



Currency Derivatives Daily MTM Report

Daily summary for: 15/04/2010

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			7.39830	7.41210			82,764,782.10	11,187	260,836
\$ / R	On	13/09/2010	Foreign Exchange Future			7.51230	7.52650			600,984.00	80	15,746
\$ / R	On	13/12/2010	Foreign Exchange Future			7.62640	7.64150			228,792.00	30	6,777
\$ / R	On	14/03/2011	Foreign Exchange Future			7.74000	7.75490			0.00	0	0
Total \$ / R Future										83,594,558.10	11,297	283,359
\$ / R	On	14/06/2010	Foreign Exchange Option	8.40	Call		8.00000	8,000	17.33	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.40	Put		996.00000	1,010,000	17.33	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.15	Put		8,738.00000	8,752,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	37.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.15	Put		6,738.00000	6,752,000	37.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.15	Call		3,262.00000	3,248,000	21.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	21.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.20	Put		8,788.00000	8,802,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	37.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	14.20	Put		6,788.00000	6,802,000	37.33	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.20	Call		3,212.00000	3,198,000	20.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	20.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.30	Put		8,888.00000	8,902,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.60	Call		0.00000	0,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.60	Put		9,188.00000	9,202,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.80	Call		0.00000	0,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.80	Put		9,388.00000	9,402,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.80	Call		0.00000	0,000	38.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.80	Put		7,388.00000	7,402,000	38.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.80	Call		0.00000	0,000	27.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.80	Put		3,388.00000	3,402,000	27.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.75	Call		0.00000	0,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.75	Put		9,338.00000	9,352,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.75	Call		0.00000	0,000	38.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.75	Put		7,338.00000	7,352,000	38.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.75	Call		0.00000	0,000	27.43	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.75	Put		3,338.00000	3,352,000	27.43	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.75	Call		1,662.00000	1,648,000	19.69	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.75	Put		0.00000	0,000	19.69	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.75	Call		2,662.00000	2,648,000	19.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	19.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.70	Call		0.00000	0,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.70	Put		9,288.00000	9,302,000	38.91	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	14.70	Call		0.00000	0,000	37.99	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.70	Put		7,288.00000	7,302,000	37.99	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.50	Put		9,088.00000	9,102,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.55	Put		9,138.00000	9,152,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.45	Put		9,038.00000	9,052,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	37.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.45	Put		7,038.00000	7,052,000	37.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.45	Call		145.00000	140,000	13.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.45	Put		183.00000	192,000	13.68	0.00	0	100
\$ / R	On	14/06/2010	Foreign Exchange Option	6.45	Call		965.00000	951,000	16.06	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.45	Put		3.00000	3,000	16.06	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.45	Call		1,962.00000	1,948,000	21.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	21.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.45	Call		2,962.00000	2,948,000	17.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	17.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.35	Put		8,938.00000	8,952,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	37.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.35	Put		6,938.00000	6,952,000	37.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.35	Call		1,064.00000	1,050,000	16.47	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.35	Put		2.00000	2,000	16.47	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.35	Call		2,062.00000	2,048,000	21.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	21.37	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.35	Call		3,062.00000	3,048,000	18.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	18.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.25	Put		8,838.00000	8,852,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.25	Call		258.00000	249,000	13.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.25	Put		96.00000	101,000	13.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.25	Call		1,163.00000	1,149,000	17.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.25	Put		1.00000	1,000	17.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.25	Call		3,162.00000	3,148,000	19.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	19.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	37.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.30	Put		6,888.00000	6,902,000	37.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.80	Call		0.00000	0,000	34.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.80	Put		5,388.00000	5,402,000	34.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.30	Call		11.00000	10,000	16.94	0.00	0	140
\$ / R	On	14/06/2010	Foreign Exchange Option	8.30	Put		899.00000	912,000	16.94	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.30	Call		225.00000	217,000	13.76	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.30	Put		113.00000	119,000	13.76	0.00	0	10,000
\$ / R	On	14/06/2010	Foreign Exchange Option	6.30	Call		1,113.00000	1,100,000	16.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.30	Put		1.00000	2,000	16.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.30	Call		2,112.00000	2,098,000	21.18	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	21.18	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.30	Call		3,112.00000	3,098,000	19.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	19.21	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	8.45	Call		7.00000	7,000	17.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.45	Put		1,045.00000	1,059,000	17.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.75	Call		3.00000	3,000	18.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		1,341.00000	1,355,000	18.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Call		0.00000	0,000	37.85	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Put		7,188.00000	7,202,000	37.85	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	37.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.55	Put		7,138.00000	7,152,000	37.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.55	Call		0.00000	0,000	30.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.55	Put		4,138.00000	4,152,000	30.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	37.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.50	Put		7,088.00000	7,102,000	37.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.70	Call		3.00000	3,000	18.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.70	Put		1,291.00000	1,305,000	18.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.70	Call		722.00000	709,000	15.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.70	Put		10.00000	11,000	15.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.70	Call		1,712.00000	1,698,000	19.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.70	Put		0.00000	0,000	19.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.70	Call		2,712.00000	2,698,000	18.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	18.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.50	Call		6.00000	6,000	17.71	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.50	Put		1,094.00000	1,108,000	17.71	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.50	Call		126.00000	121,000	13.88	0.00	0	7,500
\$ / R	On	14/06/2010	Foreign Exchange Option	7.50	Put		214.00000	223,000	13.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.50	Call		1,912.00000	1,898,000	21.03	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	21.03	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.50	Call		2,912.00000	2,898,000	18.09	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	18.09	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	35.25	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.05	Put		5,638.00000	5,652,000	35.25	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	32.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.05	Put		4,638.00000	4,652,000	32.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	28.82	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.05	Put		3,638.00000	3,652,000	28.82	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		5.00000	5,000	17.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		1,143.00000	1,157,000	17.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.55	Call		109.00000	105,000	14.07	21,000.00	200	1,430
\$ / R	On	14/06/2010	Foreign Exchange Option	7.55	Put		247.00000	257,000	14.07	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.55	Call		867.00000	853,000	15.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.55	Put		5.00000	5,000	15.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.55	Call		1,862.00000	1,848,000	20.76	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.55	Put		0.00000	0,000	20.76	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.55	Call		2,862.00000	2,848,000	18.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.55	Put		0.00000	0,000	18.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.10	Call		0.00000	0,000	35.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.10	Put		5,688.00000	5,702,000	35.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	32.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.10	Put		4,688.00000	4,702,000	32.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.10	Call		0.00000	0,000	29.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.10	Put		3,688.00000	3,702,000	29.05	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	8.60	Call		5.00000	4,000	18.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		1,193.00000	1,206,000	18.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.60	Call		818.00000	805,000	15.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.60	Put		6.00000	7,000	15.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.60	Call		1,812.00000	1,798,000	20.49	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.60	Put		0.00000	0,000	20.49	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.60	Call		2,812.00000	2,798,000	18.47	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.60	Put		0.00000	0,000	18.47	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.15	Call		0.00000	0,000	35.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.15	Put		5,738.00000	5,752,000	35.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.15	Call		0.00000	0,000	29.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.15	Put		3,738.00000	3,752,000	29.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.65	Call		4.00000	4,000	18.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.65	Put		1,242.00000	1,256,000	18.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.65	Call		770.00000	756,000	15.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.65	Put		8.00000	8,000	15.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.65	Call		1,762.00000	1,748,000	20.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.65	Put		0.00000	0,000	20.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.65	Call		2,762.00000	2,748,000	18.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.65	Put		0.00000	0,000	18.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.30	Call		0.00000	0,000	35.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.30	Put		5,888.00000	5,902,000	35.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	33.06	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.30	Put		4,888.00000	4,902,000	33.06	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.30	Call		0.00000	0,000	29.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	11.30	Put		3,888.00000	3,902,000	29.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.80	Call		3.00000	2,000	18.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.80	Put		1,391.00000	1,404,000	18.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.80	Call		52.00000	49,000	15.03	0.00	0	21,795
\$ / R	On	14/06/2010	Foreign Exchange Option	7.80	Put		440.00000	451,000	15.03	0.00	0	200
