



Currency Derivatives Daily MTM Report

Daily summary for: 01/04/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future			7.35920	7.43280			234,309,568.80	31,839	259,317
\$ / R	On	13/09/2010	Foreign Exchange Future			7.47610	7.55140			6,235,067.40	834	15,232
\$ / R	On	13/12/2010	Foreign Exchange Future			7.59180	7.66880			2,216,805.60	292	6,472
\$ / R	On	14/03/2011	Foreign Exchange Future			7.70700	7.78610			0.00	0	0
Total \$ / R Future										242,761,441.80	32,965	281,021
\$ / R	On	14/06/2010	Foreign Exchange Option	8.40	Call		13.00000	10,000	16.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.40	Put		980.00000	1,051,000	16.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.15	Put		8,717.00000	8,791,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	35.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.15	Put		6,717.00000	6,791,000	35.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.15	Call		3,283.00000	3,209,000	18.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	18.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.20	Put		8,767.00000	8,841,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	35.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	14.20	Put		6,767.00000	6,841,000	35.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.20	Call		3,233.00000	3,159,000	18.15	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	18.15	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.30	Put		8,867.00000	8,941,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.60	Call		0.00000	0,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.60	Put		9,167.00000	9,241,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.80	Call		0.00000	0,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.80	Put		9,367.00000	9,441,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.80	Call		0.00000	0,000	36.38	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.80	Put		7,367.00000	7,441,000	36.38	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.80	Call		0.00000	0,000	25.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.80	Put		3,367.00000	3,441,000	25.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.75	Call		0.00000	0,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.75	Put		9,317.00000	9,391,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.75	Call		0.00000	0,000	36.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.75	Put		7,317.00000	7,391,000	36.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.75	Call		0.00000	0,000	25.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.75	Put		3,317.00000	3,391,000	25.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.75	Call		1,683.00000	1,610,000	18.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.75	Put		0.00000	1,000	18.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.75	Call		2,683.00000	2,609,000	19.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	19.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.70	Call		0.00000	0,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.70	Put		9,267.00000	9,341,000	37.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	14.70	Call		0.00000	0,000	36.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.70	Put		7,267.00000	7,341,000	36.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.50	Put		9,067.00000	9,141,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.55	Put		9,117.00000	9,191,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.45	Put		9,017.00000	9,091,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	35.96	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.45	Put		7,017.00000	7,091,000	35.96	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.45	Call		171.00000	138,000	13.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.45	Put		188.00000	229,000	13.55	0.00	0	100
\$ / R	On	14/06/2010	Foreign Exchange Option	6.45	Call		986.00000	914,000	15.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.45	Put		3.00000	5,000	15.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.45	Call		1,983.00000	1,909,000	20.62	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	20.62	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.45	Call		2,983.00000	2,909,000	18.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	18.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.35	Put		8,917.00000	8,991,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	35.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.35	Put		6,917.00000	6,991,000	35.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.35	Call		1,085.00000	1,012,000	15.63	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.35	Put		2.00000	3,000	15.63	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.35	Call		2,083.00000	2,009,000	21.17	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	5.35	Put		0.00000	0,000	21.17	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.35	Call		3,083.00000	3,009,000	18.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	18.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.25	Put		8,817.00000	8,891,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.25	Call		288.00000	236,000	13.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.25	Put		105.00000	127,000	13.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.25	Call		1,185.00000	1,111,000	16.18	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.25	Put		2.00000	2,000	16.18	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.25	Call		3,183.00000	3,109,000	18.20	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	18.20	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	35.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.30	Put		6,867.00000	6,941,000	35.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.80	Call		0.00000	0,000	32.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.80	Put		5,367.00000	5,441,000	32.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.30	Call		17.00000	13,000	16.43	0.00	0	140
\$ / R	On	14/06/2010	Foreign Exchange Option	8.30	Put		884.00000	954,000	16.43	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.30	Call		256.00000	207,000	13.33	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.30	Put		123.00000	148,000	13.33	0.00	0	10,000
\$ / R	On	14/06/2010	Foreign Exchange Option	6.30	Call		1,135.00000	1,062,000	15.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.30	Put		2.00000	3,000	15.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.30	Call		2,133.00000	2,059,000	21.03	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	21.03	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.30	Call		3,133.00000	3,059,000	18.25	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	18.25	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	8.45	Call		11.00000	8,000	16.94	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.45	Put		1,028.00000	1,099,000	16.94	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.75	Call		5.00000	4,000	17.96	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		1,322.00000	1,395,000	17.96	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Call		0.00000	0,000	36.14	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Put		7,167.00000	7,241,000	36.14	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	36.08	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.55	Put		7,117.00000	7,191,000	36.08	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.55	Call		0.00000	0,000	28.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.55	Put		4,117.00000	4,191,000	28.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	36.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.50	Put		7,067.00000	7,141,000	36.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.70	Call		6.00000	4,000	17.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.70	Put		1,273.00000	1,345,000	17.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.70	Call		745.00000	676,000	14.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.70	Put		12.00000	17,000	14.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.70	Call		1,733.00000	1,659,000	19.23	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.70	Put		0.00000	0,000	19.23	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.70	Call		2,733.00000	2,659,000	19.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	19.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.50	Call		10.00000	7,000	17.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.50	Put		1,077.00000	1,148,000	17.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.50	Call		151.00000	121,000	13.72	0.00	0	600
\$ / R	On	14/06/2010	Foreign Exchange Option	7.50	Put		218.00000	262,000	13.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.50	Call		1,933.00000	1,859,000	20.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	20.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.50	Call		2,933.00000	2,859,000	18.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	18.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	33.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.05	Put		5,617.00000	5,691,000	33.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	30.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.05	Put		4,617.00000	4,691,000	30.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	26.63	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.05	Put		3,617.00000	3,691,000	26.63	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		9.00000	6,000	17.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		1,126.00000	1,197,000	17.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.55	Call		133.00000	106,000	13.89	0.00	0	1,430
\$ / R	On	14/06/2010	Foreign Exchange Option	7.55	Put		250.00000	297,000	13.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.55	Call		889.00000	818,000	15.14	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.55	Put		6.00000	9,000	15.14	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.55	Call		1,883.00000	1,809,000	20.06	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.55	Put		0.00000	0,000	20.06	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.55	Call		2,883.00000	2,809,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.55	Put		0.00000	0,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.10	Call		0.00000	0,000	33.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.10	Put		5,667.00000	5,741,000	33.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	30.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.10	Put		4,667.00000	4,741,000	30.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.10	Call		0.00000	0,000	26.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.10	Put		3,667.00000	3,741,000	26.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		8.00000	6,000	17.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		1,175.00000	1,247,000	17.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.60	Call		840.00000	770,000	15.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.60	Put		7.00000	11,000	15.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.60	Call		1,833.00000	1,759,000	19.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.60	Put		0.00000	0,000	19.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.60	Call		2,833.00000	2,759,000	19.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.60	Put		0.00000	0,000	19.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.15	Call		0.00000	0,000	33.94	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.15	Put		5,717.00000	5,791,000	33.94	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.15	Call		0.00000	0,000	27.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.15	Put		3,717.00000	3,791,000	27.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.65	Call		7.00000	5,000	17.62	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.65	Put		1,224.00000	1,296,000	17.62	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.65	Call		792.00000	723,000	14.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.65	Put		9.00000	14,000	14.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.65	Call		1,783.00000	1,709,000	19.51	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.65	Put		0.00000	0,000	19.51	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.65	Call		2,783.00000	2,709,000	19.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.65	Put		0.00000	0,000	19.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.30	Call		0.00000	0,000	34.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.30	Put		5,867.00000	5,941,000	34.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	31.04	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.30	Put		4,867.00000	4,941,000	31.04	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.30	Call		0.00000	0,000	27.61	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	11.30	Put		3,867.00000	3,941,000	27.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.80	Call		4.00000	3,000	18.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.80	Put		1,371.00000	1,444,000	18.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.80	Call		68.00000	53,000	14.74	0.00	0	21,795
\$ / R	On	14/06/2010	Foreign Exchange Option	7.80	Put		435.00000	494,000	14.74	0.00	0	200
\$ / R	On	14/06/2010	Foreign Exchange Option	6.80	Call		652.00000	585,000	14.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.80	Put		19.00000	26,000	14.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.80	Call		1,633.00000	1,560,000	18.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.80	Put		0.00000	1,000	18.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.80	Call		2,633.00000	2,559,000	19.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	19.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.85	Call		59.00000	46,000	14.91	0.00	0	450
\$ / R	On	14/06/2010	Foreign Exchange Option	7.85	Put		476.00000	537,000	14.91	0.00	0	430
\$ / R	On	14/06/2010	Foreign Exchange Option	6.85	Call		607.00000	541,000	14.42	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.85	Put		24.00000	32,000	14.42	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.85	Call		1,583.00000	1,510,000	18.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.85	Put		0.00000	1,000	18.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.85	Call		2,583.00000	2,509,000	19.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	19.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.40	Call		0.00000	0,000	34.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.40	Put		5,967.00000	6,041,000	34.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.40	Call		0.00000	0,000	27.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.40	Put		3,967.00000	4,041,000	27.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		3.00000	3,000	18.47	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.90	Put		1,470.00000	1,544,000	18.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	7.90	Call		51.00000	40,000	15.08	0.00	0	55
\$ / R	On	14/06/2010	Foreign Exchange Option	7.90	Put		518.00000	581,000	15.08	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.90	Call		562.00000	497,000	14.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.90	Put		29.00000	38,000	14.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.90	Call		1,533.00000	1,460,000	18.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.90	Put		0.00000	1,000	18.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.90	Call		2,533.00000	2,459,000	19.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	19.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.50	Call		0.00000	0,000	34.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.50	Put		6,067.00000	6,141,000	34.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.50	Call		0.00000	0,000	28.31	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.50	Put		4,067.00000	4,141,000	28.31	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	35.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.70	Put		6,267.00000	6,341,000	35.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.70	Call		0.00000	0,000	32.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.70	Put		5,267.00000	5,341,000	32.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	28.99	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.70	Put		4,267.00000	4,341,000	28.99	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.70	Call		0.00000	0,000	25.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.70	Put		3,267.00000	3,341,000	25.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.65	Call		0.00000	0,000	34.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.65	Put		6,217.00000	6,291,000	34.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.65	Call		0.00000	0,000	32.23	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.65	Put		5,217.00000	5,291,000	32.23	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.65	Call		0.00000	0,000	28.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	11.65	Put		4,217.00000	4,291,000	28.82	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.15	Call		358.00000	302,000	13.69	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.15	Put		75.00000	93,000	13.69	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.15	Call		1,284.00000	1,211,000	16.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.15	Put		1.00000	2,000	16.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.15	Call		2,283.00000	2,209,000	20.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	20.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.60	Call		0.00000	0,000	34.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.60	Put		6,167.00000	6,241,000	34.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.60	Call		0.00000	0,000	28.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.60	Put		4,167.00000	4,241,000	28.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		0.00000	0,000	24.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		3,167.00000	3,241,000	24.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.10	Call		2.00000	2,000	19.15	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.10	Put		1,669.00000	1,743,000	19.15	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.10	Call		29.00000	22,000	15.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.10	Put		696.00000	763,000	15.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.10	Call		396.00000	338,000	13.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.10	Put		63.00000	79,000	13.81	0.00	0	200
\$ / R	On	14/06/2010	Foreign Exchange Option	6.10	Call		1,334.00000	1,260,000	17.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.10	Put		1.00000	1,000	17.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.10	Call		2,333.00000	2,259,000	20.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	20.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.45	Call		0.00000	0,000	34.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.45	Put		6,017.00000	6,091,000	34.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	11.45	Call		0.00000	0,000	28.14	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.45	Put		4,017.00000	4,091,000	28.14	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.95	Call		45.00000	34,000	15.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.95	Put		562.00000	625,000	15.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.95	Call		519.00000	455,000	14.18	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.95	Put		36.00000	46,000	14.18	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.95	Call		1,483.00000	1,410,000	17.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.95	Put		0.00000	1,000	17.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.95	Call		2,483.00000	2,409,000	20.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	20.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.35	Call		0.00000	0,000	34.62	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.35	Put		5,917.00000	5,991,000	34.62	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	31.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.35	Put		4,917.00000	4,991,000	31.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.35	Call		0.00000	0,000	27.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.35	Put		3,917.00000	3,991,000	27.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.95	Call		3.00000	2,000	18.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.95	Put		1,520.00000	1,593,000	18.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		4.00000	3,000	18.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		1,421.00000	1,494,000	18.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.00	Call		0.00000	0,000	33.43	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.00	Put		5,567.00000	5,641,000	33.43	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	30.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.00	Put		4,567.00000	4,641,000	30.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.00	Call		3.00000	2,000	18.81	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	9.00	Put		1,570.00000	1,643,000	18.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.00	Call		477.00000	415,000	14.06	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.00	Put		44.00000	56,000	14.06	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.00	Call		1,434.00000	1,360,000	17.57	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.00	Put		1.00000	1,000	17.57	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.20	Call		0.00000	0,000	34.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.20	Put		5,767.00000	5,841,000	34.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.20	Call		0.00000	0,000	27.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.20	Put		3,767.00000	3,841,000	27.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.20	Call		2.00000	1,000	19.49	0.00	0	21,795
\$ / R	On	14/06/2010	Foreign Exchange Option	9.20	Put		1,769.00000	1,842,000	19.49	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.20	Call		322.00000	268,000	13.57	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.20	Put		89.00000	109,000	13.57	0.00	0	10,000
