15.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.60	Call		2,707.00000	2,597,000	18.94	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.60	Put		0.00000	0,000	18.94	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.70	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.70	Put		9,393.00000	9,503,000	32.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.70	Call		0.00000	0,000	31.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	17.70	Put		7,393.00000	7,503,000	31.46	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	25.92	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.70	Put		5,393.00000	5,503,000	25.92	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.70	Call		1.00000	1,000	21.32	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.70	Put		3,394.00000	3,504,000	21.32	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.70	Call		31.00000	25,000	17.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.70	Put		1,424.00000	1,528,000	17.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.70	Call		135.00000	108,000	14.29	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.70	Put		528.00000	611,000	14.29	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.70	Call		657.00000	566,000	12.30	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.70	Put		50.00000	69,000	12.30	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.70	Call		1,610.00000	1,500,000	14.62	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.70	Put		3.00000	3,000	14.62	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.70	Call		2,607.00000	2,497,000	18.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.70	Put		0.00000	0,000	18.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.35	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.35	Put		9,043.00000	9,153,000	32.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.35	Call		0.00000	0,000	30.48	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.35	Put		7,043.00000	7,153,000	30.48	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.35	Call		0.00000	0,000	24.98	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.35	Put		5,043.00000	5,153,000	24.98	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.35	Call		2.00000	2,000	20.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.35	Put		3,045.00000	3,155,000	20.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.35	Call		50.00000	40,000	16.60	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.35	Put		1,093.00000	1,193,000	16.60	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	10.35	Call		239.00000	194,000	13.04	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.35	Put		282.00000	347,000	13.04	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.35	Call		970.00000	866,000	12.16	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.35	Put		13.00000	19,000	12.16	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.35	Call		1,958.00000	1,848,000	16.39	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.35	Put		1.00000	1,000	16.39	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.35	Call		2,957.00000	2,847,000	19.68	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.35	Put		0.00000	0,000	19.68	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.40	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.40	Put		9,093.00000	9,203,000	32.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.40	Call		0.00000	0,000	30.62	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.40	Put		7,093.00000	7,203,000	30.62	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.40	Call		0.00000	0,000	25.11	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.40	Put		5,093.00000	5,203,000	25.11	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.40	Call		2.00000	2,000	20.99	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.40	Put		3,095.00000	3,205,000	20.99	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.40	Call		46.00000	37,000	16.78	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.40	Put		1,139.00000	1,240,000	16.78	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.40	Call		220.00000	179,000	13.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.40	Put		313.00000	382,000	13.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.40	Call		923.00000	821,000	12.18	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.40	Put		16.00000	24,000	12.18	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.40	Call		1,909.00000	1,799,000	16.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.40	Put		2.00000	2,000	16.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.40	Call		2,907.00000	2,797,000	19.53	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	7.40	Put		0.00000	0,000	19.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.55	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.55	Put		9,243.00000	9,353,000	32.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.55	Call		0.00000	0,000	31.04	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.55	Put		7,243.00000	7,353,000	31.04	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.55	Call		0.00000	0,000	25.52	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.55	Put		5,243.00000	5,353,000	25.52	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.55	Call		2.00000	1,000	21.15	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.55	Put		3,245.00000	3,354,000	21.15	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.55	Call		38.00000	30,000	17.32	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.55	Put		1,281.00000	1,383,000	17.32	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		172.00000	139,000	13.75	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		415.00000	492,000	13.75	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.55	Call		786.00000	689,000	12.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.55	Put		29.00000	42,000	12.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		1,759.00000	1,649,000	15.38	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		2.00000	2,000	15.38	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.55	Call		2,757.00000	2,647,000	19.09	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.55	Put		0.00000	0,000	19.09	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.45	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.45	Put		9,143.00000	9,253,000	32.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.45	Call		0.00000	0,000	30.76	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.45	Put		7,143.00000	7,253,000	30.76	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.45	Call		0.00000	0,000	25.25	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.45	Put		5,143.00000	5,253,000	25.25	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	13.45	Call		2.00000	1,000	21.04	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.45	Put		3,145.00000	3,254,000	21.04	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.45	Call		43.00000	34,000	16.96	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.45	Put		1,186.00000	1,287,000	16.96	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.45	Call		203.00000	164,000	13.39	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.45	Put		346.00000	417,000	13.39	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.45	Call		877.00000	776,000	12.20	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.45	Put		20.00000	29,000	12.20	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.45	Call		1,859.00000	1,749,000	15.