\$ / R	On	14/06/2010	Foreign Exchange Option	6.80	Call		628.00000	615,000	15.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.80	Put		16.00000	17,000	15.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.80	Call		1,612.00000	1,598,000	19.42	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.80	Put		0.00000	0,000	19.42	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.80	Call		2,612.00000	2,598,000	19.25	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	19.25	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.85	Call		44.00000	42,000	15.22	0.00	0	450
\$ / R	On	14/06/2010	Foreign Exchange Option	7.85	Put		482.00000	494,000	15.22	0.00	0	430
\$ / R	On	14/06/2010	Foreign Exchange Option	6.85	Call		582.00000	569,000	14.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.85	Put		20.00000	21,000	14.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.85	Call		1,562.00000	1,548,000	19.15	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.85	Put		0.00000	0,000	19.15	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.85	Call		2,562.00000	2,548,000	19.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	19.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.40	Call		0.00000	0,000	36.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.40	Put		5,988.00000	6,002,000	36.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.40	Call		0.00000	0,000	30.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.40	Put		3,988.00000	4,002,000	30.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		2.00000	2,000	19.25	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.90	Put		1,490.00000	1,504,000	19.25	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	7.90	Call		38.00000	36,000	15.41	0.00	0	55
\$ / R	On	14/06/2010	Foreign Exchange Option	7.90	Put		526.00000	538,000	15.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.90	Call		537.00000	525,000	14.85	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.90	Put		25.00000	27,000	14.85	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.90	Call		1,512.00000	1,499,000	18.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.90	Put		0.00000	1,000	18.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.90	Call		2,512.00000	2,498,000	19.63	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	19.63	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.50	Call		0.00000	0,000	36.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.50	Put		6,088.00000	6,102,000	36.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.50	Call		0.00000	0,000	30.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.50	Put		4,088.00000	4,102,000	30.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	36.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.70	Put		6,288.00000	6,302,000	36.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.70	Call		0.00000	0,000	34.23	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.70	Put		5,288.00000	5,302,000	34.23	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	31.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.70	Put		4,288.00000	4,302,000	31.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.70	Call		0.00000	0,000	27.20	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.70	Put		3,288.00000	3,302,000	27.20	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.65	Call		0.00000	0,000	36.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.65	Put		6,238.00000	6,252,000	36.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.65	Call		0.00000	0,000	34.08	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.65	Put		5,238.00000	5,252,000	34.08	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.65	Call		0.00000	0,000	31.17	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	11.65	Put		4,238.00000	4,252,000	31.17	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.15	Call		329.00000	319,000	14.17	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.15	Put		67.00000	71,000	14.17	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.15	Call		1,263.00000	1,249,000	17.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.15	Put		1.00000	1,000	17.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.15	Call		2,262.00000	2,248,000	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	36.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.60	Put		6,188.00000	6,202,000	36.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.60	Call		0.00000	0,000	31.03	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.60	Put		4,188.00000	4,202,000	31.03	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		0.00000	0,000	26.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		3,188.00000	3,202,000	26.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.10	Call		1.00000	1,000	20.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.10	Put		1,689.00000	1,703,000	20.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.10	Call		20.00000	19,000	16.18	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.10	Put		708.00000	721,000	16.18	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.10	Call		368.00000	357,000	14.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.10	Put		56.00000	59,000	14.30	0.00	0	3,950
\$ / R	On	14/06/2010	Foreign Exchange Option	6.10	Call		1,313.00000	1,299,000	17.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.10	Put		1.00000	1,000	17.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.10	Call		2,312.00000	2,298,000	20.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	20.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.45	Call		0.00000	0,000	36.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.45	Put		6,038.00000	6,052,000	36.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	11.45	Call		0.00000	0,000	30.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.45	Put		4,038.00000	4,052,000	30.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.95	Call		32.00000	31,000	15.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.95	Put		570.00000	583,000	15.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.95	Call		493.00000	481,000	14.71	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.95	Put		31.00000	33,000	14.71	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.95	Call		1,462.00000	1,449,000	18.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.95	Put		0.00000	1,000	18.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.95	Call		2,462.00000	2,448,000	19.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	19.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.35	Call		0.00000	0,000	36.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.35	Put		5,938.00000	5,952,000	36.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	33.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.35	Put		4,938.00000	4,952,000	33.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.35	Call		0.00000	0,000	30.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.35	Put		3,938.00000	3,952,000	30.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.95	Call		2.00000	2,000	19.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.95	Put		1,540.00000	1,554,000	19.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		2.00000	2,000	19.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		1,440.00000	1,454,000	19.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.00	Call		0.00000	0,000	35.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.00	Put		5,588.00000	5,602,000	35.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	32.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.00	Put		4,588.00000	4,602,000	32.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.00	Call		2.00000	1,000	19.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	9.00	Put		1,590.00000	1,603,000	19.63	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.00	Call		450.00000	438,000	14.57	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.00	Put		38.00000	40,000	14.57	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.00	Call		1,412.00000	1,399,000	18.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.00	Put		0.00000	1,000	18.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.20	Call		0.00000	0,000	35.69	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.20	Put		5,788.00000	5,802,000	35.69	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.20	Call		0.00000	0,000	29.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.20	Put		3,788.00000	3,802,000	29.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.20	Call		1.00000	1,000	20.40	0.00	0	21,795
\$ / R	On	14/06/2010	Foreign Exchange Option	9.20	Put		1,789.00000	1,803,000	20.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.20	Call		293.00000	283,000	14.03	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.20	Put		81.00000	85,000	14.03	0.00	0	10,000
\$ / R	On	14/06/2010	Foreign Exchange Option	6.20	Call		1,213.00000	1,199,000	17.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.20	Put		1.00000	1,000	17.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.20	Call		2,212.00000	2,198,000	20.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	20.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	31.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.85	Put		4,438.00000	4,452,000	31.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.25	Call		1.00000	1,000	20.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.25	Put		1,839.00000	1,853,000	20.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.05	Call		1.00000	1,000	19.82	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.05	Put		1,639.00000	1,653,000	19.82	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.35	Call		195.00000	188,000	13.63	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.35	Put		133.00000	140,000	13.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	15.50	Call		0.00000	0,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.50	Put		8,088.00000	8,102,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	37.06	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.00	Put		6,588.00000	6,602,000	37.06	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	33.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.50	Put		5,088.00000	5,102,000	33.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.00	Call		0.00000	0,000	28.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.00	Put		3,588.00000	3,602,000	28.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.50	Call		916.00000	902,000	15.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.50	Put		4.00000	4,000	15.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.00	Call		2,412.00000	2,398,000	20.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	20.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.50	Call		3,912.00000	3,898,000	31.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.50	Put		0.00000	0,000	31.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.75	Put		8,338.00000	8,352,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	37.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.25	Put		6,838.00000	6,852,000	37.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.25	Call		0.00000	0,000	29.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.25	Put		3,838.00000	3,852,000	29.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.25	Call		13.00000	12,000	16.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.25	Put		851.00000	864,000	16.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.75	Call		675.00000	662,000	15.25	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.75	Put		13.00000	14,000	15.25	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.25	Call		2,162.00000	2,148,000	20.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	20.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.75	Call		3,662.00000	3,648,000	27.51	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	27.51	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.30	Call		1.00000	1,000	20.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.30	Put		1,889.00000	1,903,000	20.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.60	Call		94.00000	90,000	14.26	0.00	0	6,350
\$ / R	On	14/06/2010	Foreign Exchange Option	7.60	Put		282.00000	292,000	14.26	0.00	0	130
\$ / R	On	14/06/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	32.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.25	Put		4,838.00000	4,852,000	32.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	31.90	0.00	0	21,978
\$ / R	On	14/06/2010	Foreign Exchange Option	11.90	Put		4,488.00000	4,502,000	31.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.15	Call		1.00000	1,000	20.20	0.00	0	21,978
\$ / R	On	14/06/2010	Foreign Exchange Option	9.15	Put		1,739.00000	1,753,000	20.20	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.35	Call		1.00000	1,000	20.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.35	Put		1,939.00000	1,953,000	20.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.65	Call		81.00000	78,000	14.45	0.00	0	100
\$ / R	On	14/06/2010	Foreign Exchange Option	7.65	Put		319.00000	330,000	14.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	32.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.20	Put		4,788.00000	4,802,000	32.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.60	Call		0.00000	0,000	22.09	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.60	Put		2,188.00000	2,202,000	22.09	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	21.63	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.50	Put		2,088.00000	2,102,000	21.63	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.70	Call		70.00000	67,000	14.64	0.00	0	17,000