\$ / R	On	14/06/2010	Foreign Exchange Option	6.20	Call		1,234.00000	1,161,000	16.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.20	Put		1.00000	2,000	16.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.20	Call		2,233.00000	2,159,000	20.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	20.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	29.51	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.85	Put		4,417.00000	4,491,000	29.51	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.25	Call		2.00000	1,000	19.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.25	Put		1,819.00000	1,892,000	19.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.05	Call		2.00000	2,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.05	Put		1,619.00000	1,693,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.35	Call		225.00000	179,000	13.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.35	Put		142.00000	170,000	13.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	15.50	Call		0.00000	0,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.50	Put		8,067.00000	8,141,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	35.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.00	Put		6,567.00000	6,641,000	35.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	31.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.50	Put		5,067.00000	5,141,000	31.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.00	Call		0.00000	0,000	26.43	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.00	Put		3,567.00000	3,641,000	26.43	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.50	Call		937.00000	866,000	15.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.50	Put		4.00000	7,000	15.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.00	Call		2,433.00000	2,359,000	20.17	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	20.17	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.50	Call		3,933.00000	3,859,000	17.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.50	Put		0.00000	0,000	17.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.75	Put		8,317.00000	8,391,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	35.71	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.25	Put		6,817.00000	6,891,000	35.71	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.25	Call		0.00000	0,000	27.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.25	Put		3,817.00000	3,891,000	27.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.25	Call		19.00000	15,000	16.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.25	Put		836.00000	906,000	16.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.75	Call		698.00000	630,000	14.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.75	Put		15.00000	21,000	14.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.25	Call		2,183.00000	2,109,000	20.88	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	5.25	Put		0.00000	0,000	20.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.75	Call		3,683.00000	3,609,000	17.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	17.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.30	Call		1.00000	1,000	19.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.30	Put		1,868.00000	1,942,000	19.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.60	Call		116.00000	92,000	14.06	0.00	0	6,350
\$ / R	On	14/06/2010	Foreign Exchange Option	7.60	Put		283.00000	333,000	14.06	0.00	0	130
\$ / R	On	14/06/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	30.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.25	Put		4,817.00000	4,891,000	30.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	29.68	0.00	0	21,978
\$ / R	On	14/06/2010	Foreign Exchange Option	11.90	Put		4,467.00000	4,541,000	29.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.15	Call		2.00000	1,000	19.32	0.00	0	21,978
\$ / R	On	14/06/2010	Foreign Exchange Option	9.15	Put		1,719.00000	1,792,000	19.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.35	Call		1.00000	1,000	20.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.35	Put		1,918.00000	1,992,000	20.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.65	Call		102.00000	80,000	14.23	0.00	0	100
\$ / R	On	14/06/2010	Foreign Exchange Option	7.65	Put		319.00000	371,000	14.23	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	30.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.20	Put		4,767.00000	4,841,000	30.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.60	Call		1.00000	1,000	20.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.60	Put		2,168.00000	2,242,000	20.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.50	Call		1.00000	1,000	20.58	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.50	Put		2,068.00000	2,142,000	20.58	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.70	Call		89.00000	70,000	14.40	0.00	0	17,000
\$ / R	On	14/06/2010	Foreign Exchange Option	7.70	Put		356.00000	411,000	14.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	9.65	Call		1.00000	1,000	21.17	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.65	Put		2,218.00000	2,292,000	21.17	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.55	Call		1.00000	1,000	20.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.55	Put		2,118.00000	2,192,000	20.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.45	Call		1.00000	1,000	20.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.45	Put		2,018.00000	2,092,000	20.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.75	Call		78.00000	61,000	14.57	0.00	0	33
\$ / R	On	14/06/2010	Foreign Exchange Option	7.75	Put		395.00000	452,000	14.57	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	31.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.55	Put		5,117.00000	5,191,000	31.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.15	Call		26.00000	19,000	15.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.15	Put		743.00000	810,000	15.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.75	Call		0.00000	0,000	32.57	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.75	Put		5,317.00000	5,391,000	32.57	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.65	Call		0.00000	0,000	25.07	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.65	Put		3,217.00000	3,291,000	25.07	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		0.00000	0,000	24.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		3,117.00000	3,191,000	24.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	24.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.45	Put		3,017.00000	3,091,000	24.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.35	Call		15.00000	11,000	16.60	0.00	0	1,900
\$ / R	On	14/06/2010	Foreign Exchange Option	8.35	Put		932.00000	1,002,000	16.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.60	Call		0.00000	0,000	32.06	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.60	Put		5,167.00000	5,241,000	32.06	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	24.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	10.50	Put		3,067.00000	3,141,000	24.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	24.09	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.40	Put		2,967.00000	3,041,000	24.09	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.20	Call		22.00000	17,000	16.09	0.00	0	135
\$ / R	On	14/06/2010	Foreign Exchange Option	8.20	Put		789.00000	858,000	16.09	0.00	0	6
\$ / R	On	14/06/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	31.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.45	Put		5,017.00000	5,091,000	31.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	23.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.35	Put		2,917.00000	2,991,000	23.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	23.51	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.25	Put		2,817.00000	2,891,000	23.51	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	23.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.15	Put		2,717.00000	2,791,000	23.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	22.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.05	Put		2,617.00000	2,691,000	22.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	22.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.95	Put		2,517.00000	2,591,000	22.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	21.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.85	Put		2,417.00000	2,491,000	21.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.75	Call		1.00000	0,000	21.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.75	Put		2,318.00000	2,391,000	21.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.05	Call		34.00000	26,000	15.58	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.05	Put		651.00000	717,000	15.58	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	30.53	0.00	0	26,596
\$ / R	On	14/06/2010	Foreign Exchange Option	12.15	Put		4,717.00000	4,791,000	30.53	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	9.40	Call		1.00000	1,000	20.19	0.00	0	26,596
\$ / R	On	14/06/2010	Foreign Exchange Option	9.40	Put		1,968.00000	2,042,000	20.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	31.38	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.40	Put		4,967.00000	5,041,000	31.38	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	23.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.30	Put		2,867.00000	2,941,000	23.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	23.31	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.20	Put		2,767.00000	2,841,000	23.31	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	22.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.10	Put		2,667.00000	2,741,000	22.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	22.14	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.90	Put		2,467.00000	2,541,000	22.14	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.80	Call		1.00000	0,000	21.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.80	Put		2,368.00000	2,441,000	21.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.70	Call		1.00000	0,000	21.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.70	Put		2,268.00000	2,341,000	21.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.00	Call		39.00000	30,000	15.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.00	Put		606.00000	671,000	15.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	22.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.00	Put		2,567.00000	2,641,000	22.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.70	Put		8,267.00000	8,341,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.70	Call		3,733.00000	3,659,000	17.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	17.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	35.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	13.75	Put		6,317.00000	6,391,000	35.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	29.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.75	Put		4,317.00000	4,391,000	29.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.80	Put		8,367.00000	8,441,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	35.17	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.80	Put		6,367.00000	6,441,000	35.17	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	29.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.80	Put		4,367.00000	4,441,000	29.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.80	Call		3,633.00000	3,559,000	17.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	17.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.95	Put		8,517.00000	8,591,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	35.35	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.95	Put		6,517.00000	6,591,000	35.35	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	29.85	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.95	Put		4,517.00000	4,591,000	29.85	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.95	Call		3,483.00000	3,409,000	17.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	17.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.85	Put		8,417.00000	8,491,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	35.23	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.85	Put		6,417.00000	6,491,000	35.23	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.85	Call		3,583.00000	3,509,000	17.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	17.80	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	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	17.50	Put		10,067.00000	10,141,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.90	Put		8,467.00000	8,541,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	35.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.90	Put		6,467.00000	6,541,000	35.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.90	Call		3,533.00000	3,459,000	17.85	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	17.85	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.00	Put		8,567.00000	8,641,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.00	Call		3,433.00000	3,359,000	17.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	17.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.05	Put		8,617.00000	8,691,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	35.47	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.05	Put		6,617.00000	6,691,000	35.47	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.05	Call		436.00000	376,000	13.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.05	Put		53.00000	67,000	13.93	0.00	0	6,000
\$ / R	On	14/06/2010	Foreign Exchange Option	6.05	Call		1,384.00000	1,310,000	17.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.05	Put		1.00000	1,000	17.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.05	Call		2,383.00000	2,309,000	20.31	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	20.31	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.05	Call		3,383.00000	3,309,000	18.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	18.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.60	Call		0.00000	0,000	37.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	15.60	Put		8,167.00000	8,241,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.60	Call		3,833.00000	3,759,000	17.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.60	Put		0.00000	0,000	17.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.65	Call		0.00000	0,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.65	Put		8,217.00000	8,291,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.65	Call		3,783.00000	3,709,000	17.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.65	Put		0.00000	0,000	17.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.10	Put		8,667.00000	8,741,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	35.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.10	Put		6,667.00000	6,741,000	35.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.10	Call		3,333.00000	3,259,000	18.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	18.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.40	Call		197.00000	158,000	13.38	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.40	Put		164.00000	199,000	13.38	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	30.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,299.00000	8,374,000	30.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	27.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,299.00000	6,374,000	27.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		1.00000	1,000	23.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,300.00000	4,375,000	23.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		21.00000	17,000	22.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,320.00000	2,391,000	22.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		754.00000	691,000	14.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		53.00000	65,000	14.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,705.00000	1,630,000	17.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Put		4.00000	4,000	17.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,702.00000	2,627,000	22.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		1.00000	1,000	22.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,701.00000	3,626,000	22.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	22.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	30.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,249.00000	8,324,000	30.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	27.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,249.00000	6,324,000	27.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		1.00000	1,000	23.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,250.00000	4,325,000	23.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		23.00000	19,000	22.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,272.00000	2,343,000	22.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		212.00000	189,000	15.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		461.00000	513,000	15.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		796.00000	732,000	14.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		45.00000	56,000	14.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,755.00000	1,680,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		4.00000	4,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,752.00000	2,677,000	22.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		1.00000	1,000	22.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,751.00000	3,676,000	22.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	22.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		198.00000	177,000	16.08	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		497.00000	551,000	16.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	30.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,349.00000	8,424,000	30.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	27.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,349.00000	6,424,000	27.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		1.00000	1,000	23.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,350.00000	4,425,000	23.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		20.00000	16,000	22.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,369.00000	2,440,000	22.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		186.00000	165,000	16.28	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		535.00000	589,000	16.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		713.00000	652,000	14.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		62.00000	76,000	14.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,656.00000	1,581,000	16.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		5.00000	5,000	16.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,652.00000	2,577,000	22.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		1.00000	1,000	22.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,651.00000	3,576,000	22.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	22.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	30.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,399.00000	8,474,000	30.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	27.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,399.00000	6,474,000	27.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		1.00000	1,000	24.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,400.00000	4,475,000	24.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		18.00000	15,000	22.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Put		2,417.00000	2,489,000	22.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		174.00000	155,000	16.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		573.00000	629,000	16.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		673.00000	613,000	14.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		72.00000	87,000	14.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,606.00000	1,531,000	16.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		5.00000	5,000	16.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,602.00000	2,527,000	21.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		1.00000	1,000	21.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,601.00000	3,526,000	22.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	22.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	30.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,499.00000	8,574,000	30.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	28.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,499.00000	6,574,000	28.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		1.00000	1,000	24.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,500.00000	4,575,000	24.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		16.00000	13,000	22.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,515.00000	2,587,000	22.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		153.00000	136,000	16.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		652.00000	710,000	16.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		597.00000	541,000	14.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		96.00000	115,000	14.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,507.00000	1,433,000	15.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		6.00000	7,000	15.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Call		2,502.00000	2,427,000	21.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		1.00000	1,000	21.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,501.00000	3,426,000	23.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	23.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	30.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,549.00000	8,624,000	30.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	28.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,549.00000	6,624,000	28.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		1.00000	1,000	24.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,550.00000	4,625,000	24.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		15.00000	12,000	22.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,564.00000	2,636,000	22.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		144.00000	127,000	17.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		693.00000	751,000	17.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		561.00000	506,000	14.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		110.00000	130,000	14.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,458.00000	1,383,000	15.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		7.00000	7,000	15.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,452.00000	2,377,000	21.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		1.00000	1,000	21.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,451.00000	3,376,000	23.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	23.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	30.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,599.00000	8,674,000	30.89	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	14.15	Call		0.00000	0,000	28.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Put		6,599.00000	6,674,000	28.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		1.00000	1,000	24.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,600.00000	4,675,000	24.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		13.00000	11,000	22.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,612.00000	2,685,000	22.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		135.00000	120,000	17.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		734.00000	794,000	17.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		526.00000	473,000	14.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		125.00000	147,000	14.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,409.00000	1,334,000	15.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		8.00000	8,000	15.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,402.00000	2,327,000	20.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		1.00000	1,000	20.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,401.00000	3,326,000	23.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	23.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	30.