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.45	Put		2.00000	2,000	15.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.45	Call		2,857.00000	2,747,000	19.38	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.45	Put		0.00000	0,000	19.38	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.50	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.50	Put		9,193.00000	9,303,000	32.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.50	Call		0.00000	0,000	30.90	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.50	Put		7,193.00000	7,303,000	30.90	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.50	Call		0.00000	0,000	25.38	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.50	Put		5,193.00000	5,303,000	25.38	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.50	Call		2.00000	1,000	21.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.50	Put		3,195.00000	3,304,000	21.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.50	Call		40.00000	32,000	17.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.50	Put		1,233.00000	1,335,000	17.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.50	Call		187.00000	151,000	13.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.50	Put		380.00000	454,000	13.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.50	Call		831.00000	732,000	12.22	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	9.50	Put		24.00000	35,000	12.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.50	Call		1,809.00000	1,699,000	15.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.50	Put		2.00000	2,000	15.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.50	Call		2,807.00000	2,697,000	19.23	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.50	Put		0.00000	0,000	19.23	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.85	Put		9,543.00000	9,653,000	32.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	31.88	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.85	Put		7,543.00000	7,653,000	31.88	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	26.32	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.85	Put		5,543.00000	5,653,000	26.32	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.85	Call		1.00000	1,000	21.49	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.85	Put		3,544.00000	3,654,000	21.49	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.85	Call		26.00000	20,000	18.39	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.85	Put		1,569.00000	1,673,000	18.39	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.85	Call		106.00000	85,000	14.82	0.00	0	29
€ / R	On	14/06/2010	Foreign Exchange Option	10.85	Put		649.00000	738,000	14.82	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.85	Call		539.00000	456,000	12.36	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.85	Put		82.00000	109,000	12.36	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		1,461.00000	1,351,000	13.87	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		4.00000	4,000	13.87	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.85	Call		2,457.00000	2,347,000	18.19	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.85	Put		0.00000	0,000	18.19	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.80	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.80	Put		9,493.00000	9,603,000	32.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	17.80	Call		0.00000	0,000	31.74	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.80	Put		7,493.00000	7,603,000	31.74	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	26.19	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.80	Put		5,493.00000	5,603,000	26.19	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.80	Call		1.00000	1,000	21.44	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.80	Put		3,494.00000	3,604,000	21.44	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.80	Call		27.00000	22,000	18.21	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.80	Put		1,520.00000	1,625,000	18.21	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.80	Call		115.00000	92,000	14.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.80	Put		608.00000	695,000	14.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.80	Call		577.00000	491,000	12.34	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.80	Put		70.00000	94,000	12.34	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.80	Call		1,510.00000	1,401,000	14.12	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.80	Put		3.00000	4,000	14.12	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.80	Call		2,507.00000	2,397,000	18.34	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.80	Put		0.00000	0,000	18.34	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.90	Put		9,593.00000	9,703,000	32.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	32.02	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.90	Put		7,593.00000	7,703,000	32.02	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	26.46	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.90	Put		5,593.00000	5,703,000	26.46	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.90	Call		1.00000	1,000	21.55	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.90	Put		3,594.00000	3,704,000	21.55	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.90	Call		98.00000	78,000	15.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	10.90	Put		691.00000	781,000	15.00	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.90	Call		502.00000	421,000	12.38	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.90	Put		95.00000	124,000	12.38	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		1,411.00000	1,302,000	13.61	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.90	Put		4.00000	5,000	13.61	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.90	Call		2,407.00000	2,297,000	18.04	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.90	Put		0.00000	0,000	18.04	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.95	Put		9,643.00000	9,753,000	32.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	32.16	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.95	Put		7,643.00000	7,753,000	32.16	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	26.59	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.95	Put		5,643.00000	5,753,000	26.59	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.95	Call		1.00000	1,000	21.60	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.95	Put		3,644.00000	3,754,000	21.60	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.95	Call		23.00000	18,000	18.74	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.95	Put		1,666.00000	1,771,000	18.74	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.95	Call		91.00000	72,000	15.18	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.95	Put		734.00000	825,000	15.18	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.95	Call		466.00000	389,000	12.40	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.95	Put		109.00000	142,000	12.40	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.95	Call		1,362.00000	1,252,000	13.36	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.95	Put		5.00000	5,000	13.36	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.95	Call		2,357.00000	2,247,000	17.90	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.95	Put		0.00000	0,000	17.