\$ / R	On	14/06/2010	Foreign Exchange Option	7.70	Put		358.00000	369,000	14.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	9.65	Call		0.00000	0,000	22.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.65	Put		2,238.00000	2,252,000	22.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	21.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.55	Put		2,138.00000	2,152,000	21.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.45	Call		1.00000	1,000	21.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.45	Put		2,039.00000	2,053,000	21.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.75	Call		60.00000	57,000	14.83	0.00	0	33
\$ / R	On	14/06/2010	Foreign Exchange Option	7.75	Put		398.00000	409,000	14.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	33.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.55	Put		5,138.00000	5,152,000	33.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.15	Call		17.00000	17,000	16.37	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.15	Put		755.00000	769,000	16.37	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.75	Call		0.00000	0,000	34.38	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.75	Put		5,338.00000	5,352,000	34.38	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.65	Call		0.00000	0,000	26.96	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.65	Put		3,238.00000	3,252,000	26.96	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		0.00000	0,000	26.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		3,138.00000	3,152,000	26.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	26.04	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.45	Put		3,038.00000	3,052,000	26.04	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.35	Call		9.00000	9,000	17.14	0.00	0	1,900
\$ / R	On	14/06/2010	Foreign Exchange Option	8.35	Put		947.00000	961,000	17.14	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.60	Call		0.00000	0,000	33.94	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.60	Put		5,188.00000	5,202,000	33.94	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	26.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	10.50	Put		3,088.00000	3,102,000	26.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	25.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.40	Put		2,988.00000	3,002,000	25.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.20	Call		15.00000	14,000	16.56	0.00	0	135
\$ / R	On	14/06/2010	Foreign Exchange Option	8.20	Put		803.00000	816,000	16.56	0.00	0	6
\$ / R	On	14/06/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	33.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.45	Put		5,038.00000	5,052,000	33.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	25.57	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.35	Put		2,938.00000	2,952,000	25.57	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	25.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.25	Put		2,838.00000	2,852,000	25.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	24.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.15	Put		2,738.00000	2,752,000	24.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	24.18	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.05	Put		2,638.00000	2,652,000	24.18	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	23.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.95	Put		2,538.00000	2,552,000	23.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	23.25	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.85	Put		2,438.00000	2,452,000	23.25	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.75	Call		0.00000	0,000	22.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.75	Put		2,338.00000	2,352,000	22.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.05	Call		24.00000	23,000	15.99	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.05	Put		662.00000	675,000	15.99	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	32.63	0.00	0	26,596
\$ / R	On	14/06/2010	Foreign Exchange Option	12.15	Put		4,738.00000	4,752,000	32.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	9.40	Call		1.00000	1,000	21.16	0.00	0	26,596
\$ / R	On	14/06/2010	Foreign Exchange Option	9.40	Put		1,989.00000	2,003,000	21.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	33.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.40	Put		4,988.00000	5,002,000	33.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	25.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.30	Put		2,888.00000	2,902,000	25.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	24.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.20	Put		2,788.00000	2,802,000	24.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	24.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.10	Put		2,688.00000	2,702,000	24.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	23.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.90	Put		2,488.00000	2,502,000	23.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.80	Call		0.00000	0,000	23.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.80	Put		2,388.00000	2,402,000	23.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.70	Call		0.00000	0,000	22.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.70	Put		2,288.00000	2,302,000	22.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.00	Call		28.00000	26,000	15.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.00	Put		616.00000	628,000	15.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	23.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.00	Put		2,588.00000	2,602,000	23.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.70	Put		8,288.00000	8,302,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.70	Call		3,712.00000	3,698,000	28.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	28.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	36.73	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		6,338.00000	6,352,000	36.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	31.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.75	Put		4,338.00000	4,352,000	31.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.80	Put		8,388.00000	8,402,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	36.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.80	Put		6,388.00000	6,402,000	36.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	31.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.80	Put		4,388.00000	4,402,000	31.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.80	Call		3,612.00000	3,598,000	26.76	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	26.76	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.95	Put		8,538.00000	8,552,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	37.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.95	Put		6,538.00000	6,552,000	37.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	32.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.95	Put		4,538.00000	4,552,000	32.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.95	Call		3,462.00000	3,448,000	24.49	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	24.49	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.85	Put		8,438.00000	8,452,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	36.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.85	Put		6,438.00000	6,452,000	36.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.85	Call		3,562.00000	3,548,000	26.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	26.00	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	17.50	Call		0.00000	0,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	17.50	Put		10,088.00000	10,102,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.90	Put		8,488.00000	8,502,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.90	Put		6,488.00000	6,502,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.90	Call		3,512.00000	3,498,000	25.25	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	25.25	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.00	Put		8,588.00000	8,602,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.00	Call		3,412.00000	3,398,000	23.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	23.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.05	Put		8,638.00000	8,652,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	37.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.05	Put		6,638.00000	6,652,000	37.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.05	Call		408.00000	397,000	14.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.05	Put		46.00000	49,000	14.44	0.00	0	6,000
\$ / R	On	14/06/2010	Foreign Exchange Option	6.05	Call		1,363.00000	1,349,000	18.08	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.05	Put		1.00000	1,000	18.08	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.05	Call		2,362.00000	2,348,000	20.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	20.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.05	Call		3,362.00000	3,348,000	22.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	22.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.60	Call		0.00000	0,000	38.91	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	15.60	Put		8,188.00000	8,202,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.60	Call		3,812.00000	3,798,000	29.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.60	Put		0.00000	0,000	29.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.65	Call		0.00000	0,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.65	Put		8,238.00000	8,252,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.65	Call		3,762.00000	3,748,000	29.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.65	Put		0.00000	0,000	29.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.10	Put		8,688.00000	8,702,000	38.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	37.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.10	Put		6,688.00000	6,702,000	37.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.10	Call		3,312.00000	3,298,000	22.23	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	22.23	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.40	Call		167.00000	161,000	13.49	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.40	Put		155.00000	163,000	13.49	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	32.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,324.00000	8,338,000	32.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	28.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,324.00000	6,338,000	28.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		1.00000	1,000	24.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,325.00000	4,339,000	24.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		18.00000	18,000	23.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,342.00000	2,356,000	23.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		730.00000	718,000	14.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		54.00000	56,000	14.43	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		1,680.00000	1,666,000	17.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Put		4.00000	4,000	17.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,677.00000	2,663,000	23.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		1.00000	1,000	23.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,677.00000	3,662,000	23.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		1.00000	0,000	23.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	32.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,274.00000	8,288,000	32.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	28.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,274.00000	6,288,000	28.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		1.00000	1,000	24.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,275.00000	4,289,000	24.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		19.00000	19,000	23.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,293.00000	2,307,000	23.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		195.00000	192,000	16.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		469.00000	480,000	16.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		772.00000	760,000	14.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		46.00000	48,000	14.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,730.00000	1,716,000	18.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		4.00000	4,000	18.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,727.00000	2,713,000	23.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		1.00000	1,000	23.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,727.00000	3,712,000	22.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		1.00000	0,000	22.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		182.00000	179,000	16.24	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		506.00000	517,000	16.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	32.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,374.00000	8,388,000	32.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	28.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,374.00000	6,388,000	28.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		1.00000	1,000	24.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,375.00000	4,389,000	24.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		16.00000	16,000	23.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,390.00000	2,404,000	23.