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		8,749.00000	8,824,000	30.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	28.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		6,749.00000	6,824,000	28.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		1.00000	1,000	24.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		4,750.00000	4,825,000	24.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		11.00000	8,000	22.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		2,760.00000	2,832,000	22.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		430.00000	382,000	14.42	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		179.00000	206,000	14.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Call		1,262.00000	1,187,000	14.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		11.00000	11,000	14.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,253.00000	2,178,000	20.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		2.00000	2,000	20.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,251.00000	3,176,000	24.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	24.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	30.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,699.00000	8,774,000	30.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	28.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,699.00000	6,774,000	28.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		1.00000	1,000	24.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,700.00000	4,775,000	24.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		12.00000	9,000	22.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,711.00000	2,783,000	22.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		120.00000	106,000	17.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		819.00000	880,000	17.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		460.00000	411,000	14.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		159.00000	185,000	14.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,311.00000	1,236,000	14.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		10.00000	10,000	14.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,303.00000	2,227,000	20.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		2.00000	1,000	20.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,301.00000	3,226,000	23.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	23.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	30.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Put		8,849.00000	8,924,000	30.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	28.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		6,849.00000	6,924,000	28.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		1.00000	1,000	24.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		4,850.00000	4,925,000	24.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		9.00000	7,000	22.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		2,858.00000	2,931,000	22.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		100.00000	88,000	18.21	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		949.00000	1,012,000	18.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		372.00000	329,000	14.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		221.00000	253,000	14.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		1,164.00000	1,090,000	14.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		13.00000	14,000	14.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		2,153.00000	2,078,000	19.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		2.00000	2,000	19.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		3,152.00000	3,076,000	24.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		1.00000	0,000	24.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		113.00000	100,000	17.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		862.00000	924,000	17.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	30.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,149.00000	8,224,000	30.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	27.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,149.00000	6,224,000	27.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		1.00000	1,000	23.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,150.00000	4,225,000	23.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Call		27.00000	22,000	22.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,176.00000	2,246,000	22.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		242.00000	216,000	15.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		391.00000	440,000	15.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		883.00000	816,000	13.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		32.00000	40,000	13.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,854.00000	1,779,000	17.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		3.00000	3,000	17.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,852.00000	2,776,000	23.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		1.00000	0,000	23.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,851.00000	3,776,000	21.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	21.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	30.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,199.00000	8,274,000	30.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	27.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,199.00000	6,274,000	27.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		1.00000	1,000	23.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,200.00000	4,275,000	23.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		25.00000	20,000	22.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,224.00000	2,294,000	22.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		227.00000	202,000	15.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		426.00000	476,000	15.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		839.00000	773,000	13.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		38.00000	47,000	13.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,805.00000	1,730,000	17.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Put		4.00000	4,000	17.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,802.00000	2,727,000	22.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		1.00000	1,000	22.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,801.00000	3,726,000	21.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	21.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	30.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,449.00000	8,524,000	30.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	27.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,449.00000	6,524,000	27.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		1.00000	1,000	24.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,450.00000	4,525,000	24.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		17.00000	14,000	22.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,466.00000	2,538,000	22.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		163.00000	145,000	16.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		612.00000	669,000	16.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		635.00000	576,000	14.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		84.00000	100,000	14.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,557.00000	1,482,000	16.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		6.00000	6,000	16.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,552.00000	2,477,000	21.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		1.00000	1,000	21.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,551.00000	3,476,000	22.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	22.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	30.89	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	16.20	Put		8,649.00000	8,724,000	30.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	28.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,649.00000	6,724,000	28.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		1.00000	1,000	24.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,650.00000	4,725,000	24.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		12.00000	10,000	22.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,661.00000	2,734,000	22.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		127.00000	112,000	17.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		776.00000	836,000	17.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		493.00000	441,000	14.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		142.00000	165,000	14.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,360.00000	1,285,000	15.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		9.00000	9,000	15.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,353.00000	2,277,000	20.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		2.00000	1,000	20.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,351.00000	3,276,000	23.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	23.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	30.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		8,799.00000	8,874,000	30.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	28.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		6,799.00000	6,874,000	28.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		1.00000	1,000	24.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		4,800.00000	4,875,000	24.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		10.00000	8,000	22.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		2,809.00000	2,882,000	22.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		106.00000	94,000	18.01	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Put		905.00000	968,000	18.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		400.00000	355,000	14.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		199.00000	229,000	14.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		1,213.00000	1,138,000	14.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		12.00000	12,000	14.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		2,203.00000	2,128,000	19.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		2.00000	2,000	19.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		3,201.00000	3,126,000	24.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	24.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		41.00000	36,000	21.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		1,790.00000	1,860,000	21.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		47.00000	41,000	21.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,646.00000	1,715,000	21.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		1,084.00000	1,148,000	18.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		85.00000	74,000	18.79	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,221.00000	1,287,000	19.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		72.00000	63,000	19.37	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		49.00000	43,000	20.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,598.00000	1,667,000	20.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		53.00000	47,000	20.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,502.00000	1,571,000	20.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		80.00000	70,000	18.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		1,129.00000	1,194,000	18.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		326.00000	372,000	15.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		277.00000	248,000	15.12	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,281.00000	8,358,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		1.00000	1,000	25.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,282.00000	6,359,000	25.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		17.00000	14,000	26.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,298.00000	4,372,000	26.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		65.00000	58,000	22.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,346.00000	2,416,000	22.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		301.00000	273,000	16.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		582.00000	631,000	16.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		824.00000	763,000	14.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		105.00000	121,000	14.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,731.00000	1,656,000	16.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		12.00000	14,000	16.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,721.00000	2,644,000	20.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		2.00000	2,000	20.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,719.00000	3,642,000	25.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	25.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		175.00000	159,000	18.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,056.00000	1,117,000	18.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,331.00000	8,408,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		1.00000	1,000	25.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,332.00000	6,409,000	25.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		16.00000	13,000	26.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,347.00000	4,421,000	26.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		62.00000	56,000	22.85	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,393.00000	2,464,000	22.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		787.00000	727,000	14.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		118.00000	135,000	14.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,683.00000	1,607,000	16.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		14.00000	15,000	16.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,671.00000	2,594,000	20.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		2.00000	2,000	20.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,669.00000	3,592,000	25.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	25.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,381.00000	8,458,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		1.00000	1,000	25.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,382.00000	6,459,000	25.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		15.00000	13,000	26.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,396.00000	4,471,000	26.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		60.00000	54,000	22.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,441.00000	2,512,000	22.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		274.00000	248,000	16.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		655.00000	706,000	16.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		751.00000	692,000	14.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		132.00000	150,000	14.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,634.00000	1,559,000	16.02	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	6.05	Put		15.00000	17,000	16.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,621.00000	2,544,000	20.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		2.00000	2,000	20.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,619.00000	3,542,000	25.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	25.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,431.00000	8,508,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		1.00000	1,000	25.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,432.00000	6,509,000	25.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		14.00000	12,000	25.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,445.00000	4,520,000	25.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		58.00000	52,000	23.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,489.00000	2,560,000	23.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		261.00000	237,000	17.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		692.00000	745,000	17.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		716.00000	659,000	14.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		147.00000	167,000	14.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,586.00000	1,510,000	15.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		17.00000	18,000	15.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,572.00000	2,495,000	19.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		3.00000	3,000	19.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,569.00000	3,492,000	24.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	24.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		287.00000	260,000	16.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		618.00000	668,000	16.68	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	16.15	Call		0.00000	0,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,481.00000	8,558,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		1.00000	1,000	25.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,482.00000	6,559,000	25.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		13.00000	11,000	25.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,494.00000	4,569,000	25.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		56.00000	50,000	23.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,537.00000	2,608,000	23.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		249.00000	226,000	17.17	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		730.00000	784,000	17.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		682.00000	627,000	14.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		163.00000	185,000	14.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,537.00000	1,462,000	15.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		18.00000	20,000	15.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,522.00000	2,445,000	19.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		3.00000	3,000	19.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,519.00000	3,442,000	24.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	24.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,531.00000	8,608,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		1.00000	1,000	25.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,532.00000	6,609,000	25.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		12.00000	11,000	25.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,543.00000	4,619,000	25.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		54.00000	49,000	23.29	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	10.20	Put		2,585.00000	2,657,000	23.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		238.00000	216,000	17.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		769.00000	824,000	17.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		649.00000	595,000	14.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		180.00000	203,000	14.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,489.00000	1,414,000	15.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		20.00000	22,000	15.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,472.00000	2,395,000	19.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		3.00000	3,000	19.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,469.00000	3,392,000	24.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	24.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,581.00000	8,658,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		1.00000	1,000	25.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,582.00000	6,659,000	25.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		12.00000	10,000	25.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,593.00000	4,668,000	25.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		53.00000	47,000	23.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,634.00000	2,705,000	23.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		228.00000	206,000	17.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		809.00000	864,000	17.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		617.00000	565,000	14.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		198.00000	223,000	14.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,441.00000	1,367,000	15.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		22.00000	25,000	15.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,422.00000	2,346,000	19.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		3.00000	4,000	19.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,419.00000	3,342,000	23.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	23.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		8,781.00000	8,858,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		1.00000	1,000	25.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		6,782.00000	6,859,000	25.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		9.00000	8,000	25.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		4,790.00000	4,866,000	25.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		46.00000	41,000	23.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		2,827.00000	2,899,000	23.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		191.00000	173,000	18.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		972.00000	1,031,000	18.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		501.00000	456,000	15.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		282.00000	314,000	15.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		1,252.00000	1,178,000	14.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		33.00000	36,000	14.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		2,224.00000	2,147,000	18.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		5.00000	5,000	18.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		3,220.00000	3,143,000	22.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		1.00000	1,000	22.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,731.00000	8,808,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		1.00000	1,000	25.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,732.00000	6,809,000	25.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		10.00000	8,000	25.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,741.00000	4,816,000	25.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		48.00000	43,000	23.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		2,779.00000	2,851,000	23.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		199.00000	180,000	18.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		930.00000	988,000	18.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		529.00000	482,000	15.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		260.00000	290,000	15.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,299.00000	1,225,000	14.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		30.00000	33,000	14.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,273.00000	2,197,000	18.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		4.00000	5,000	18.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,270.00000	3,193,000	23.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		1.00000	1,000	23.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		168.00000	152,000	18.66	0.00	0	117