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	19.75	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.75	Put		9,443.00000	9,553,000	32.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.75	Call		0.00000	0,000	31.60	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.75	Put		7,443.00000	7,553,000	31.60	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	26.05	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.75	Put		5,443.00000	5,553,000	26.05	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.75	Call		1.00000	1,000	21.38	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.75	Put		3,444.00000	3,554,000	21.38	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.75	Call		29.00000	23,000	18.03	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.75	Put		1,472.00000	1,576,000	18.03	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.75	Call		125.00000	100,000	14.46	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.75	Put		568.00000	653,000	14.46	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.75	Call		617.00000	528,000	12.32	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.75	Put		60.00000	81,000	12.32	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.75	Call		1,560.00000	1,450,000	14.37	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		3.00000	3,000	14.37	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.75	Call		2,557.00000	2,447,000	18.49	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.75	Put		0.00000	0,000	18.49	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.00	Put		9,693.00000	9,803,000	32.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	32.30	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.00	Put		7,693.00000	7,803,000	32.30	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	26.73	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.00	Put		5,693.00000	5,803,000	26.73	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.00	Call		1.00000	1,000	21.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	14.00	Put		3,694.00000	3,804,000	21.66	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.00	Call		84.00000	67,000	15.36	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.00	Put		777.00000	870,000	15.36	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.00	Call		432.00000	358,000	12.42	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.00	Put		125.00000	161,000	12.42	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.00	Call		1,312.00000	1,203,000	13.11	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.00	Put		5.00000	6,000	13.11	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.00	Call		2,308.00000	2,197,000	17.75	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.00	Put		1.00000	0,000	17.75	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.15	Call		0.00000	0,000	32.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.15	Put		9,843.00000	9,953,000	32.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.15	Call		0.00000	0,000	32.72	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.15	Put		7,843.00000	7,953,000	32.72	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	27.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.15	Put		5,843.00000	5,953,000	27.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.15	Call		1.00000	0,000	21.83	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.15	Put		3,844.00000	3,953,000	21.83	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.15	Call		18.00000	14,000	19.46	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.15	Put		1,861.00000	1,967,000	19.46	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.15	Call		67.00000	53,000	15.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.15	Put		910.00000	1,006,000	15.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.15	Call		338.00000	274,000	12.48	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.15	Put		181.00000	227,000	12.48	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.15	Call		1,164.00000	1,056,000	12.35	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.15	Put		7.00000	9,000	12.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	8.15	Call		2,158.00000	2,048,000	17.30	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.15	Put		1.00000	1,000	17.30	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		149.00000	132,000	18.03	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		1,333.00000	1,429,000	18.03	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		5.00000	4,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		9,552.00000	9,664,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		15.00000	13,000	27.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		7,562.00000	7,673,000	27.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		36.00000	33,000	26.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		5,583.00000	5,693,000	26.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		81.00000	75,000	23.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		3,628.00000	3,735,000	23.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		209.00000	192,000	19.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		1,756.00000	1,852,000	19.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		376.00000	342,000	16.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		923.00000	1,002,000	16.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		765.00000	697,000	14.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		312.00000	357,000	14.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		1,511.00000	1,408,000	13.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		58.00000	68,000	13.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		2,465.00000	2,353,000	15.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		12.00000	13,000	15.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		226.00000	207,000	18.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		1,623.00000	1,717,000	18.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		5.00000	4,000	28.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		9,602.00000	9,714,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		15.00000	13,000	27.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		7,612.00000	7,723,000	27.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		35.00000	32,000	26.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		5,632.00000	5,742,000	26.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		80.00000	73,000	23.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		3,677.00000	3,783,000	23.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		204.00000	187,000	19.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		1,801.00000	1,897,000	19.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		364.00000	331,000	16.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		961.00000	1,041,000	16.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		738.00000	671,000	14.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		335.00000	381,000	14.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		1,466.00000	1,364,000	13.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		63.00000	74,000	13.