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		170.00000	167,000	16.45	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		544.00000	555,000	16.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		689.00000	678,000	14.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		63.00000	66,000	14.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,630.00000	1,617,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		4.00000	5,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,627.00000	2,613,000	23.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		1.00000	1,000	23.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,627.00000	3,612,000	23.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		1.00000	0,000	23.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	32.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,424.00000	8,438,000	32.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	28.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,424.00000	6,438,000	28.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		1.00000	1,000	24.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,425.00000	4,439,000	24.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		15.00000	15,000	23.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Put		2,439.00000	2,453,000	23.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		159.00000	156,000	16.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		583.00000	594,000	16.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		649.00000	638,000	14.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		73.00000	76,000	14.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,581.00000	1,567,000	17.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		5.00000	5,000	17.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,577.00000	2,563,000	22.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		1.00000	1,000	22.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,577.00000	3,562,000	23.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		1.00000	0,000	23.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	32.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,524.00000	8,538,000	32.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	29.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,524.00000	6,538,000	29.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		1.00000	1,000	24.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,525.00000	4,539,000	24.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		13.00000	13,000	23.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,537.00000	2,551,000	23.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		139.00000	137,000	17.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		663.00000	675,000	17.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		573.00000	563,000	14.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		97.00000	101,000	14.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,482.00000	1,468,000	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	13/09/2010	Foreign Exchange Option	6.05	Put		6.00000	6,000	16.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Call		2,477.00000	2,463,000	22.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		1.00000	1,000	22.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,477.00000	3,462,000	23.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		1.00000	0,000	23.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	32.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,574.00000	8,588,000	32.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	29.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,574.00000	6,588,000	29.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		1.00000	1,000	25.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,575.00000	4,589,000	25.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		12.00000	12,000	23.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,586.00000	2,600,000	23.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		130.00000	129,000	17.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		704.00000	717,000	17.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		537.00000	527,000	14.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		111.00000	115,000	14.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,433.00000	1,419,000	16.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		7.00000	7,000	16.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,427.00000	2,413,000	22.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		1.00000	1,000	22.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,427.00000	3,412,000	24.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		1.00000	0,000	24.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	32.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,624.00000	8,638,000	32.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	29.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Put		6,624.00000	6,638,000	29.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		1.00000	1,000	25.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,625.00000	4,639,000	25.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		11.00000	11,000	23.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,635.00000	2,649,000	23.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		122.00000	121,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		746.00000	759,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		502.00000	493,000	14.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		126.00000	131,000	14.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,383.00000	1,370,000	16.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		7.00000	8,000	16.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,377.00000	2,363,000	21.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		1.00000	1,000	21.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,377.00000	3,362,000	24.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		1.00000	0,000	24.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	32.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		8,774.00000	8,788,000	32.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	29.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		6,774.00000	6,788,000	29.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		1.00000	1,000	25.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		4,775.00000	4,789,000	25.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		9.00000	9,000	23.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		2,783.00000	2,797,000	23.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		405.00000	398,000	14.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		179.00000	186,000	14.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Call		1,236.00000	1,222,000	15.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		10.00000	10,000	15.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,228.00000	2,214,000	20.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		2.00000	2,000	20.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,227.00000	3,212,000	24.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		1.00000	0,000	24.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	32.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,724.00000	8,738,000	32.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	29.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,724.00000	6,738,000	29.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		1.00000	1,000	25.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,725.00000	4,739,000	25.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		9.00000	9,000	23.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,733.00000	2,747,000	23.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		108.00000	106,000	17.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		832.00000	844,000	17.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		436.00000	428,000	14.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		160.00000	166,000	14.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,285.00000	1,271,000	15.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		9.00000	9,000	15.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,278.00000	2,263,000	21.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		2.00000	1,000	21.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,277.00000	3,262,000	24.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		1.00000	0,000	24.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	32.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Put		8,874.00000	8,888,000	32.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	29.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		6,874.00000	6,888,000	29.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		1.00000	1,000	25.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		4,875.00000	4,889,000	25.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		7.00000	7,000	23.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		2,881.00000	2,895,000	23.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		90.00000	89,000	18.53	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		964.00000	977,000	18.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		348.00000	341,000	14.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		222.00000	229,000	14.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		1,138.00000	1,125,000	14.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		12.00000	13,000	14.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		2,128.00000	2,114,000	20.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		2.00000	2,000	20.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		3,127.00000	3,112,000	25.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		1.00000	0,000	25.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		101.00000	100,000	18.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		875.00000	888,000	18.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	32.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,174.00000	8,188,000	32.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	28.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,174.00000	6,188,000	28.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		1.00000	1,000	24.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,175.00000	4,189,000	24.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Call		23.00000	22,000	23.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,197.00000	2,210,000	23.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		224.00000	220,000	15.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		398.00000	408,000	15.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		859.00000	846,000	14.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		33.00000	34,000	14.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,829.00000	1,815,000	18.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		3.00000	3,000	18.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,827.00000	2,813,000	24.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		1.00000	1,000	24.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,827.00000	3,812,000	22.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		1.00000	0,000	22.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	32.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,224.00000	8,238,000	32.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	28.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,224.00000	6,238,000	28.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		1.00000	1,000	24.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,225.00000	4,239,000	24.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		21.00000	21,000	23.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,245.00000	2,259,000	23.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		209.00000	205,000	15.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		433.00000	443,000	15.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		815.00000	803,000	14.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		39.00000	41,000	14.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,779.00000	1,765,000	18.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Put		3.00000	3,000	18.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,777.00000	2,763,000	24.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		1.00000	1,000	24.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,777.00000	3,762,000	22.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		1.00000	0,000	22.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	32.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,474.00000	8,488,000	32.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	28.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,474.00000	6,488,000	28.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		1.00000	1,000	24.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,475.00000	4,489,000	24.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		14.00000	14,000	23.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,488.00000	2,502,000	23.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		149.00000	146,000	16.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		623.00000	634,000	16.