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,099.00000	1,160,000	18.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		8,831.00000	8,908,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		1.00000	1,000	25.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		6,832.00000	6,909,000	25.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		8.00000	7,000	25.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		4,839.00000	4,915,000	25.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		45.00000	40,000	23.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		2,876.00000	2,948,000	23.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		183.00000	165,000	18.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,014.00000	1,073,000	18.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		475.00000	431,000	15.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		306.00000	339,000	15.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		1,205.00000	1,132,000	14.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		36.00000	40,000	14.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		2,174.00000	2,098,000	18.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		5.00000	6,000	18.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		3,170.00000	3,093,000	22.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		1.00000	1,000	22.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		218.00000	197,000	17.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		849.00000	905,000	17.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		1.00000	0,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,182.00000	8,258,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		1.00000	1,000	25.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,182.00000	6,259,000	25.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		19.00000	16,000	26.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,200.00000	4,274,000	26.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		70.00000	62,000	22.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,251.00000	2,320,000	22.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		331.00000	301,000	16.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		512.00000	559,000	16.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		901.00000	837,000	14.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		82.00000	95,000	14.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,829.00000	1,753,000	16.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		10.00000	11,000	16.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,821.00000	2,744,000	21.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		2.00000	2,000	21.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,819.00000	3,742,000	26.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	26.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		1.00000	0,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,232.00000	8,308,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		1.00000	1,000	25.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,232.00000	6,309,000	25.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		18.00000	15,000	26.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,249.00000	4,323,000	26.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		67.00000	60,000	22.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,298.00000	2,368,000	22.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		316.00000	286,000	16.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		547.00000	594,000	16.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		862.00000	799,000	14.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		93.00000	107,000	14.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,780.00000	1,704,000	16.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		11.00000	12,000	16.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,771.00000	2,694,000	20.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		2.00000	2,000	20.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,769.00000	3,692,000	25.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	25.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,631.00000	8,708,000	27.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		1.00000	1,000	25.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,632.00000	6,709,000	25.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		11.00000	9,000	25.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,642.00000	4,717,000	25.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		51.00000	45,000	23.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,682.00000	2,753,000	23.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		587.00000	536,000	14.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		218.00000	244,000	14.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,394.00000	1,319,000	15.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		25.00000	27,000	15.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,373.00000	2,296,000	18.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		4.00000	4,000	18.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,369.00000	3,293,000	23.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	1,000	23.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,681.00000	8,758,000	27.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		1.00000	1,000	25.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,682.00000	6,759,000	25.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		10.00000	9,000	25.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,691.00000	4,767,000	25.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		49.00000	44,000	23.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,730.00000	2,802,000	23.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		208.00000	188,000	17.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		889.00000	946,000	17.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		557.00000	508,000	15.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		238.00000	266,000	15.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,346.00000	1,272,000	14.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		27.00000	30,000	14.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,323.00000	2,246,000	18.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		4.00000	4,000	18.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,320.00000	3,243,000	23.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		1.00000	1,000	23.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		1.00000	1,000	26.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,382.00000	7,459,000	26.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		4.00000	3,000	25.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,385.00000	5,461,000	25.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		33.00000	29,000	25.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,414.00000	3,487,000	25.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		119.00000	107,000	20.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,500.00000	1,565,000	20.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,619.00000	4,542,000	27.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	27.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,546.00000	1,612,000	20.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		115.00000	104,000	20.31	0.00	0	330
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		88.00000	80,000	21.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		1,919.00000	1,988,000	21.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		107.00000	97,000	20.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,638.00000	1,705,000	20.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		85.00000	77,000	21.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		1,966.00000	2,035,000	21.80	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	7.80	Call		348.00000	316,000	16.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		479.00000	524,000	16.01	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		422.00000	385,000	17.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		636.00000	678,000	17.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		402.00000	367,000	17.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		666.00000	710,000	17.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		412.00000	405,000	17.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		576.00000	648,000	17.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		997.00000	1,049,000	18.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		283.00000	256,000	18.00	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		2,800.00000	2,884,000	24.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		86.00000	91,000	24.00	0.00	0	30,000
Total \$ / R Option										0.00	0	269,038
Total \$ / R										242,761,441.80	32,965	550,059
£ / R	On	14/06/2010	Foreign Exchange Future			11.23250	11.25680			56,162.50	5	31,279
£ / R	On	13/09/2010	Foreign Exchange Future			11.40490	11.43060			57,024.50	5	2,795
£ / R	On	13/12/2010	Foreign Exchange Future			11.57600	11.60350			92,608.00	8	8
Total £ / R Future										205,795.00	18	34,082
£ / R	On	14/06/2010	Foreign Exchange Option	22.05	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.05	Put		10,793.00000	10,818,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.05	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.05	Put		8,793.00000	8,818,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.35	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.35	Put		11,093.00000	11,118,000	34.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	20.35	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.35	Put		9,093.00000	9,118,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.85	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.85	Put		10,593.00000	10,618,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.85	Put		8,593.00000	8,618,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	30.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.85	Put		6,593.00000	6,618,000	30.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	24.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.85	Put		4,593.00000	4,618,000	24.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.70	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.70	Put		10,443.00000	10,468,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.70	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.70	Put		8,443.00000	8,468,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.70	Call		0.00000	0,000	30.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.70	Put		6,443.00000	6,468,000	30.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.70	Call		1.00000	1,000	24.56	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.70	Put		4,444.00000	4,469,000	24.56	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.60	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.60	Put		10,343.00000	10,368,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.60	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.60	Put		8,343.00000	8,368,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.60	Call		10.00000	10,000	21.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.60	Put		2,353.00000	2,378,000	21.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.60	Call		36.00000	34,000	17.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	12.60	Put		1,379.00000	1,402,000	17.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		704.00000	682,000	12.60	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		47.00000	50,000	12.60	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.60	Call		1,661.00000	1,636,000	15.99	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.60	Put		4.00000	4,000	15.99	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.40	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.40	Put		10,143.00000	10,168,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.40	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.40	Put		8,143.00000	8,168,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.45	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.45	Put		10,193.00000	10,218,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.45	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.45	Put		8,193.00000	8,218,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.45	Call		43.00000	40,000	17.35	0.00	0	8,032
£ / R	On	14/06/2010	Foreign Exchange Option	12.45	Put		1,236.00000	1,258,000	17.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.45	Call		185.00000	175,000	13.27	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.45	Put		378.00000	393,000	13.27	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.45	Call		835.00000	812,000	12.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.45	Put		28.00000	30,000	12.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.45	Call		1,810.00000	1,785,000	16.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.45	Put		3.00000	3,000	16.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.90	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.90	Put		10,643.00000	10,668,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	30.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.90	Put		6,643.00000	6,668,000	30.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	25.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.90	Put		4,643.00000	4,668,000	25.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.10	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.10	Put		10,843.00000	10,868,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.10	Put		8,843.00000	8,868,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	31.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.10	Put		6,843.00000	6,868,000	31.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.25	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.25	Put		10,993.00000	11,018,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.25	Put		8,993.00000	9,018,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.25	Call		56.00000	53,000	16.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.25	Put		1,049.00000	1,071,000	16.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.25	Call		255.00000	243,000	12.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.25	Put		248.00000	261,000	12.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.25	Call		1,020.00000	997,000	12.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.25	Put		13.00000	15,000	12.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.30	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.30	Put		11,043.00000	11,068,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.30	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.30	Put		9,043.00000	9,068,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.30	Call		235.00000	224,000	12.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.30	Put		278.00000	292,000	12.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.30	Call		973.00000	950,000	12.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	10.30	Put		16.00000	18,000	12.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.20	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.20	Put		10,943.00000	10,968,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.20	Put		8,943.00000	8,968,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.20	Call		4.00000	4,000	21.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.20	Put		2,947.00000	2,972,000	21.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.20	Call		19.00000	18,000	20.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.20	Put		1,962.00000	1,986,000	20.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.20	Call		60.00000	56,000	16.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.20	Put		1,003.00000	1,024,000	16.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.20	Call		281.00000	268,000	12.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.20	Put		224.00000	236,000	12.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.20	Call		1,069.00000	1,045,000	12.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.20	Put		12.00000	13,000	12.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.15	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.15	Put		10,893.00000	10,918,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.15	Call		0.00000	0,000	31.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.15	Put		6,893.00000	6,918,000	31.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	25.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.15	Put		4,893.00000	4,918,000	25.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.00	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.00	Put		10,743.00000	10,768,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.00	Put		8,743.00000	8,768,000	34.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	21.95	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.95	Put		10,693.00000	10,718,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.95	Put		8,693.00000	8,718,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	30.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.95	Put		6,693.00000	6,718,000	30.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	25.26	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.95	Put		4,693.00000	4,718,000	25.26	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.80	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.80	Put		10,543.00000	10,568,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.80	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.80	Put		8,543.00000	8,568,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.80	Call		0.00000	0,000	30.47	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.80	Put		6,543.00000	6,568,000	30.47	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.80	Call		1.00000	0,000	24.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.80	Put		4,544.00000	4,568,000	24.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.80	Call		107.00000	101,000	14.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.80	Put		650.00000	669,000	14.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.80	Call		542.00000	522,000	12.56	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.80	Put		85.00000	90,000	12.56	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.80	Call		1,462.00000	1,438,000	14.97	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.80	Put		5.00000	6,000	14.97	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.75	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.75	Put		10,493.00000	10,518,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.75	Call		0.00000	0,000	34.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	19.75	Put		8,493.00000	8,518,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.65	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.65	Put		10,393.00000	10,418,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.65	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.65	Put		8,393.00000	8,418,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.65	Call		10.00000	9,000	21.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.65	Put		2,403.00000	2,427,000	21.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.65	Call		135.00000	127,000	14.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.65	Put		528.00000	545,000	14.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.65	Call		662.00000	640,000	12.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.65	Put		55.00000	58,000	12.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.55	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.55	Put		10,293.00000	10,318,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.55	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.55	Put		8,293.00000	8,318,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.05	Call		0.00000	0,000	31.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.05	Put		6,793.00000	6,818,000	31.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.05	Call		0.00000	0,000	28.32	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.05	Put		5,793.00000	5,818,000	28.32	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	25.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.05	Put		4,793.00000	4,818,000	25.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.05	Call		1.00000	1,000	23.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.05	Put		3,794.00000	3,819,000	23.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.55	Call		11.00000	10,000	21.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.55	Put		2,304.00000	2,328,000	21.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	12.55	Call		38.00000	36,000	17.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.55	Put		1,331.00000	1,354,000	17.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.55	Call		158.00000	149,000	13.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.55	Put		451.00000	467,000	13.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		747.00000	725,000	12.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		40.00000	43,000	12.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.55	Call		1,710.00000	1,686,000	16.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.55	Put		3.00000	4,000	16.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.25	Call		4.00000	3,000	21.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.25	Put		2,997.00000	3,021,000	21.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.60	Call		0.00000	0,000	32.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.60	Put		7,343.00000	7,368,000	32.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.60	Call		0.00000	0,000	27.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.60	Put		5,343.00000	5,368,000	27.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.60	Call		1.00000	1,000	24.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.60	Put		4,344.00000	4,369,000	24.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.10	Call		69.00000	65,000	15.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.10	Put		912.00000	933,000	15.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.10	Call		337.00000	322,000	12.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.10	Put		180.00000	190,000	12.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.50	Call		0.00000	0,000	32.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.50	Put		7,243.00000	7,268,000	32.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.00	Call		23.00000	22,000	19.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.00	Put		1,766.00000	1,790,000	19.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.00	Call		80.00000	75,000	15.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	12.00	Put		823.00000	843,000	15.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.00	Call		400.00000	383,000	12.