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		2,416.00000	2,304,000	15.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		13.00000	14,000	15.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		3.00000	2,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		10,300.00000	10,412,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		10.00000	8,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		8,307.00000	8,418,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		27.00000	24,000	27.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		6,324.00000	6,434,000	27.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		60.00000	55,000	24.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		4,357.00000	4,465,000	24.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		143.00000	131,000	20.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		2,440.00000	2,541,000	20.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		239.00000	219,000	18.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		1,536.00000	1,629,000	18.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		443.00000	404,000	15.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		740.00000	814,000	15.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		917.00000	840,000	13.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		214.00000	250,000	13.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		1,738.00000	1,632,000	13.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		35.00000	42,000	13.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		3.00000	2,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		10,200.00000	10,312,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		11.00000	9,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		8,208.00000	8,319,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		28.00000	25,000	26.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		6,225.00000	6,335,000	26.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		63.00000	57,000	24.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		4,260.00000	4,367,000	24.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		151.00000	138,000	20.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		2,348.00000	2,448,000	20.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		253.00000	231,000	18.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		1,450.00000	1,541,000	18.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		475.00000	432,000	15.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		672.00000	742,000	15.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		984.00000	903,000	13.75	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		181.00000	213,000	13.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		1,832.00000	1,725,000	13.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		29.00000	35,000	13.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		5.00000	4,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		9,352.00000	9,464,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		16.00000	14,000	27.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		7,363.00000	7,474,000	27.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		39.00000	35,000	26.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		5,386.00000	5,495,000	26.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		88.00000	81,000	22.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		3,435.00000	3,541,000	22.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		233.00000	213,000	18.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		1,580.00000	1,673,000	18.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		429.00000	390,000	16.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		776.00000	850,000	16.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		885.00000	809,000	13.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		232.00000	269,000	13.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		1,692.00000	1,587,000	13.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		39.00000	47,000	13.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		2,663.00000	2,551,000	16.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		10.00000	11,000	16.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		5.00000	4,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		9,452.00000	9,564,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		16.00000	13,000	27.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		7,463.00000	7,573,000	27.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		38.00000	34,000	26.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		5,485.00000	5,594,000	26.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		85.00000	78,000	23.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		3,532.00000	3,638,000	23.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		220.00000	202,000	18.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		1,667.00000	1,762,000	18.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		401.00000	365,000	16.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		848.00000	925,000	16.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		824.00000	751,000	14.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		271.00000	311,000	14.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		1,601.00000	1,497,000	13.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		48.00000	57,000	13.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		2,564.00000	2,452,000	15.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		11.00000	12,000	15.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		4.00000	3,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		9,751.00000	9,863,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		14.00000	12,000	27.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		7,761.00000	7,872,000	27.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		34.00000	30,000	26.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		5,781.00000	5,890,000	26.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		75.00000	69,000	23.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		3,822.00000	3,929,000	23.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		189.00000	173,000	19.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		1,936.00000	2,033,000	19.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		331.00000	301,000	17.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,078.00000	1,161,000	17.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		659.00000	598,000	14.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		406.00000	458,000	14.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		1,336.00000	1,236,000	13.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		83.00000	96,000	13.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		2,268.00000	2,156,000	14.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		15.00000	16,000	14.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		4.00000	3,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		9,901.00000	10,013,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		13.00000	11,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		7,910.00000	8,021,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		32.00000	29,000	26.