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		610.00000	600,000	14.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		84.00000	88,000	14.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,531.00000	1,518,000	16.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		5.00000	6,000	16.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,527.00000	2,513,000	22.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		1.00000	1,000	22.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,527.00000	3,512,000	23.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		1.00000	0,000	23.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	32.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,674.00000	8,688,000	32.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	29.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,674.00000	6,688,000	29.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		1.00000	1,000	25.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,675.00000	4,689,000	25.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		10.00000	10,000	23.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,684.00000	2,698,000	23.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		115.00000	113,000	17.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		789.00000	801,000	17.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		468.00000	460,000	14.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		142.00000	148,000	14.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,334.00000	1,320,000	15.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		8.00000	8,000	15.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,327.00000	2,313,000	21.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		1.00000	1,000	21.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,327.00000	3,312,000	24.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		1.00000	0,000	24.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	32.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		8,824.00000	8,838,000	32.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	29.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		6,824.00000	6,838,000	29.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		1.00000	1,000	25.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		4,825.00000	4,839,000	25.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		8.00000	8,000	23.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		2,832.00000	2,846,000	23.43	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		95.00000	94,000	18.32	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Put		919.00000	932,000	18.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		376.00000	369,000	14.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		200.00000	207,000	14.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		1,187.00000	1,173,000	15.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		11.00000	11,000	15.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		2,178.00000	2,164,000	20.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		2.00000	2,000	20.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		3,177.00000	3,162,000	24.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		1.00000	0,000	24.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		36.00000	36,000	22.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		1,810.00000	1,824,000	22.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		41.00000	41,000	21.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,665.00000	1,679,000	21.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		1,100.00000	1,113,000	19.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		76.00000	75,000	19.15	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,238.00000	1,251,000	19.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		64.00000	63,000	19.77	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		43.00000	43,000	21.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,617.00000	1,631,000	21.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		47.00000	47,000	21.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,521.00000	1,535,000	21.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		71.00000	70,000	19.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		1,145.00000	1,158,000	19.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		331.00000	341,000	15.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		257.00000	253,000	15.20	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	27.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,309.00000	8,324,000	27.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		1.00000	1,000	25.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,310.00000	6,325,000	25.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		15.00000	15,000	26.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,324.00000	4,339,000	26.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		60.00000	58,000	23.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,369.00000	2,382,000	23.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		281.00000	278,000	16.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		590.00000	602,000	16.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		796.00000	786,000	14.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		105.00000	110,000	14.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,703.00000	1,689,000	16.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		12.00000	13,000	16.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,693.00000	2,678,000	21.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		2.00000	2,000	21.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,692.00000	3,677,000	26.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		1.00000	1,000	26.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		162.00000	161,000	18.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,071.00000	1,085,000	18.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	27.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,359.00000	8,374,000	27.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		1.00000	1,000	25.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,360.00000	6,375,000	25.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		14.00000	14,000	26.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,373.00000	4,388,000	26.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		57.00000	56,000	23.25	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,416.00000	2,430,000	23.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		759.00000	749,000	14.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		118.00000	123,000	14.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,655.00000	1,640,000	16.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		14.00000	14,000	16.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,644.00000	2,629,000	20.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		3.00000	3,000	20.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,642.00000	3,627,000	25.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		1.00000	1,000	25.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	27.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,409.00000	8,424,000	27.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		1.00000	1,000	25.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,410.00000	6,425,000	25.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		13.00000	13,000	26.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,422.00000	4,437,000	26.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		55.00000	54,000	23.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,464.00000	2,478,000	23.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		255.00000	252,000	16.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		664.00000	676,000	16.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		723.00000	714,000	14.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		132.00000	138,000	14.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,606.00000	1,592,000	16.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		15.00000	16,000	16.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,594.00000	2,579,000	20.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		3.00000	3,000	20.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,592.00000	3,577,000	25.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		1.00000	1,000	25.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	27.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,459.00000	8,474,000	27.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		1.00000	1,000	25.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,460.00000	6,475,000	25.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		13.00000	12,000	26.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,472.00000	4,486,000	26.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		54.00000	53,000	23.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,513.00000	2,527,000	23.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		243.00000	240,000	17.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		702.00000	714,000	17.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		688.00000	679,000	14.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		147.00000	153,000	14.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,558.00000	1,543,000	16.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		17.00000	17,000	16.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,544.00000	2,529,000	20.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		3.00000	3,000	20.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,542.00000	3,527,000	25.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		1.00000	1,000	25.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		268.00000	265,000	16.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		627.00000	639,000	16.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	27.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,509.00000	8,524,000	27.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		1.00000	1,000	25.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,510.00000	6,525,000	25.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		12.00000	11,000	26.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,521.00000	4,535,000	26.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		52.00000	51,000	23.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,561.00000	2,575,000	23.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		232.00000	229,000	17.30	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		741.00000	753,000	17.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		655.00000	646,000	14.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		164.00000	170,000	14.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,509.00000	1,495,000	16.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		18.00000	19,000	16.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,494.00000	2,479,000	20.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		3.00000	3,000	20.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,492.00000	3,477,000	25.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		1.00000	1,000	25.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	27.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,559.00000	8,574,000	27.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		1.00000	1,000	26.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,560.00000	6,575,000	26.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		11.00000	11,000	26.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,570.00000	4,585,000	26.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		50.00000	49,000	23.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,609.00000	2,623,000	23.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		222.00000	219,000	17.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		781.00000	793,000	17.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		622.00000	613,000	14.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		181.00000	187,000	14.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,461.00000	1,447,000	15.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		20.00000	21,000	15.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,444.00000	2,430,000	19.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		3.00000	4,000	19.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,442.00000	3,427,000	24.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		1.00000	1,000	24.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	27.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,609.00000	8,624,000	27.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		1.00000	1,000	26.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,610.00000	6,625,000	26.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		10.00000	10,000	26.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,619.00000	4,634,000	26.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		48.00000	47,000	23.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,657.00000	2,671,000	23.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		212.00000	209,000	17.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		821.00000	833,000	17.65	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		591.00000	582,000	15.