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.00	Put		143.00000	151,000	12.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.00	Call		1,265.00000	1,241,000	13.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.00	Put		8.00000	9,000	13.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	31.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.20	Put		6,943.00000	6,968,000	31.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.20	Call		0.00000	0,000	28.74	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.20	Put		5,943.00000	5,968,000	28.74	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	25.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.20	Put		4,943.00000	4,968,000	25.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.20	Call		1.00000	1,000	23.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.20	Put		3,944.00000	3,969,000	23.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.70	Call		9.00000	8,000	21.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.70	Put		2,452.00000	2,476,000	21.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.70	Call		32.00000	30,000	18.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.70	Put		1,475.00000	1,498,000	18.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.70	Call		125.00000	118,000	14.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.70	Put		568.00000	586,000	14.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.70	Call		621.00000	600,000	12.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.70	Put		64.00000	68,000	12.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.70	Call		1,561.00000	1,537,000	15.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.70	Put		4.00000	5,000	15.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.85	Call		99.00000	93,000	14.90	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.85	Put		692.00000	711,000	14.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	10.85	Call		504.00000	485,000	12.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.85	Put		97.00000	103,000	12.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.85	Call		1,413.00000	1,389,000	14.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.85	Put		6.00000	7,000	14.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.65	Call		0.00000	0,000	30.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.65	Put		6,393.00000	6,418,000	30.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.65	Call		0.00000	0,000	27.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.65	Put		5,393.00000	5,418,000	27.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.15	Call		20.00000	19,000	20.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.15	Put		1,913.00000	1,937,000	20.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.15	Call		64.00000	60,000	16.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.15	Put		957.00000	978,000	16.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.15	Call		1,118.00000	1,094,000	13.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.15	Put		11.00000	12,000	13.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	32.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.55	Put		7,293.00000	7,318,000	32.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	26.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.55	Put		5,293.00000	5,318,000	26.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.55	Call		1.00000	1,000	24.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.55	Put		4,294.00000	4,319,000	24.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.05	Call		5.00000	5,000	21.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.05	Put		2,798.00000	2,823,000	21.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.05	Call		22.00000	21,000	19.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.05	Put		1,815.00000	1,839,000	19.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.05	Call		74.00000	69,000	15.71	0.00	0	28

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	12.05	Put		867.00000	887,000	15.71	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.05	Call		368.00000	352,000	12.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.05	Put		161.00000	170,000	12.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.05	Call		1,216.00000	1,192,000	13.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.05	Put		9.00000	10,000	13.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.45	Call		0.00000	0,000	32.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.45	Put		7,193.00000	7,218,000	32.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.45	Call		0.00000	0,000	29.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.45	Put		6,193.00000	6,218,000	29.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	26.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.45	Put		5,193.00000	5,218,000	26.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.45	Call		1.00000	1,000	23.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.45	Put		4,194.00000	4,219,000	23.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.95	Call		25.00000	23,000	19.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.95	Put		1,718.00000	1,741,000	19.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.95	Call		86.00000	80,000	15.31	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.95	Put		779.00000	798,000	15.31	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.95	Call		433.00000	416,000	12.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.95	Put		126.00000	134,000	12.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.95	Call		1,314.00000	1,290,000	14.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.95	Put		7.00000	8,000	14.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.90	Call		26.00000	24,000	19.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.90	Put		1,669.00000	1,692,000	19.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.90	Call		92.00000	87,000	15.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.90	Put		735.00000	755,000	15.10	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	9.90	Call		1,363.00000	1,339,000	14.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.90	Put		6.00000	7,000	14.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	31.78	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.25	Put		6,993.00000	7,018,000	31.78	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.25	Call		0.00000	0,000	28.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.25	Put		5,993.00000	6,018,000	28.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	26.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.25	Put		4,993.00000	5,018,000	26.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.25	Call		1.00000	1,000	23.31	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.25	Put		3,994.00000	4,019,000	23.31	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.75	Call		30.00000	28,000	18.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.75	Put		1,523.00000	1,546,000	18.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.75	Call		115.00000	109,000	14.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.75	Put		608.00000	627,000	14.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.75	Call		581.00000	560,000	12.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.75	Put		74.00000	78,000	12.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.75	Call		1,512.00000	1,488,000	15.23	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.75	Put		5.00000	6,000	15.23	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.75	Call		8.00000	7,000	21.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.75	Put		2,501.00000	2,525,000	21.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	31.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.00	Put		6,743.00000	6,768,000	31.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.00	Call		0.00000	0,000	28.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.00	Put		5,743.00000	5,768,000	28.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	25.40	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	16.00	Put		4,743.00000	4,768,000	25.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.00	Call		1.00000	1,000	22.97	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.00	Put		3,744.00000	3,769,000	22.97	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.45	Call		13.00000	12,000	20.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.45	Put		2,206.00000	2,230,000	20.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.75	Call		0.00000	0,000	30.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.75	Put		6,493.00000	6,518,000	30.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.75	Call		0.00000	0,000	27.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.75	Put		5,493.00000	5,518,000	27.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.75	Call		1.00000	0,000	24.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.75	Put		4,494.00000	4,518,000	24.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.75	Call		2.00000	2,000	22.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.75	Put		3,495.00000	3,520,000	22.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.25	Call		18.00000	17,000	20.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.25	Put		2,011.00000	2,035,000	20.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.55	Call		0.00000	0,000	29.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.55	Put		6,293.00000	6,318,000	29.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.35	Call		217.00000	206,000	12.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.35	Put		310.00000	324,000	12.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.35	Call		927.00000	903,000	12.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.35	Put		20.00000	21,000	12.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.35	Call		1,909.00000	1,885,000	17.26	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.35	Put		2.00000	3,000	17.26	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.40	Call		0.00000	0,000	29.32	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.40	Put		6,143.00000	6,168,000	29.32	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	16.40	Call		0.00000	0,000	26.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.40	Put		5,143.00000	5,168,000	26.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.40	Call		3.00000	3,000	22.16	0.00	0	8,032
£ / R	On	14/06/2010	Foreign Exchange Option	14.40	Put		3,146.00000	3,171,000	22.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.40	Call		200.00000	190,000	13.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.40	Put		343.00000	358,000	13.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.40	Call		881.00000	858,000	12.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.40	Put		24.00000	26,000	12.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	26.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.50	Put		5,243.00000	5,268,000	26.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.50	Call		1.00000	1,000	24.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.50	Put		4,244.00000	4,269,000	24.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.50	Call		2.00000	2,000	22.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.50	Put		3,245.00000	3,270,000	22.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.50	Call		12.00000	11,000	20.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.50	Put		2,255.00000	2,279,000	20.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.50	Call		41.00000	38,000	17.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.50	Put		1,284.00000	1,306,000	17.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.50	Call		171.00000	162,000	13.47	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.50	Put		414.00000	430,000	13.47	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.50	Call		791.00000	768,000	12.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.50	Put		34.00000	36,000	12.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.50	Call		1,760.00000	1,736,000	16.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.50	Put		3.00000	4,000	16.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	34.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	19.90	Put		8,643.00000	8,668,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	32.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.40	Put		7,143.00000	7,168,000	32.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.90	Call		0.00000	0,000	27.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.90	Put		5,643.00000	5,668,000	27.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.40	Call		1.00000	1,000	23.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.40	Put		4,144.00000	4,169,000	23.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.90	Call		6.00000	6,000	21.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.90	Put		2,649.00000	2,674,000	21.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.40	Call		46.00000	43,000	17.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.40	Put		1,189.00000	1,211,000	17.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.90	Call		468.00000	450,000	12.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.90	Put		111.00000	118,000	12.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.40	Call		1,859.00000	1,835,000	17.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.40	Put		2.00000	3,000	17.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	7.90	Call		3,357.00000	3,333,000	20.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	7.90	Put		0.00000	1,000	20.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.00	Call		5.00000	5,000	21.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.00	Put		2,748.00000	2,773,000	21.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.15	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.15	Put		8,893.00000	8,918,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.65	Call		0.00000	0,000	32.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.65	Put		7,393.00000	7,418,000	32.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.15	Call		0.00000	0,000	28.60	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.15	Put		5,893.00000	5,918,000	28.60	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	15.65	Call		1.00000	1,000	24.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.65	Put		4,394.00000	4,419,000	24.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.15	Call		4.00000	4,000	21.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.15	Put		2,897.00000	2,922,000	21.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.65	Call		34.00000	32,000	18.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.65	Put		1,427.00000	1,450,000	18.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.15	Call		308.00000	294,000	12.47	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.15	Put		201.00000	212,000	12.47	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.65	Call		1,611.00000	1,587,000	15.74	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.65	Put		4.00000	5,000	15.74	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.15	Call		3,107.00000	3,083,000	21.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.15	Put		0.00000	1,000	21.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.60	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.60	Put		9,343.00000	9,368,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.10	Call		0.00000	0,000	34.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.10	Put		7,843.00000	7,868,000	34.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.60	Call		0.00000	0,000	29.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.60	Put		6,343.00000	6,368,000	29.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	25.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.10	Put		4,843.00000	4,868,000	25.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.60	Call		2.00000	2,000	22.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.60	Put		3,345.00000	3,370,000	22.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.10	Call		21.00000	20,000	20.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.10	Put		1,864.00000	1,888,000	20.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.60	Call		146.00000	138,000	13.88	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	11.60	Put		489.00000	506,000	13.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.10	Call		1,167.00000	1,143,000	13.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.10	Put		10.00000	11,000	13.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		2,657.00000	2,633,000	20.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		0.00000	1,000	20.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.30	Call		0.00000	0,000	31.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.30	Put		7,043.00000	7,068,000	31.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.30	Call		0.00000	0,000	29.03	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.30	Put		6,043.00000	6,068,000	29.03	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	26.23	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.30	Put		5,043.00000	5,068,000	26.23	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.30	Call		1.00000	1,000	23.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.30	Put		4,044.00000	4,069,000	23.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.30	Call		3.00000	3,000	22.03	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.30	Put		3,046.00000	3,071,000	22.03	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.80	Call		8.00000	7,000	21.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.80	Put		2,551.00000	2,575,000	21.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.30	Call		17.00000	16,000	20.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.30	Put		2,060.00000	2,084,000	20.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.80	Call		29.00000	27,000	18.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.80	Put		1,572.00000	1,595,000	18.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.30	Call		53.00000	49,000	16.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.30	Put		1,096.00000	1,117,000	16.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.10	Call		5.00000	4,000	21.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.10	Put		2,848.00000	2,872,000	21.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	18.35	Call		0.00000	0,000	32.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.35	Put		7,093.00000	7,118,000	32.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.35	Call		0.00000	0,000	29.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.35	Put		6,093.00000	6,118,000	29.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	26.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.35	Put		5,093.00000	5,118,000	26.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.35	Call		1.00000	1,000	23.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.35	Put		4,094.00000	4,119,000	23.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.85	Call		7.00000	6,000	21.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.85	Put		2,600.00000	2,624,000	21.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.35	Call		16.00000	14,000	20.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.35	Put		2,109.00000	2,132,000	20.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.85	Call		27.00000	25,000	18.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.85	Put		1,620.00000	1,643,000	18.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.35	Call		49.00000	46,000	16.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.35	Put		1,142.00000	1,164,000	16.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.95	Call		6.00000	5,000	21.56	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.95	Put		2,699.00000	2,723,000	21.56	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.50	Call		0.00000	0,000	29.60	0.00	0	11,194
£ / R	On	14/06/2010	Foreign Exchange Option	17.50	Put		6,243.00000	6,268,000	29.60	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.40	Call		14.00000	13,000	20.81	0.00	0	11,194