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		5,929.00000	6,039,000	26.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		71.00000	66,000	24.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		3,968.00000	4,076,000	24.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		176.00000	162,000	20.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,073.00000	2,172,000	20.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		302.00000	275,000	17.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,199.00000	1,285,000	17.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		588.00000	532,000	14.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		485.00000	542,000	14.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		1,209.00000	1,113,000	13.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		106.00000	123,000	13.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		2,120.00000	2,008,000	13.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		17.00000	18,000	13.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		6.00000	5,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		9,203.00000	9,315,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		18.00000	15,000	27.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		7,215.00000	7,325,000	27.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		41.00000	37,000	25.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		5,238.00000	5,347,000	25.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		94.00000	86,000	22.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		3,291.00000	3,396,000	22.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		2,812.00000	2,699,000	16.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		9.00000	9,000	16.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		6.00000	5,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		9,253.00000	9,365,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		17.00000	15,000	27.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		7,264.00000	7,375,000	27.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		40.00000	37,000	25.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		5,287.00000	5,397,000	25.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		92.00000	84,000	22.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		3,339.00000	3,444,000	22.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		246.00000	225,000	18.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		1,493.00000	1,585,000	18.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		459.00000	417,000	15.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		706.00000	777,000	15.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		950.00000	871,000	13.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		197.00000	231,000	13.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		1,785.00000	1,678,000	13.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		32.00000	38,000	13.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		2,762.00000	2,650,000	16.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		9.00000	10,000	16.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		5.00000	4,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		9,302.00000	9,414,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		17.00000	14,000	27.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		7,314.00000	7,424,000	27.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		40.00000	36,000	25.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		5,337.00000	5,446,000	25.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		90.00000	83,000	22.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		3,387.00000	3,493,000	22.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		2,713.00000	2,600,000	16.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		10.00000	10,000	16.25	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>345</b>
<b>Total € / R</b>										<b>4,787,957.30</b>	<b>467</b>	<b>33,185</b>
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.77930	6.78680			0.00	0	9,588
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.82190	6.82970			0.00	0	4,490
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.85940	6.86680			0.00	0	0
<b>Total AU\$ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>14,078</b>
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Call		0.00000	0,000	41.47	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Put		7,813.00000	7,821,000	41.47	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.60	Call		0.00000	0,000	36.17	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.60	Put		5,813.00000	5,821,000	36.17	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		0.00000	0,000	28.19	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	10.60	Put		3,813.00000	3,821,000	28.19	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		2.00000	2,000	20.29	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		1,815.00000	1,823,000	20.29	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.60	Call		283.00000	276,000	13.04	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.60	Put		96.00000	97,000	13.04	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.60	Call		1,189.00000	1,181,000	17.13	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.60	Put		2.00000	2,000	17.13	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.60	Call		2,187.00000	2,179,000	22.02	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.60	Put		0.00000	0,000	22.02	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.60	Call		3,187.00000	3,179,000	18.81	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.60	Put		0.00000	0,000	18.81	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.60	Call		4,187.00000	4,179,000	17.82	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.60	Put		0.00000	0,000	17.82	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	41.35	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.55	Put		7,763.00000	7,771,000	41.35	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	35.97	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.55	Put		5,763.00000	5,771,000	35.97	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		0.00000	0,000	28.00	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		3,763.00000	3,771,000	28.00	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		3.00000	2,000	20.08	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		1,766.00000	1,773,000	20.08	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.55	Call		319.00000	312,000	13.23	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.55	Put		82.00000	83,000	13.23	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.55	Call		1,239.00000	1,231,000	17.44	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.55	Put		2.00000	2,000	17.44	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	4.55	Call		2,237.00000	2,229,000	21.85	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.55	Put		0.00000	0,000	21.85	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.55	Call		3,237.00000	3,229,000	18.75	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.55	Put		0.00000	0,000	18.75	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.55	Call		4,237.00000	4,229,000	17.82	