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		200.00000	206,000	15.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,413.00000	1,399,000	15.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		22.00000	23,000	15.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,395.00000	2,380,000	19.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		4.00000	4,000	19.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,392.00000	3,377,000	24.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		1.00000	1,000	24.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	27.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		8,809.00000	8,824,000	27.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		1.00000	1,000	26.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		6,810.00000	6,825,000	26.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		8.00000	8,000	26.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		4,817.00000	4,832,000	26.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		42.00000	42,000	24.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		2,851.00000	2,866,000	24.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		177.00000	175,000	18.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		986.00000	999,000	18.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		476.00000	468,000	15.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		285.00000	292,000	15.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		1,223.00000	1,209,000	14.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		32.00000	33,000	14.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		2,196.00000	2,181,000	18.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		5.00000	5,000	18.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		3,192.00000	3,177,000	23.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		1.00000	1,000	23.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	27.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,759.00000	8,774,000	27.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		1.00000	1,000	26.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,760.00000	6,775,000	26.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		9.00000	8,000	26.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,768.00000	4,782,000	26.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		44.00000	43,000	24.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		2,803.00000	2,817,000	24.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		185.00000	183,000	18.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		944.00000	957,000	18.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		503.00000	495,000	15.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		262.00000	269,000	15.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,270.00000	1,256,000	15.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		29.00000	30,000	15.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,246.00000	2,231,000	19.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		5.00000	5,000	19.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,242.00000	3,227,000	23.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		1.00000	1,000	23.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		156.00000	154,000	18.86	0.00	0	117
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,115.00000	1,128,000	18.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	27.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		8,859.00000	8,874,000	27.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		1.00000	1,000	26.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		6,860.00000	6,875,000	26.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		8.00000	7,000	26.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		4,867.00000	4,881,000	26.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		41.00000	40,000	24.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		2,900.00000	2,914,000	24.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		170.00000	168,000	18.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,029.00000	1,042,000	18.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		450.00000	442,000	15.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		309.00000	316,000	15.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		1,176.00000	1,162,000	14.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		35.00000	36,000	14.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		2,146.00000	2,132,000	18.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		5.00000	6,000	18.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		3,142.00000	3,127,000	23.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		1.00000	1,000	23.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		202.00000	200,000	17.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		861.00000	874,000	17.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	27.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,209.00000	8,224,000	27.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		1.00000	1,000	25.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,210.00000	6,225,000	25.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		17.00000	16,000	26.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,226.00000	4,240,000	26.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		64.00000	63,000	22.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,273.00000	2,287,000	22.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		310.00000	306,000	16.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		519.00000	530,000	16.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		873.00000	863,000	14.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		82.00000	87,000	14.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,801.00000	1,787,000	17.15	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	5.85	Put		10.00000	11,000	17.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,793.00000	2,778,000	21.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		2.00000	2,000	21.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,792.00000	3,777,000	26.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		1.00000	1,000	26.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	27.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,259.00000	8,274,000	27.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		1.00000	1,000	25.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,260.00000	6,275,000	25.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		16.00000	15,000	26.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,275.00000	4,289,000	26.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		62.00000	61,000	23.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,321.00000	2,335,000	23.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		295.00000	292,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		554.00000	566,000	16.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		834.00000	824,000	14.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		93.00000	98,000	14.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,752.00000	1,738,000	16.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		11.00000	12,000	16.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,743.00000	2,728,000	21.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		2.00000	2,000	21.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,742.00000	3,727,000	26.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		1.00000	1,000	26.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	27.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,659.00000	8,674,000	27.96	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	14.30	Call		1.00000	1,000	26.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,660.00000	6,675,000	26.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		10.00000	9,000	26.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,669.00000	4,683,000	26.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		47.00000	46,000	23.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,706.00000	2,720,000	23.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		560.00000	552,000	15.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		219.00000	226,000	15.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,365.00000	1,351,000	15.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		24.00000	25,000	15.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,345.00000	2,330,000	19.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		4.00000	4,000	19.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,342.00000	3,327,000	24.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		1.00000	1,000	24.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	27.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,709.00000	8,724,000	27.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		1.00000	1,000	26.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,710.00000	6,725,000	26.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		9.00000	9,000	26.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,718.00000	4,733,000	26.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		45.00000	44,000	24.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,754.00000	2,768,000	24.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		193.00000	191,000	18.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		902.00000	915,000	18.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		531.00000	523,000	15.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		240.00000	247,000	15.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,318.00000	1,304,000	15.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		27.00000	28,000	15.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,295.00000	2,280,000	19.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		4.00000	4,000	19.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,292.00000	3,277,000	24.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		1.00000	1,000	24.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		1.00000	1,000	27.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,410.00000	7,425,000	27.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		4.00000	3,000	25.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,413.00000	5,427,000	25.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		30.00000	29,000	25.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,439.00000	3,453,000	25.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		110.00000	109,000	20.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,519.00000	1,533,000	20.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,592.00000	4,576,000	27.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		1.00000	0,000	27.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,565.00000	1,579,000	20.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		106.00000	105,000	20.59	0.00	0	330
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		81.00000	80,000	21.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		1,940.00000	1,954,000	21.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		99.00000	98,000	20.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,658.00000	1,672,000	20.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		79.00000	78,000	22.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		1,988.00000	2,002,000	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	7.80	Call		326.00000	322,000	16.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		485.00000	496,000	16.09	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		397.00000	390,000	17.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		642.00000	650,000	17.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		378.00000	371,000	17.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		673.00000	681,000	17.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		417.00000	410,000	17.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		612.00000	620,000	17.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,007.00000	1,017,000	18.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		262.00000	257,000	18.00	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		2,835.00000	2,848,000	24.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		90.00000	88,000	24.00	0.00	0	30,000
Total \$ / R Option										21,000.00	200	279,688
Total \$ / R										83,615,558.10	11,497	563,047
£ / R	On	14/06/2010	Foreign Exchange Future			11.45850	11.45330			12,100,176.00	1,056	30,840
£ / R	On	13/09/2010	Foreign Exchange Future			11.62990	11.62500			721,053.80	62	2,052
£ / R	On	13/12/2010	Foreign Exchange Future			11.80260	11.79850			259,657.20	22	88
Total £ / R Future										13,080,887.00	1,140	32,980