£ / R	On	14/06/2010	Foreign Exchange Option	13.40	Put		2,157.00000	2,181,000	20.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.35	Call		3.00000	3,000	22.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.35	Put		3,096.00000	3,121,000	22.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.80	Call		0.00000	0,000	34.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	20.80	Put		9,543.00000	9,568,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.80	Call		0.00000	0,000	33.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.80	Put		7,543.00000	7,568,000	33.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.80	Call		0.00000	0,000	27.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.80	Put		5,543.00000	5,568,000	27.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.80	Call		2.00000	1,000	22.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.80	Put		3,545.00000	3,569,000	22.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.80	Call		2,457.00000	2,433,000	19.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.80	Put		0.00000	1,000	19.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.70	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.70	Put		9,443.00000	9,468,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.70	Call		0.00000	0,000	33.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.70	Put		7,443.00000	7,468,000	33.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.70	Call		0.00000	0,000	27.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.70	Put		5,443.00000	5,468,000	27.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.70	Call		2.00000	2,000	22.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.70	Put		3,445.00000	3,470,000	22.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.70	Call		2,557.00000	2,533,000	19.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.70	Put		0.00000	1,000	19.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.75	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.75	Put		9,493.00000	9,518,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.75	Call		0.00000	0,000	33.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.75	Put		7,493.00000	7,518,000	33.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.75	Call		2,507.00000	2,483,000	19.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		0.00000	1,000	19.68	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	21.00	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.00	Put		9,743.00000	9,768,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.00	Call		0.00000	0,000	33.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.00	Put		7,743.00000	7,768,000	33.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.00	Call		2,258.00000	2,234,000	18.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.00	Put		1.00000	2,000	18.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.10	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.10	Put		9,843.00000	9,868,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.10	Call		0.00000	0,000	28.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.10	Put		5,843.00000	5,868,000	28.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.10	Call		1.00000	1,000	23.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.10	Put		3,844.00000	3,869,000	23.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.10	Call		2,158.00000	2,134,000	18.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.10	Put		1.00000	2,000	18.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.05	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.05	Put		9,793.00000	9,818,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.05	Call		0.00000	0,000	34.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.05	Put		7,793.00000	7,818,000	34.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.05	Call		2,208.00000	2,184,000	18.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.05	Put		1.00000	2,000	18.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.15	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.15	Put		9,893.00000	9,918,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.15	Call		0.00000	0,000	34.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.15	Put		7,893.00000	7,918,000	34.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.15	Call		1.00000	1,000	23.17	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	15.15	Put		3,894.00000	3,919,000	23.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.15	Call		2,108.00000	2,084,000	18.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.15	Put		1.00000	2,000	18.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.30	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.30	Put		10,043.00000	10,068,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.30	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.30	Put		8,043.00000	8,068,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.30	Call		1,959.00000	1,935,000	17.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.30	Put		2.00000	3,000	17.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.35	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.35	Put		10,093.00000	10,118,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.35	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.35	Put		8,093.00000	8,118,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.25	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.25	Put		9,993.00000	10,018,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.25	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.25	Put		7,993.00000	8,018,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.25	Call		2,009.00000	1,985,000	17.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.25	Put		2.00000	3,000	17.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.55	Put		9,293.00000	9,318,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.55	Call		2.00000	2,000	22.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.55	Put		3,295.00000	3,320,000	22.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		2,707.00000	2,683,000	20.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		0.00000	1,000	20.44	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	9.20	Call		2,059.00000	2,034,000	17.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.20	Put		2.00000	2,000	17.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.20	Call		3,057.00000	3,033,000	21.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.20	Put		0.00000	1,000	21.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.05	Call		3,207.00000	3,183,000	20.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.05	Put		0.00000	1,000	20.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.25	Call		3,007.00000	2,983,000	21.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.25	Put		0.00000	1,000	21.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.85	Put		9,593.00000	9,618,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	33.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.85	Put		7,593.00000	7,618,000	33.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	27.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.85	Put		5,593.00000	5,618,000	27.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.85	Call		1.00000	1,000	22.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.85	Put		3,594.00000	3,619,000	22.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		2,408.00000	2,383,000	19.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		1.00000	1,000	19.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.65	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.65	Put		9,393.00000	9,418,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.65	Call		2.00000	2,000	22.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.65	Put		3,395.00000	3,420,000	22.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.65	Call		2,607.00000	2,583,000	20.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.65	Put		0.00000	1,000	20.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.35	Call		2,907.00000	2,883,000	21.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	8.35	Put		0.00000	1,000	21.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.40	Put		9,143.00000	9,168,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.40	Call		2,857.00000	2,833,000	21.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.40	Put		0.00000	1,000	21.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.90	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.90	Put		9,643.00000	9,668,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.90	Call		0.00000	0,000	33.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.90	Put		7,643.00000	7,668,000	33.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.90	Call		1.00000	1,000	22.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.90	Put		3,644.00000	3,669,000	22.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		2,358.00000	2,333,000	19.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.90	Put		1.00000	1,000	19.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.50	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.50	Put		10,243.00000	10,268,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.50	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.50	Put		8,243.00000	8,268,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.95	Put		9,693.00000	9,718,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	33.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.95	Put		7,693.00000	7,718,000	33.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	28.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.95	Put		5,693.00000	5,718,000	28.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.95	Call		1.00000	1,000	22.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.95	Put		3,694.00000	3,719,000	22.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	8.95	Call		2,308.00000	2,284,000	18.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.95	Put		1.00000	2,000	18.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.20	Call		0.00000	0,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.20	Put		9,943.00000	9,968,000	34.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.20	Call		0.00000	0,000	34.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.20	Put		7,943.00000	7,968,000	34.53	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		139.00000	133,000	18.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,508.00000	1,528,000	18.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		156.00000	149,000	18.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,425.00000	1,444,000	18.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		147.00000	141,000	18.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,466.00000	1,486,000	18.00	0.00	0	0
Total £ / R Option										0.00	0	38,480
Total £ / R										205,795.00	18	72,562
¥ / R	On	14/06/2010	Foreign Exchange Future			0.07840	0.07960			0.00	0	1,364
¥ / R	On	13/09/2010	Foreign Exchange Future			0.07970	0.08090			0.00	0	0
Total ¥ / R Future										0.00	0	1,364
¥ / R	On	14/06/2010	Foreign Exchange Option	0.08	Call		269.00000	212,000	20.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.08	Put		309.00000	372,000	20.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.09	Call		52.00000	37,000	23.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.09	Put		1,092.00000	1,197,000	23.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.07	Call		975.00000	862,000	18.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.07	Put		15.00000	22,000	18.00	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		391.00000	357,000	23.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		591.00000	677,000	23.00	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	1,364
€ / R	On	14/06/2010	Foreign Exchange Future			9.96250	10.05230			3,466,950.00	348	27,215
€ / R	On	13/09/2010	Foreign Exchange Future			10.11940	10.21190			1,042,298.20	103	4,740
€ / R	On	13/12/2010	Foreign Exchange Future			10.27430	10.36980			0.00	0	1,971
Total € / R Future										4,509,248.20	451	33,926
€ / R	On	14/06/2010	Foreign Exchange Option	12.10	Call		2.00000	2,000	17.20	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.10	Put		2,050.00000	2,140,000	17.20	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.90	Call		3.00000	2,000	16.60	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.90	Put		1,851.00000	1,940,000	16.60	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.00	Call		3.00000	2,000	16.90	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.00	Put		1,951.00000	2,040,000	16.90	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.30	Call		0.00000	0,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.30	Put		9,248.00000	9,338,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.30	Call		0.00000	0,000	30.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.30	Put		7,248.00000	7,338,000	30.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.30	Call		0.00000	0,000	27.28	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.30	Put		5,248.00000	5,338,000	27.28	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.30	Call		0.00000	0,000	20.87	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.30	Put		3,248.00000	3,338,000	20.87	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.30	Call		11.00000	8,000	14.87	0.00	0	25
€ / R	On	14/06/2010	Foreign Exchange Option	11.30	Put		1,259.00000	1,346,000	14.87	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.30	Call		116.00000	90,000	11.98	0.00	0	20

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	10.30	Put		364.00000	428,000	11.98	0.00	0	271
€ / R	On	14/06/2010	Foreign Exchange Option	9.30	Call		771.00000	688,000	12.07	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.30	Put		19.00000	26,000	12.07	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.30	Call		1,753.00000	1,664,000	16.09	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.30	Put		1.00000	2,000	16.09	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.30	Call		2,752.00000	2,663,000	19.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.30	Put		0.00000	1,000	19.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.60	Call		0.00000	0,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.60	Put		9,548.00000	9,638,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.60	Call		0.00000	0,000	31.16	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.60	Put		7,548.00000	7,638,000	31.16	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.60	Call		0.00000	0,000	28.27	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.60	Put		5,548.00000	5,638,000	28.27	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.60	Call		0.00000	0,000	21.78	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.60	Put		3,548.00000	3,638,000	21.78	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.60	Call		6.00000	4,000	15.73	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.60	Put		1,554.00000	1,642,000	15.73	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		57.00000	43,000	12.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		605.00000	681,000	12.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.60	Call		508.00000	434,000	11.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.60	Put		56.00000	72,000	11.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		1,454.00000	1,365,000	14.51	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		2.00000	3,000	14.51	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.60	Call		2,452.00000	2,363,000	18.62	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.60	Put		0.00000	1,000	18.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	19.70	Call		0.00000	0,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.70	Put		9,648.00000	9,738,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.70	Call		0.00000	0,000	31.27	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.70	Put		7,648.00000	7,738,000	31.27	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	28.60	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.70	Put		5,648.00000	5,738,000	28.60	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	22.09	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.70	Put		3,648.00000	3,738,000	22.09	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.70	Call		5.00000	4,000	16.02	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.70	Put		1,653.00000	1,742,000	16.02	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.70	Call		45.00000	34,000	13.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.70	Put		693.00000	772,000	13.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.70	Call		429.00000	359,000	11.40	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.70	Put		77.00000	97,000	11.40	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.70	Call		1,355.00000	1,266,000	13.98	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.70	Put		3.00000	4,000	13.98	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.70	Call		2,352.00000	2,263,000	18.42	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.70	Put		0.00000	1,000	18.42	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.35	Call		0.00000	0,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.35	Put		9,298.00000	9,388,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.35	Call		0.00000	0,000	30.90	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.35	Put		7,298.00000	7,388,000	30.90	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.35	Call		0.00000	0,000	27.45	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.35	Put		5,298.00000	5,388,000	27.45	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.35	Call		0.00000	0,000	21.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	13.35	Put		3,298.00000	3,388,000	21.02	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.35	Call		10.00000	7,000	15.01	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.35	Put		1,308.00000	1,395,000	15.01	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.35	Call		103.00000	79,000	12.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.35	Put		401.00000	467,000	12.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.35	Call		725.00000	643,000	11.99	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.35	Put		23.00000	31,000	11.99	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.35	Call		1,703.00000	1,614,000	15.82	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.35	Put		1.00000	2,000	15.82	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.35	Call		2,702.00000	2,613,000	19.12	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.35	Put		0.00000	1,000	19.12	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.40	Call		0.00000	0,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.40	Put		9,348.00000	9,438,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.40	Call		0.00000	0,000	30.95	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.40	Put		7,348.00000	7,438,000	30.95	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.40	Call		0.00000	0,000	27.61	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.40	Put		5,348.00000	5,438,000	27.61	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.40	Call		0.00000	0,000	21.17	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.40	Put		3,348.00000	3,438,000	21.17	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.40	Call		9.00000	7,000	15.16	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.40	Put		1,357.00000	1,445,000	15.16	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.40	Call		91.00000	70,000	12.27	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.40	Put		439.00000	508,000	12.27	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.40	Call		680.00000	599,000	11.90	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.40	Put		28.00000	37,000	11.90	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	8.40	Call		1,654.00000	1,564,000	15.56	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.40	Put		2.00000	2,000	15.56	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.40	Call		2,652.00000	2,563,000	19.02	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.40	Put		0.00000	1,000	19.02	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.55	Call		0.00000	0,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.55	Put		9,498.00000	9,588,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.55	Call		0.00000	0,000	31.11	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.55	Put		7,498.00000	7,588,000	31.11	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.55	Call		0.00000	0,000	28.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.55	Put		5,498.00000	5,588,000	28.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.55	Call		0.00000	0,000	21.63	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.55	Put		3,498.00000	3,588,000	21.63	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.55	Call		6.00000	5,000	15.59	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.55	Put		1,504.00000	1,593,000	15.59	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		64.00000	49,000	12.70	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		562.00000	637,000	12.70	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.55	Call		549.00000	473,000	11.65	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.55	Put		47.00000	61,000	11.65	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		1,504.00000	1,415,000	14.77	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		2.00000	3,000	14.77	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.55	Call		2,502.00000	2,413,000	18.72	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.55	Put		0.00000	1,000	18.72	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.45	Call		0.00000	0,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.45	Put		9,398.00000	9,488,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.45	Call		0.00000	0,000	31.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	17.45	Put		7,398.00000	7,488,000	31.00	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.45	Call		0.00000	0,000	27.77	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.45	Put		5,398.00000	5,488,000	27.77	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.45	Call		0.00000	0,000	21.32	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.45	Put		3,398.00000	3,488,000	21.32	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.45	Call		8.00000	6,000	15.30	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.45	Put		1,406.00000	1,494,000	15.30	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.45	Call		81.00000	62,000	12.42	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.45	Put		479.00000	550,000	12.42	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.45	Call		635.00000	556,000	11.82	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.45	Put		33.00000	44,000	11.82	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.45	Call		1,604.00000	1,514,000	15.30	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.45	Put		2.00000	2,000	15.30	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.45	Call		2,602.00000	2,513,000	18.92	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.45	Put		0.00000	1,000	18.92	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.50	Call		0.00000	0,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.50	Put		9,448.00000	9,538,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.50	Call		0.00000	0,000	31.06	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.50	Put		7,448.00000	7,538,000	31.06	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.50	Call		0.00000	0,000	27.94	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.50	Put		5,448.00000	5,538,000	27.94	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.50	Call		0.00000	0,000	21.48	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.50	Put		3,448.00000	3,538,000	21.48	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.50	Call		7.00000	5,000	15.45	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.50	Put		1,455.00000	1,543,000	15.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	10.50	Call		72.00000	55,000	12.56	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.50	Put		520.00000	593,000	12.56	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.50	Call		592.00000	514,000	11.74	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.50	Put		40.00000	52,000	11.74	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.50	Call		1,554.00000	1,464,000	15.04	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.50	Put		2.00000	2,000	15.04	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.50	Call		2,552.00000	2,463,000	18.82	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.50	Put		0.00000	1,000	18.82	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.85	Put		9,798.00000	9,888,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	31.43	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.85	Put		7,798.00000	7,888,000	31.43	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	29.09	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.85	Put		5,798.00000	5,888,000	29.09	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	22.54	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.85	Put		3,798.00000	3,888,000	22.54	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.85	Call		3.00000	3,000	16.46	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.85	Put		1,801.00000	1,891,000	16.46	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.85	Call		31.00000	23,000	13.57	0.00	0	29