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.55	Put		0.00000	0,000	17.82	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	41.22	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.50	Put		7,713.00000	7,721,000	41.22	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	35.77	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.50	Put		5,713.00000	5,721,000	35.77	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	27.80	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.50	Put		3,713.00000	3,721,000	27.80	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.50	Call		3.00000	3,000	19.87	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.50	Put		1,716.00000	1,724,000	19.87	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.50	Call		356.00000	349,000	13.41	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.50	Put		69.00000	70,000	13.41	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.50	Call		1,288.00000	1,281,000	17.76	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.50	Put		1.00000	2,000	17.76	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.50	Call		2,287.00000	2,279,000	21.67	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	21.67	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.50	Call		3,287.00000	3,279,000	18.69	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.50	Put		0.00000	0,000	18.69	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.50	Call		4,287.00000	4,279,000	17.82	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.50	Put		0.00000	0,000	17.82	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.70	Call		217.00000	211,000	12.68	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	6.70	Put		130.00000	132,000	12.68	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.85	Call		0.00000	0,000	41.86	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.85	Put		8,063.00000	8,071,000	41.86	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.85	Call		0.00000	0,000	37.02	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.85	Put		6,063.00000	6,071,000	37.02	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.85	Call		0.00000	0,000	29.18	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.85	Put		4,063.00000	4,071,000	29.18	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.85	Call		2.00000	1,000	21.31	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.85	Put		2,065.00000	2,072,000	21.31	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.85	Call		145.00000	140,000	12.91	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.85	Put		208.00000	211,000	12.91	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.85	Call		942.00000	935,000	15.80	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.85	Put		5.00000	6,000	15.80	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.85	Call		1,937.00000	1,929,000	21.92	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.85	Put		0.00000	0,000	21.92	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.85	Call		2,937.00000	2,929,000	19.34	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.85	Put		0.00000	0,000	19.34	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.85	Call		3,937.00000	3,929,000	17.94	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.85	Put		0.00000	0,000	17.94	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.75	Call		0.00000	0,000	41.86	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.75	Put		7,963.00000	7,971,000	41.86	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.75	Call		0.00000	0,000	36.77	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.75	Put		5,963.00000	5,971,000	36.77	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.75	Call		0.00000	0,000	28.78	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.75	Put		3,963.00000	3,971,000	28.78	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	8.75	Call		2.00000	2,000	20.92	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		1,965.00000	1,973,000	20.92	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.75	Call		187.00000	182,000	12.49	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.75	Put		150.00000	153,000	12.49	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.75	Call		1,040.00000	1,033,000	16.17	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.75	Put		3.00000	4,000	16.17	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.75	Call		2,037.00000	2,029,000	22.56	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	22.56	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.75	Call		3,037.00000	3,029,000	18.98	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	18.98	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.75	Call		4,037.00000	4,029,000	17.82	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.75	Put		0.00000	0,000	17.82	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.90	Call		0.00000	0,000	41.86	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.90	Put		8,113.00000	8,121,000	41.86	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.90	Call		0.00000	0,000	37.15	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.90	Put		6,113.00000	6,121,000	37.15	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.90	Call		0.00000	0,000	29.38	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.90	Put		4,113.00000	4,121,000	29.38	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		1.00000	1,000	21.51	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.90	Put		2,114.00000	2,122,000	21.51	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.90	Call		128.00000	123,000	13.12	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.90	Put		241.00000	244,000	13.12	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.90	Call		894.00000	886,000	15.61	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.90	Put		7.00000	7,000	15.61	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.90	Call		1,887.00000	1,880,000	21.60	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	4.90	Put		0.00000	1,000	21.60	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.90	Call		2,887.00000	2,879,000	19.52	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.90	Put		0.00000	0,000	19.52	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.90	Call		3,887.00000	3,879,000	17.99	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.90	Put		0.00000	0,000	17.99	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.80	Call		0.00000	0,000	41.86	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.80	Put		8,013.00000	8,021,000	41.86	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.80	Call		0.00000	0,000	36.89	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.80	Put		6,013.00000	6,021,000	36.89	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.80	Call		0.00000	0,000	28.98	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.80	Put		4,013.00000	4,021,000	28.98	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.80	Call		2.00000	2,000	21.12	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.80	Put		2,015.00000	2,023,000	21.12	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.80	Call		165.00000	160,000	12.70	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.80	Put		178.00000	181,000	12.70	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.80	Call		991.00000	984,000	15.98	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.80	