£ / R	On	14/06/2010	Foreign Exchange Option	22.05	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.05	Put		10,597.00000	10,592,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.05	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.05	Put		8,597.00000	8,592,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.35	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.35	Put		10,897.00000	10,892,000	37.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	20.35	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.35	Put		8,897.00000	8,892,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.85	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.85	Put		10,397.00000	10,392,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.85	Put		8,397.00000	8,392,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	32.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.85	Put		6,397.00000	6,392,000	32.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	26.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.85	Put		4,397.00000	4,392,000	26.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.70	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.70	Put		10,247.00000	10,242,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.70	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.70	Put		8,247.00000	8,242,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.70	Call		0.00000	0,000	31.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.70	Put		6,247.00000	6,242,000	31.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.70	Call		1.00000	1,000	25.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.70	Put		4,248.00000	4,243,000	25.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.60	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.60	Put		10,147.00000	10,142,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.60	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.60	Put		8,147.00000	8,142,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.60	Call		13.00000	12,000	22.26	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.60	Put		2,160.00000	2,154,000	22.26	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.60	Call		45.00000	45,000	18.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	12.60	Put		1,192.00000	1,187,000	18.56	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		877.00000	882,000	13.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		24.00000	24,000	13.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.60	Call		1,856.00000	1,861,000	18.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.60	Put		3.00000	3,000	18.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.40	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.40	Put		9,947.00000	9,942,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.40	Call		0.00000	0,000	37.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.40	Put		7,947.00000	7,942,000	37.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.45	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.45	Put		9,997.00000	9,992,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.45	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.45	Put		7,997.00000	7,992,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.45	Call		55.00000	55,000	17.95	0.00	0	8,032
£ / R	On	14/06/2010	Foreign Exchange Option	12.45	Put		1,052.00000	1,047,000	17.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.45	Call		260.00000	261,000	13.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.45	Put		257.00000	253,000	13.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.45	Call		1,016.00000	1,021,000	13.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.45	Put		13.00000	13,000	13.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.45	Call		2,005.00000	2,010,000	19.32	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.45	Put		2.00000	2,000	19.32	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.90	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.90	Put		10,447.00000	10,442,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	32.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.90	Put		6,447.00000	6,442,000	32.62	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	15.90	Call		0.00000	0,000	26.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.90	Put		4,447.00000	4,442,000	26.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.10	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.10	Put		10,647.00000	10,642,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.10	Put		8,647.00000	8,642,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	33.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.10	Put		6,647.00000	6,642,000	33.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.25	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.25	Put		10,797.00000	10,792,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.25	Put		8,797.00000	8,792,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.25	Call		74.00000	74,000	17.13	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.25	Put		871.00000	866,000	17.13	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.25	Call		370.00000	372,000	13.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.25	Put		167.00000	164,000	13.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.25	Call		1,212.00000	1,217,000	14.90	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.25	Put		9.00000	9,000	14.90	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.30	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.30	Put		10,847.00000	10,842,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.30	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.30	Put		8,847.00000	8,842,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.30	Call		340.00000	342,000	13.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.30	Put		187.00000	184,000	13.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.30	Call		1,163.00000	1,168,000	14.62	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	10.30	Put		10.00000	10,000	14.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.20	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.20	Put		10,747.00000	10,742,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.20	Put		8,747.00000	8,742,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.20	Call		5.00000	5,000	23.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.20	Put		2,752.00000	2,747,000	23.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.20	Call		21.00000	21,000	21.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.20	Put		1,768.00000	1,763,000	21.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.20	Call		80.00000	79,000	16.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.20	Put		827.00000	821,000	16.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.20	Call		401.00000	404,000	13.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.20	Put		148.00000	146,000	13.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.20	Call		1,261.00000	1,266,000	15.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.20	Put		8.00000	8,000	15.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.15	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.15	Put		10,697.00000	10,692,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.15	Call		0.00000	0,000	33.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.15	Put		6,697.00000	6,692,000	33.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	27.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.15	Put		4,697.00000	4,692,000	27.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.00	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.00	Put		10,547.00000	10,542,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.00	Put		8,547.00000	8,542,000	37.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	21.95	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.95	Put		10,497.00000	10,492,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.95	Put		8,497.00000	8,492,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	32.78	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.95	Put		6,497.00000	6,492,000	32.78	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	26.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.95	Put		4,497.00000	4,492,000	26.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.80	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.80	Put		10,347.00000	10,342,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.80	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.80	Put		8,347.00000	8,342,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.80	Call		0.00000	0,000	32.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.80	Put		6,347.00000	6,342,000	32.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.80	Call		1.00000	1,000	26.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.80	Put		4,348.00000	4,343,000	26.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.80	Call		149.00000	149,000	15.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.80	Put		496.00000	491,000	15.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.80	Call		701.00000	705,000	13.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.80	Put		48.00000	47,000	13.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.80	Call		1,657.00000	1,662,000	17.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.80	Put		4.00000	4,000	17.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.75	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.75	Put		10,297.00000	10,292,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.75	Call		0.00000	0,000	37.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	19.75	Put		8,297.00000	8,292,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.65	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.65	Put		10,197.00000	10,192,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.65	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.65	Put		8,197.00000	8,192,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.65	Call		12.00000	11,000	22.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.65	Put		2,209.00000	2,203,000	22.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.65	Call		189.00000	189,000	14.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.65	Put		386.00000	381,000	14.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.65	Call		832.00000	836,000	13.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.65	Put		29.00000	28,000	13.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.55	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.55	Put		10,097.00000	10,092,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.55	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.55	Put		8,097.00000	8,092,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.05	Call		0.00000	0,000	33.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.05	Put		6,597.00000	6,592,000	33.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.05	Call		0.00000	0,000	29.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.05	Put		5,597.00000	5,592,000	29.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	26.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.05	Put		4,597.00000	4,592,000	26.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.05	Call		1.00000	1,000	24.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.05	Put		3,598.00000	3,593,000	24.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.55	Call		14.00000	14,000	22.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.55	Put		2,111.00000	2,106,000	22.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	12.55	Call		48.00000	48,000	18.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.55	Put		1,145.00000	1,140,000	18.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.55	Call		222.00000	222,000	14.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.55	Put		319.00000	314,000	14.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		923.00000	928,000	13.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		20.00000	20,000	13.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.55	Call		1,906.00000	1,911,000	18.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.55	Put		3.00000	3,000	18.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.25	Call		4.00000	4,000	23.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.25	Put		2,801.00000	2,796,000	23.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.60	Call		0.00000	0,000	34.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.60	Put		7,147.00000	7,142,000	34.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.60	Call		0.00000	0,000	28.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.60	Put		5,147.00000	5,142,000	28.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.60	Call		1.00000	1,000	25.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.60	Put		4,148.00000	4,143,000	25.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.10	Call		93.00000	93,000	16.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.10	Put		740.00000	735,000	16.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.10	Call		468.00000	471,000	13.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.10	Put		115.00000	113,000	13.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.50	Call		0.00000	0,000	34.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.50	Put		7,047.00000	7,042,000	34.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.00	Call		27.00000	27,000	20.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.00	Put		1,574.00000	1,569,000	20.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.00	Call		108.00000	108,000	16.11	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	12.00	Put		655.00000	650,000	16.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.00	Call		541.00000	544,000	13.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.00	Put		88.00000	86,000	13.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.00	Call		1,458.00000	1,464,000	16.