€ / R	On	14/06/2010	Foreign Exchange Option	10.85	Put		829.00000	911,000	13.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.85	Call		322.00000	260,000	11.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.85	Put		120.00000	148,000	11.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		1,206.00000	1,117,000	13.19	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		4.00000	5,000	13.19	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.85	Call		2,203.00000	2,113,000	18.13	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	7.85	Put		1.00000	1,000	18.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.80	Call		0.00000	0,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.80	Put		9,748.00000	9,838,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.80	Call		0.00000	0,000	31.38	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.80	Put		7,748.00000	7,838,000	31.38	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	28.92	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.80	Put		5,748.00000	5,838,000	28.92	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	22.39	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.80	Put		3,748.00000	3,838,000	22.39	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.80	Call		4.00000	3,000	16.31	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.80	Put		1,752.00000	1,841,000	16.31	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.80	Call		35.00000	26,000	13.43	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.80	Put		783.00000	864,000	13.43	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.80	Call		356.00000	291,000	11.23	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.80	Put		104.00000	129,000	11.23	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.80	Call		1,256.00000	1,167,000	13.46	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.80	Put		4.00000	5,000	13.46	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.80	Call		2,253.00000	2,163,000	18.23	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.80	Put		1.00000	1,000	18.23	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.90	Put		9,848.00000	9,938,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	31.48	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.90	Put		7,848.00000	7,938,000	31.48	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	29.25	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.90	Put		5,848.00000	5,938,000	29.25	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	13.90	Call		0.00000	0,000	22.70	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.90	Put		3,848.00000	3,938,000	22.70	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.90	Call		28.00000	21,000	13.71	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.90	Put		876.00000	959,000	13.71	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.90	Call		289.00000	230,000	11.06	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.90	Put		137.00000	168,000	11.06	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		1,157.00000	1,068,000	12.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.90	Put		5.00000	6,000	12.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.90	Call		2,153.00000	2,063,000	18.03	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.90	Put		1.00000	1,000	18.03	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.95	Put		9,898.00000	9,988,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.95	Put		7,898.00000	7,988,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	29.42	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.95	Put		5,898.00000	5,988,000	29.42	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	22.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.95	Put		3,898.00000	3,988,000	22.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.95	Call		3.00000	2,000	16.74	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.95	Put		1,901.00000	1,990,000	16.74	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.95	Call		25.00000	18,000	13.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.95	Put		923.00000	1,006,000	13.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.95	Call		258.00000	203,000	10.97	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.95	Put		156.00000	191,000	10.97	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.95	Call		1,107.00000	1,019,000	12.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	8.95	Put		5.00000	7,000	12.67	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.95	Call		2,103.00000	2,013,000	17.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.95	Put		1.00000	1,000	17.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.75	Call		0.00000	0,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.75	Put		9,698.00000	9,788,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.75	Call		0.00000	0,000	31.32	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.75	Put		7,698.00000	7,788,000	31.32	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	28.76	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.75	Put		5,698.00000	5,788,000	28.76	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	22.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.75	Put		3,698.00000	3,788,000	22.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.75	Call		4.00000	3,000	16.17	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.75	Put		1,702.00000	1,791,000	16.17	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.75	Call		40.00000	30,000	13.28	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.75	Put		738.00000	818,000	13.28	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.75	Call		392.00000	324,000	11.31	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.75	Put		90.00000	112,000	11.31	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.75	Call		1,305.00000	1,216,000	13.72	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		3.00000	4,000	13.72	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.75	Call		2,302.00000	2,213,000	18.33	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.75	Put		0.00000	1,000	18.33	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.00	Put		9,948.00000	10,038,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.00	Put		7,948.00000	8,038,000	31.53	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	16.00	Call		0.00000	0,000	29.47	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.00	Put		5,948.00000	6,038,000	29.47	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	23.01	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.00	Put		3,948.00000	4,038,000	23.01	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.00	Call		22.00000	16,000	14.00	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.00	Put		970.00000	1,054,000	14.00	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.00	Call		230.00000	181,000	11.12	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.00	Put		178.00000	219,000	11.12	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.00	Call		1,058.00000	970,000	12.58	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.00	Put		6.00000	8,000	12.58	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.00	Call		2,053.00000	1,963,000	17.67	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.00	Put		1.00000	1,000	17.67	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.15	Call		0.00000	0,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.15	Put		10,098.00000	10,188,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.15	Call		0.00000	0,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.15	Put		8,098.00000	8,188,000	31.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	29.63	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.15	Put		6,098.00000	6,188,000	29.63	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	23.51	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.15	Put		4,098.00000	4,188,000	23.51	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.15	Call		2.00000	2,000	17.35	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.15	Put		2,100.00000	2,190,000	17.35	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.15	Call		16.00000	12,000	14.44	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.15	Put		1,114.00000	1,200,000	14.44	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.15	Call		163.00000	128,000	11.55	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	10.15	Put		261.00000	316,000	11.55	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.15	Call		913.00000	827,000	12.33	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.15	Put		11.00000	15,000	12.33	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.15	Call		1,903.00000	1,813,000	16.88	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.15	Put		1.00000	1,000	16.88	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		77.00000	67,000	17.27	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		1,530.00000	1,613,000	17.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	23.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		9,830.00000	9,926,000	23.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		2.00000	2,000	23.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		7,832.00000	7,928,000	23.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		5.00000	4,000	21.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		5,835.00000	5,930,000	21.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		43.00000	39,000	22.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		3,873.00000	3,965,000	22.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		127.00000	116,000	18.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		1,957.00000	2,042,000	18.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		240.00000	217,000	15.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,070.00000	1,143,000	15.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		540.00000	485,000	13.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		370.00000	411,000	13.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		1,235.00000	1,146,000	12.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		65.00000	72,000	12.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		2,183.00000	2,088,000	14.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		13.00000	14,000	14.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		138.00000	126,000	18.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		1,818.00000	1,902,000	18.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	23.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		9,880.00000	9,976,000	23.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		2.00000	2,000	23.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		7,882.00000	7,978,000	23.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		4.00000	4,000	21.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		5,884.00000	5,980,000	21.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		42.00000	38,000	22.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		3,922.00000	4,014,000	22.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		123.00000	113,000	18.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,003.00000	2,089,000	18.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		231.00000	209,000	15.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,111.00000	1,185,000	15.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		515.00000	461,000	13.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		395.00000	437,000	13.11	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		1,190.00000	1,102,000	12.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		70.00000	78,000	12.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		2,134.00000	2,039,000	14.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		14.00000	15,000	14.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	23.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		10,580.00000	10,676,000	23.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		1.00000	1,000	23.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		8,581.00000	8,677,000	23.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		3.00000	3,000	22.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		6,583.00000	6,679,000	22.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		21.00000	18,000	22.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		4,601.00000	4,694,000	22.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		81.00000	73,000	19.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		2,661.00000	2,749,000	19.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		146.00000	133,000	17.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		1,726.00000	1,809,000	17.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		289.00000	261,000	15.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		869.00000	937,000	15.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		677.00000	614,000	12.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		257.00000	290,000	12.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		1,463.00000	1,373,000	12.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		43.00000	49,000	12.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	23.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		10,480.00000	10,576,000	23.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		1.00000	1,000	23.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		8,481.00000	8,577,000	23.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		3.00000	3,000	22.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		6,483.00000	6,579,000	22.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		24.00000	20,000	22.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		4,504.00000	4,596,000	22.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		86.00000	77,000	19.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		2,566.00000	2,653,000	19.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		155.00000	141,000	17.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		1,635.00000	1,717,000	17.49	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	10.85	Call		312.00000	282,000	14.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		792.00000	858,000	14.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		739.00000	673,000	12.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		219.00000	249,000	12.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		1,557.00000	1,465,000	13.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		37.00000	41,000	13.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	23.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		9,630.00000	9,726,000	23.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		2.00000	2,000	23.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		7,632.00000	7,728,000	23.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		6.00000	5,000	21.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		5,636.00000	5,731,000	21.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		47.00000	43,000	22.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		3,677.00000	3,769,000	22.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		142.00000	129,000	17.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		1,772.00000	1,855,000	17.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		278.00000	251,000	15.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		908.00000	977,000	15.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		648.00000	587,000	12.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		278.00000	313,000	12.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		1,417.00000	1,327,000	12.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		47.00000	53,000	12.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		2,380.00000	2,285,000	15.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		10.00000	11,000	15.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	23.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		9,730.00000	9,826,000	23.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		2.00000	2,000	23.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		7,732.00000	7,828,000	23.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		5.00000	4,000	21.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		5,735.00000	5,830,000	21.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		45.00000	41,000	22.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		3,775.00000	3,867,000	22.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		134.00000	122,000	18.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		1,864.00000	1,948,000	18.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		258.00000	233,000	15.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		988.00000	1,059,000	15.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		592.00000	534,000	12.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		322.00000	360,000	12.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		1,325.00000	1,236,000	12.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		55.00000	62,000	12.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		2,282.00000	2,187,000	14.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		12.00000	13,000	14.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	23.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,030.00000	10,126,000	23.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		2.00000	1,000	23.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,032.00000	8,127,000	23.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		4.00000	3,000	21.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,034.00000	6,129,000	21.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		38.00000	33,000	22.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,068.00000	4,159,000	22.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		113.00000	102,000	18.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,143.00000	2,228,000	18.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		208.00000	188,000	16.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,238.00000	1,314,000	16.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		449.00000	406,000	13.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		479.00000	532,000	13.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		1,062.00000	983,000	12.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		92.00000	109,000	12.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,987.00000	1,894,000	14.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		17.00000	20,000	14.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	23.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,180.00000	10,276,000	23.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		1.00000	1,000	23.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,181.00000	8,277,000	23.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		4.00000	3,000	21.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,184.00000	6,279,000	21.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		33.00000	28,000	22.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,213.00000	4,304,000	22.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		103.00000	93,000	19.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,283.00000	2,369,000	19.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		188.00000	170,000	16.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,368.00000	1,446,000	16.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		397.00000	359,000	13.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		577.00000	635,000	13.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		946.00000	871,000	12.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		126.00000	147,000	12.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,842.00000	1,749,000	13.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		22.00000	25,000	13.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	23.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		9,480.00000	9,576,000	23.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		2.00000	2,000	23.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		7,482.00000	7,578,000	23.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		7.00000	6,000	21.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		5,487.00000	5,582,000	21.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		50.00000	46,000	21.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		3,530.00000	3,622,000	21.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		2,529.00000	2,434,000	15.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		9.00000	10,000	15.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	23.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		9,530.00000	9,626,000	23.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		2.00000	2,000	23.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		7,532.00000	7,628,000	23.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		7.00000	6,000	21.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		5,537.00000	5,632,000	21.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		49.00000	45,000	21.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		3,579.00000	3,671,000	21.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		150.00000	137,000	17.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		1,680.00000	1,763,000	17.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		300.00000	271,000	14.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		830.00000	897,000	14.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		708.00000	643,000	12.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		238.00000	269,000	12.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		1,510.00000	1,419,000	12.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		40.00000	45,000	12.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		2,479.00000	2,384,000	15.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		9.00000	10,000	15.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	23.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		9,580.00000	9,676,000	23.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		2.00000	2,000	23.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		7,582.00000	7,678,000	23.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		7.00000	5,000	21.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		5,587.00000	5,681,000	21.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		48.00000	44,000	21.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		3,628.00000	3,720,000	21.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		2,430.00000	2,335,000	15.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		10.00000	11,000	15.48	0.00	0	0
Total € / R Option										0.00	0	345
Total € / R										4,509,248.20	451	34,271
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.72280	6.76090			6,857,256.00	1,020	9,608
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.75480	6.79510			675,480.00	100	4,490
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.78310	6.82270			678,310.00	100	300
Total AU\$ / R Future										8,211,046.00	1,220	14,398