Put		4.00000	5,000	15.98	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.80	Call		1,987.00000	1,979,000	22.24	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.80	Put		0.00000	0,000	22.24	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.80	Call		2,987.00000	2,979,000	19.16	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.80	Put		0.00000	0,000	19.16	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.80	Call		3,987.00000	3,979,000	17.88	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.80	Put		0.00000	0,000	17.88	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.65	Call		0.00000	0,000	41.60	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.65	Put		7,863.00000	7,871,000	41.60	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	12.65	Call		0.00000	0,000	36.37	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.65	Put		5,863.00000	5,871,000	36.37	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.65	Call		0.00000	0,000	28.39	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.65	Put		3,863.00000	3,871,000	28.39	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.65	Call		2.00000	2,000	20.50	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.65	Put		1,865.00000	1,873,000	20.50	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.65	Call		249.00000	242,000	12.86	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.65	Put		112.00000	113,000	12.86	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.65	Call		1,139.00000	1,132,000	16.81	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.65	Put		2.00000	3,000	16.81	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.65	Call		2,137.00000	2,129,000	22.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.65	Put		0.00000	0,000	22.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.65	Call		3,137.00000	3,129,000	18.86	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.65	Put		0.00000	0,000	18.86	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.65	Call		4,137.00000	4,129,000	17.82	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.65	Put		0.00000	0,000	17.82	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.15	Call		0.00000	0,000	41.86	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.15	Put		8,363.00000	8,371,000	41.86	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.15	Call		0.00000	0,000	37.78	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.15	Put		6,363.00000	6,371,000	37.78	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.15	Call		0.00000	0,000	30.38	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.15	Put		4,363.00000	4,371,000	30.38	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.15	Call		1.00000	1,000	22.49	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.15	Put		2,364.00000	2,372,000	22.49	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.15	Call		66.00000	63,000	14.18	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	7.15	Put		429.00000	434,000	14.18	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.15	Call		656.00000	649,000	14.70	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.15	Put		19.00000	20,000	14.70	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.15	Call		1,637.00000	1,630,000	20.00	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.15	Put		0.00000	1,000	20.00	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.15	Call		2,637.00000	2,629,000	20.41	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.15	Put		0.00000	0,000	20.41	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.15	Call		3,637.00000	3,629,000	18.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.15	Put		0.00000	0,000	18.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.10	Call		0.00000	0,000	41.86	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.10	Put		8,313.00000	8,321,000	41.86	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.10	Call		0.00000	0,000	37.66	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.10	Put		6,313.00000	6,321,000	37.66	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.10	Call		0.00000	0,000	30.18	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.10	Put		4,313.00000	4,321,000	30.18	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.10	Call		1.00000	1,000	22.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.10	Put		2,314.00000	2,322,000	22.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.10	Call		75.00000	72,000	13.97	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.10	Put		388.00000	393,000	13.97	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.10	Call		703.00000	695,000	14.88	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.10	Put		16.00000	16,000	14.88	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.10	Call		1,687.00000	1,680,000	20.32	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.10	Put		0.00000	1,000	20.32	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.10	Call		2,687.00000	2,679,000	20.23	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.10	Put		0.00000	0,000	20.23	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	3.10	Call		3,687.00000	3,679,000	18.23	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.10	Put		0.00000	0,000	18.23	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.00	Call		0.00000	0,000	41.86	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.00	Put		8,213.00000	8,221,000	41.86	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.00	Call		0.00000	0,000	37.40	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.00	Put		6,213.00000	6,221,000	37.40	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.00	Call		0.00000	0,000	29.78	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.00	Put		4,213.00000	4,221,000	29.78	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.00	Call		1.00000	1,000	21.90	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.00	Put		2,214.00000	2,222,000	21.90	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.00	Call		98.00000	94,000	13.55	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.00	Put		311.00000	315,000	13.55	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.00	Call		797.00000	790,000	15.25	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.00	Put		10.00000	11,000	15.25	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.00	Call		1,787.00000	1,780,000	20.96	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.00	Put		0.00000	1,000	20.96	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.00	Call		2,787.00000	2,779,000	19.88	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.00	Put		0.00000	0,000	19.88	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.00	Call		3,787.00000	3,779,000	18.11	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.00	Put		0.00000	0,000	18.11	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.95	Call		0.00000	0,000	41.86	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.95	Put		8,163.00000	8,171,000	41.86	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.95	Call		0.00000	0,000	37.27	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.95	Put		6,163.00000	6,171,000	37.27	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.95	Call		0.00000	0,000	29.58	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	10.95	Put		4,163.00000	4,171,000	29.58	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.95	Call		1.00000	1,000	21.71	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.95	Put		2,164.00000	2,172,000	21.71	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.95	Call		112.00000	108,000	13.34	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.95	Put		275.00000	279,000	13.34	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.95	Call		845.00000	838,000	15.43	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.95	Put		8.00000	9,000	15.43	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.95	Call		1,837.00000	1,830,000	21.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.95	Put		0.00000	1,000	21.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.95	Call		2,837.00000	2,829,000	19.70	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.95	Put		0.00000	0,000	19.70	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.95	Call		3,837.00000	3,829,000	18.05	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.95	Put		0.00000	0,000	18.05	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.20	Call		0.00000	0,000	41.86	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.20	Put		8,413.00000	8,421,000	41.86	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.20	Call		0.00000	0,000	37.91	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.20	Put		6,413.00000	6,421,000	37.91	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.20	Call		0.00000	0,000	30.58	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.20	Put		4,413.00000	4,421,000	30.58	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.20	Call		1.00000	1,000	22.69	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.20	Put		2,414.00000	2,422,000	22.69	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.20	Call		58.00000	55,000	14.39	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.20	Put		471.00000	476,000	14.39	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.20	Call		610.00000	603,000	14.51	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.20	Put		23.00000	24,000	14.51	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	5.20	Call		1,587.00000	1,580,000	19.68	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.20	Put		0.00000	1,000	19.68	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.20	Call		2,587.00000	2,579,000	20.59	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.20	Put		0.00000	0,000	20.59	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.20	Call		3,587.00000	3,579,000	18.34	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.20	Put		0.00000	0,000	18.34	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.05	Call		0.00000	0,000	41.86	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.05	Put		8,263.00000	8,271,000	41.86	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.05	Call		0.00000	0,000	37.53	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.05	Put		6,263.00000	6,271,000	37.53	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.05	Call		0.00000	0,000	29.98	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.05	Put		4,263.00000	4,271,000	29.98	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.05	Call		1.00000	1,000	22.10	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.05	Put		2,264.00000	2,272,000	22.10	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.05	Call		86.00000	82,000	13.76	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.05	Put		349.00000	353,000	13.76	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.05	Call		750.00000	742,000	15.06	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.05	Put		13.00000	13,000	15.06	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.05	Call		1,737.00000	1,730,000	20.64	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.05	Put		0.00000	1,000	20.64	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.05	Call		2,737.00000	2,729,000	20.05	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.05	Put		0.00000	0,000	20.05	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.05	Call		3,737.00000	3,729,000	18.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.05	Put		0.00000	0,000	18.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.25	Call		0.00000	0,000	41.86	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	15.25	Put		8,463.00000	8,471,000	41.86	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	13.25	Call		0.00000	0,000	38.04	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	13.25	Put		6,463.00000	6,471,000	38.04	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	11.25	Call		0.00000	0,000	30.78	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	11.25	Put		4,463.00000	4,471,000	30.78	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	9.25	Call		1.00000	1,000	22.89	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	9.25	Put		2,464.00000	2,472,000	22.89	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	7.25	Call		50.00000	48,000	14.60	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	7.25	Put		513.00000	519,000	14.60	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.25	Call		565.00000	558,000	14.33	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.25	Put		28.00000	29,000	14.33	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.25	Call		1,537.00000	1,530,000	19.36	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.25	Put		0.00000	1,000	19.36	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.25	Call		2,537.00000	2,529,000	20.77	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	20.77	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.25	Call		3,537.00000	3,529,000	18.40	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.25	Put		0.00000	0,000	18.40	0.00	0	0
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.91	Call		255.00000	251,000	15.15	0.00	0	0
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.91	Put		332.00000	336,000	15.15	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.83	Call		372.00000	367,000	15.07	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.83	Put		340.00000	342,000	15.07	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>0.00</b>	<b>0</b>	<b>14,078</b>
CAD/ R	On	14/06/2010	Foreign Exchange Future			7.31480	7.35810			0.00	0	1,370
CAD/ R	On	13/09/2010	Foreign Exchange Future			7.15790	7.18460			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CAD/ R Future</b>							<b>0.00</b>	<b>0</b>	<b>1,370</b>
CAD/ R On 14/06/2010 Foreign Exchange Option	7.30	Call		219.00000	191,000	12.74	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.30	Put		161.00000	176,000	12.74	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.35	Call		191.00000	165,000	12.62	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.35	Put		183.00000	200,000	12.62	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.25	Call		249.00000	219,000	12.87	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.25	Put		141.00000	154,000	12.87	0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.33	Call		200.00000	185,000	12.94	0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.33	Put		347.00000	358,000	12.94	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>1,370</b>
<b>Total Futures</b>							<b>187,652,551.80</b>	<b>24,420</b>	<b>356,552</b>
<b>Total Options</b>							<b>2,406,500.00</b>	<b>19,100</b>	<b>247,663</b>
<b>Grand Total:</b>							<b>190,059,051.80</b>	<b>43,520</b>	<b>604,215</b>