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Call		0.00000	0,000	40.31	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Put		7,839.00000	7,877,000	40.31	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	12.60	Call		0.00000	0,000	37.86	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.60	Put		5,839.00000	5,877,000	37.86	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		0.00000	0,000	30.37	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		3,839.00000	3,877,000	30.37	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		1.00000	1,000	20.40	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		1,840.00000	1,878,000	20.40	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.60	Call		240.00000	210,000	11.70	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.60	Put		79.00000	87,000	11.70	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.60	Call		1,162.00000	1,124,000	16.20	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.60	Put		1.00000	1,000	16.20	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.60	Call		2,161.00000	2,123,000	19.87	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.60	Put		0.00000	0,000	19.87	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.60	Call		3,161.00000	3,123,000	15.20	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.60	Put		0.00000	0,000	15.20	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.60	Call		4,161.00000	4,123,000	15.20	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.60	Put		0.00000	0,000	15.20	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	40.26	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.55	Put		7,789.00000	7,827,000	40.26	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	37.67	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.55	Put		5,789.00000	5,827,000	37.67	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		0.00000	0,000	30.12	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		3,789.00000	3,827,000	30.12	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		1.00000	1,000	20.16	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		1,790.00000	1,828,000	20.16	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.55	Call		276.00000	245,000	11.92	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	6.55	Put		65.00000	72,000	11.92	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.55	Call		1,211.00000	1,173,000	16.44	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.55	Put		0.00000	0,000	16.44	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.55	Call		2,211.00000	2,173,000	19.61	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.55	Put		0.00000	0,000	19.61	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.55	Call		3,211.00000	3,173,000	15.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.55	Put		0.00000	0,000	15.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.55	Call		4,211.00000	4,173,000	15.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.55	Put		0.00000	0,000	15.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.50	Call		0.00000	0,000	40.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.50	Put		7,739.00000	7,777,000	40.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.50	Call		0.00000	0,000	37.49	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.50	Put		5,739.00000	5,777,000	37.49	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.50	Call		0.00000	0,000	29.87	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.50	Put		3,739.00000	3,777,000	29.87	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.50	Call		1.00000	1,000	19.92	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.50	Put		1,740.00000	1,778,000	19.92	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.50	Call		314.00000	282,000	12.14	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.50	Put		53.00000	59,000	12.14	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.50	Call		1,261.00000	1,223,000	16.67	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.50	Put		0.00000	0,000	16.67	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.50	Call		2,261.00000	2,223,000	19.35	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.50	Put		0.00000	0,000	19.35	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.50	Call		3,261.00000	3,223,000	15.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.50	Put		0.00000	0,000	15.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.50	Call		4,261.00000	4,223,000	15.20	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.50	Put		0.00000	0,000	15.20	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.70	Call		174.00000	147,000	11.25	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.70	Put		113.00000	124,000	11.25	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	40.42	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.85	Put		8,089.00000	8,127,000	40.42	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	38.39	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.85	Put		6,089.00000	6,127,000	38.39	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.85	Call		0.00000	0,000	31.42	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.85	Put		4,089.00000	4,127,000	31.42	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		1.00000	1,000	21.63	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		2,090.00000	2,128,000	21.63	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.85	Call		106.00000	91,000	11.97	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.85	Put		195.00000	218,000	11.97	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.85	Call		914.00000	876,000	15.06	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.85	Put		3.00000	3,000	15.06	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.85	Call		1,911.00000	1,873,000	19.69	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	19.69	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.85	Call		2,911.00000	2,873,000	15.98	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	15.98	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.85	Call		3,911.00000	3,873,000	15.20	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.85	Put		0.00000	0,000	15.20	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.75	Call		0.00000	0,000	40.42	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.75	Put		7,989.00000	8,027,000	40.42	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.75	Call		0.00000	0,000	38.28	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	12.75	Put		5,989.00000	6,027,000	38.28	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.75	Call		0.00000	0,000	31.05	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.75	Put		3,989.00000	4,027,000	31.05	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.75	Call		1.00000	1,000	21.13	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		1,990.00000	2,028,000	21.13	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.75	Call		145.00000	126,000	11.49	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.75	Put		134.00000	153,000	11.49	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.75	Call		1,012.00000	975,000	15.51	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.75	Put		1.00000	2,000	15.51	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.75	Call		2,011.00000	1,973,000	20.16	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	20.16	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.75	Call		3,011.00000	2,973,000	15.46	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	15.46	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.75	Call		4,011.00000	3,973,000	15.20	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.75	Put		0.00000	0,000	15.20	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.90	Call		0.00000	0,000	40.42	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.90	Put		8,139.00000	8,177,000	40.42	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.90	Call		0.00000	0,000	38.44	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.90	Put		6,139.00000	6,177,000	38.44	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.90	Call		0.00000	0,000	31.60	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.90	Put		4,139.00000	4,177,000	31.60	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		1.00000	0,000	21.88	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.90	Put		2,140.00000	2,177,000	21.88	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.90	Call		90.00000	77,000	12.21	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.90	Put		229.00000	254,000	12.21	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	5.90	Call		864.00000	827,000	14.84	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.90	Put		3.00000	4,000	14.84	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.90	Call		1,861.00000	1,823,000	19.46	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.90	Put		0.00000	0,000	19.46	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.90	Call		2,861.00000	2,823,000	16.24	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.90	Put		0.00000	0,000	16.24	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.90	Call		3,861.00000	3,823,000	15.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.90	Put		0.00000	0,000	15.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.80	Call		0.00000	0,000	40.42	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.80	Put		8,039.00000	8,077,000	40.42	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.80	Call		0.00000	0,000	38.33	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.80	Put		6,039.00000	6,077,000	38.33	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.80	Call		0.00000	0,000	31.23	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.80	Put		4,039.00000	4,077,000	31.23	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.80	Call		1.00000	1,000	21.38	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.80	Put		2,040.00000	2,078,000	21.38	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.80	Call		124.00000	107,000	11.73	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.80	Put		163.00000	184,000	11.73	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.80	Call		963.00000	925,000	15.29	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.80	Put		2.00000	2,000	15.29	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.80	Call		1,961.00000	1,923,000	19.92	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.80	Put		0.00000	0,000	19.92	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.80	Call		2,961.00000	2,923,000	15.72	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.80	Put		0.00000	0,000	15.72	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.80	Call		3,961.00000	3,923,000	15.20	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.80	Put		0.00000	0,000	15.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.65	Call		0.00000	0,000	40.37	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.65	Put		7,889.00000	7,927,000	40.37	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.65	Call		0.00000	0,000	38.04	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.65	Put		5,889.00000	5,927,000	38.04	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.65	Call		0.00000	0,000	30.61	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.65	Put		3,889.00000	3,927,000	30.61	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.65	Call		1.00000	1,000	20.64	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.65	Put		1,890.00000	1,928,000	20.64	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.65	Call		206.00000	177,000	11.47	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.65	Put		95.00000	104,000	11.47	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.65	Call		1,112.00000	1,074,000	15.97	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.65	Put		1.00000	1,000	15.97	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.65	Call		2,111.00000	2,073,000	20.13	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.65	Put		0.00000	0,000	20.13	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.65	Call		3,111.00000	3,073,000	15.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.65	Put		0.00000	0,000	15.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.65	Call		4,111.00000	4,073,000	15.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.65	Put		0.00000	0,000	15.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.15	Call		0.00000	0,000	40.42	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.15	Put		8,389.00000	8,427,000	40.42	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.15	Call		0.00000	0,000	38.72	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.15	Put		6,389.00000	6,427,000	38.72	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.15	Call		0.00000	0,000	32.52	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.15	Put		4,389.00000	4,427,000	32.52	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.15	Call		0.00000	0,000	23.13	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.15	Put		2,389.00000	2,427,000	23.13	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.15	Call		40.00000	34,000	13.41	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.15	Put		429.00000	461,000	13.41	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.15	Call		623.00000	586,000	13.72	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.15	Put		12.00000	13,000	13.72	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.15	Call		1,611.00000	1,573,000	18.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.15	Put		0.00000	0,000	18.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.15	Call		2,611.00000	2,573,000	17.53	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.15	Put		0.00000	0,000	17.53	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.15	Call		3,611.00000	3,573,000	15.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.15	Put		0.00000	0,000	15.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.10	Call		0.00000	0,000	40.42	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.10	Put		8,339.00000	8,377,000	40.42	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.10	Call		0.00000	0,000	38.66	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.10	Put		6,339.00000	6,377,000	38.66	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.10	Call		0.00000	0,000	32.34	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.10	Put		4,339.00000	4,377,000	32.34	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.10	Call		0.00000	0,000	22.88	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.10	Put		2,339.00000	2,377,000	22.88	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.10	Call		47.00000	40,000	13.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.10	Put		386.00000	417,000	13.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.10	Call		670.00000	633,000	13.94	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.10	Put		9.00000	10,000	13.94	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.10	Call		1,661.00000	1,623,000	18.53	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	5.10	Put		0.00000	0,000	18.53	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.10	Call		2,661.00000	2,623,000	17.27	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.10	Put		0.00000	0,000	17.27	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.10	Call		3,661.00000	3,623,000	15.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.10	Put		0.00000	0,000	15.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.00	Call		0.00000	0,000	40.42	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.00	Put		8,239.00000	8,277,000	40.42	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.00	Call		0.00000	0,000	38.55	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.00	Put		6,239.00000	6,277,000	38.55	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.00	Call		0.00000	0,000	31.97	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.00	Put		4,239.00000	4,277,000	31.97	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.00	Call		0.00000	0,000	22.38	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.00	Put		2,239.00000	2,277,000	22.38	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.00	Call		65.00000	55,000	12.69	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.00	Put		304.00000	332,000	12.69	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.00	Call		767.00000	729,000	14.39	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.00	Put		6.00000	6,000	14.39	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.00	Call		1,761.00000	1,723,000	18.99	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.00	Put		0.00000	0,000	18.99	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.00	Call		2,761.00000	2,723,000	16.75	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.00	Put		0.00000	0,000	16.75	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.00	Call		3,761.00000	3,723,000	15.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.00	Put		0.00000	0,000	15.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.95	Call		0.00000	0,000	40.42	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.95	Put		8,189.00000	8,227,000	40.42	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	12.95	Call		0.00000	0,000	38.50	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.95	Put		6,189.00000	6,227,000	38.50	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.95	Call		0.00000	0,000	31.78	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.95	Put		4,189.00000	4,227,000	31.78	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.95	Call		1.00000	0,000	22.13	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.95	Put		2,190.00000	2,227,000	22.13	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.95	Call		77.00000	65,000	12.45	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.95	Put		266.00000	292,000	12.45	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.95	Call		815.00000	778,000	14.62	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.95	Put		4.00000	5,000	14.62	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.95	Call		1,811.00000	1,773,000	19.23	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	19.23	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.95	Call		2,811.00000	2,773,000	16.49	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	16.49	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.95	Call		3,811.00000	3,773,000	15.20	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.95	Put		0.00000	0,000	15.20	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	15.20	Call		0.00000	0,000	40.42	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	15.20	Put		8,439.00000	8,477,000	40.42	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	13.20	Call		0.00000	0,000	38.77	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	13.20	Put		6,439.00000	6,477,000	38.77	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	11.20	Call		0.00000	0,000	32.70	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	11.20	Put		4,439.00000	4,477,000	32.70	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	23.37	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	9.20	Put		2,439.00000	2,477,000	23.37	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	7.20	Call		34.00000	28,000	13.65	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	7.20	Put		473.00000	505,000	13.65	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.20	Call		576.00000	539,000	13.49	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.20	Put		15.00000	16,000	13.49	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.20	Call		1,561.00000	1,523,000	18.06	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.20	Put		0.00000	0,000	18.06	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.20	Call		2,561.00000	2,523,000	17.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.20	Put		0.00000	0,000	17.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.20	Call		3,561.00000	3,523,000	15.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.20	Put		0.00000	0,000	15.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.05	Call		0.00000	0,000	40.42	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.05	Put		8,289.00000	8,327,000	40.42	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.05	Call		0.00000	0,000	38.61	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.05	Put		6,289.00000	6,327,000	38.61	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.05	Call		0.00000	0,000	32.15	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.05	Put		4,289.00000	4,327,000	32.15	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.05	Call		0.00000	0,000	22.63	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.05	Put		2,289.00000	2,327,000	22.63	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.05	Call		55.00000	47,000	12.93	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.05	Put		344.00000	374,000	12.93	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.05	Call		718.00000	681,000	14.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.05	Put		7.00000	8,000	14.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.05	Call		1,711.00000	1,673,000	18.76	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.05	Put		0.00000	0,000	18.76	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.05	Call		2,711.00000	2,673,000	17.01	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.05	Put		0.00000	0,000	17.01	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	3.05	Call		3,711.00000	3,673,000	15.20		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.05	Put		0.00000	0,000	15.20		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.25	Call		0.00000	0,000	40.42		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.25	Put		8,489.00000	8,527,000	40.42		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.25	Call		0.00000	0,000	38.83		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.25	Put		6,489.00000	6,527,000	38.83		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.25	Call		0.00000	0,000	32.89		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.25	Put		4,489.00000	4,527,000	32.89		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.25	Call		0.00000	0,000	23.62		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.25	Put		2,489.00000	2,527,000	23.62		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.25	Call		29.00000	24,000	13.90		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.25	Put		518.00000	551,000	13.90		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.25	Call		529.00000	494,000	13.27		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.25	Put		18.00000	21,000	13.27		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.25	Call		1,511.00000	1,473,000	17.83		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.25	Put		0.00000	0,000	17.83		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.25	Call		2,511.00000	2,473,000	18.05		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.25	Put		0.00000	0,000	18.05		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.25	Call		3,511.00000	3,473,000	15.20		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.25	Put		0.00000	0,000	15.20		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								8,211,046.00	1,220	14,398
CAD/ R On 14/06/2010 Foreign Exchange Future			7.24230	7.25150				0.00	0	55
CAD/ R On 13/09/2010 Foreign Exchange Future			6.86180	6.86590				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CAD/ R Future							0.00	0	55
CAD/ R On 14/06/2010 Foreign Exchange Option	7.30	Call		111.00000	104,000	10.02	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.30	Put		160.00000	162,000	10.02	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.35	Call		93.00000	87,000	10.23	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.35	Put		192.00000	195,000	10.23	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.25	Call		131.00000	124,000	9.81	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.25	Put		130.00000	132,000	9.81	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							0.00	0	55
Total Futures							255,687,531.00	34,654	364,846
Total Options							0.00	0	307,863
Grand Total:							255,687,531.00	34,654	672,709