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.00	Put		5.00000	6,000	16.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	33.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.20	Put		6,747.00000	6,742,000	33.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.20	Call		0.00000	0,000	30.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.20	Put		5,747.00000	5,742,000	30.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	27.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.20	Put		4,747.00000	4,742,000	27.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.20	Call		1.00000	1,000	24.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.20	Put		3,748.00000	3,743,000	24.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.70	Call		11.00000	11,000	22.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.70	Put		2,258.00000	2,253,000	22.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.70	Call		39.00000	39,000	18.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.70	Put		1,286.00000	1,281,000	18.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.70	Call		174.00000	175,000	14.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.70	Put		421.00000	417,000	14.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.70	Call		787.00000	792,000	13.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.70	Put		34.00000	34,000	13.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.70	Call		1,756.00000	1,761,000	17.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.70	Put		3.00000	3,000	17.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.85	Call		137.00000	137,000	15.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.85	Put		534.00000	529,000	15.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	10.85	Call		659.00000	663,000	13.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.85	Put		56.00000	55,000	13.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.85	Call		1,607.00000	1,612,000	17.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.85	Put		4.00000	4,000	17.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.65	Call		0.00000	0,000	31.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.65	Put		6,197.00000	6,192,000	31.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.65	Call		0.00000	0,000	28.74	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.65	Put		5,197.00000	5,192,000	28.74	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.15	Call		23.00000	22,000	20.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.15	Put		1,720.00000	1,714,000	20.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.15	Call		86.00000	86,000	16.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.15	Put		783.00000	778,000	16.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.15	Call		1,310.00000	1,315,000	15.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.15	Put		7.00000	7,000	15.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	34.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.55	Put		7,097.00000	7,092,000	34.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	28.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.55	Put		5,097.00000	5,092,000	28.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.55	Call		1.00000	1,000	25.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.55	Put		4,098.00000	4,093,000	25.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.05	Call		6.00000	6,000	22.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.05	Put		2,603.00000	2,598,000	22.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.05	Call		25.00000	25,000	20.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.05	Put		1,622.00000	1,617,000	20.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.05	Call		100.00000	100,000	16.32	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		697.00000	692,000	16.32	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.05	Call		504.00000	507,000	13.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.05	Put		101.00000	99,000	13.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.05	Call		1,409.00000	1,414,000	16.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.05	Put		6.00000	6,000	16.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.45	Call		0.00000	0,000	34.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.45	Put		6,997.00000	6,992,000	34.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.45	Call		0.00000	0,000	31.13	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.45	Put		5,997.00000	5,992,000	31.13	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	28.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.45	Put		4,997.00000	4,992,000	28.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.45	Call		1.00000	1,000	25.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.45	Put		3,998.00000	3,993,000	25.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.95	Call		29.00000	28,000	19.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.95	Put		1,526.00000	1,520,000	19.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.95	Call		117.00000	117,000	15.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.95	Put		614.00000	609,000	15.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.95	Call		579.00000	583,000	13.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.95	Put		76.00000	75,000	13.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.95	Call		1,508.00000	1,513,000	16.56	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.95	Put		5.00000	5,000	16.56	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.90	Call		30.00000	30,000	19.78	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.90	Put		1,477.00000	1,472,000	19.78	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.90	Call		127.00000	127,000	15.71	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.90	Put		574.00000	569,000	15.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	9.90	Call		1,558.00000	1,563,000	16.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.90	Put		5.00000	5,000	16.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	33.78	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.25	Put		6,797.00000	6,792,000	33.78	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.25	Call		0.00000	0,000	30.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.25	Put		5,797.00000	5,792,000	30.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	27.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.25	Put		4,797.00000	4,792,000	27.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.25	Call		1.00000	1,000	24.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.25	Put		3,798.00000	3,793,000	24.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.75	Call		37.00000	36,000	19.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.75	Put		1,334.00000	1,328,000	19.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.75	Call		161.00000	161,000	15.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.75	Put		458.00000	453,000	15.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.75	Call		743.00000	748,000	13.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.75	Put		40.00000	40,000	13.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.75	Call		1,707.00000	1,712,000	17.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.75	Put		4.00000	4,000	17.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.75	Call		10.00000	10,000	22.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.75	Put		2,307.00000	2,302,000	22.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	32.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.00	Put		6,547.00000	6,542,000	32.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.00	Call		0.00000	0,000	29.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.00	Put		5,547.00000	5,542,000	29.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	26.80	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	16.00	Put		4,547.00000	4,542,000	26.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.00	Call		1.00000	1,000	24.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.00	Put		3,548.00000	3,543,000	24.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.45	Call		16.00000	16,000	22.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.45	Put		2,013.00000	2,008,000	22.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.75	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.75	Put		6,297.00000	6,292,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.75	Call		0.00000	0,000	29.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.75	Put		5,297.00000	5,292,000	29.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.75	Call		1.00000	1,000	26.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.75	Put		4,298.00000	4,293,000	26.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.75	Call		2.00000	2,000	24.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.75	Put		3,299.00000	3,294,000	24.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.25	Call		20.00000	20,000	21.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.25	Put		1,817.00000	1,812,000	21.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.55	Call		0.00000	0,000	31.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.55	Put		6,097.00000	6,092,000	31.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.35	Call		312.00000	314,000	13.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.35	Put		209.00000	206,000	13.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.35	Call		1,114.00000	1,119,000	14.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.35	Put		11.00000	11,000	14.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.35	Call		2,105.00000	2,110,000	19.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.35	Put		2.00000	2,000	19.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.40	Call		0.00000	0,000	30.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.40	Put		5,947.00000	5,942,000	30.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	28.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.40	Put		4,947.00000	4,942,000	28.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.40	Call		3.00000	3,000	23.51	0.00	0	8,032
£ / R	On	14/06/2010	Foreign Exchange Option	14.40	Put		2,950.00000	2,945,000	23.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.40	Call		285.00000	287,000	13.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.40	Put		232.00000	229,000	13.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.40	Call		1,065.00000	1,070,000	14.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.40	Put		12.00000	12,000	14.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	28.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.50	Put		5,047.00000	5,042,000	28.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.50	Call		1.00000	1,000	25.31	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.50	Put		4,048.00000	4,043,000	25.31	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.50	Call		3.00000	3,000	23.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.50	Put		3,050.00000	3,045,000	23.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.50	Call		15.00000	15,000	22.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.50	Put		2,062.00000	2,057,000	22.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.50	Call		52.00000	51,000	18.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.50	Put		1,099.00000	1,093,000	18.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.50	Call		240.00000	241,000	14.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.50	Put		287.00000	283,000	14.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.50	Call		969.00000	974,000	13.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.50	Put		16.00000	16,000	13.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.50	Call		1,955.00000	1,961,000	19.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.50	Put		2.00000	3,000	19.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	37.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	19.90	Put		8,447.00000	8,442,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	34.27	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.40	Put		6,947.00000	6,942,000	34.27	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.90	Call		0.00000	0,000	29.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.90	Put		5,447.00000	5,442,000	29.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.40	Call		1.00000	1,000	25.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.40	Put		3,948.00000	3,943,000	25.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.90	Call		8.00000	8,000	22.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.90	Put		2,455.00000	2,450,000	22.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.40	Call		60.00000	59,000	17.74	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.40	Put		1,007.00000	1,001,000	17.74	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.90	Call		619.00000	622,000	13.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.90	Put		66.00000	64,000	13.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.40	Call		2,055.00000	2,060,000	19.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.40	Put		2.00000	2,000	19.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	7.90	Call		3,553.00000	3,559,000	21.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	7.90	Put		0.00000	1,000	21.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.00	Call		7.00000	6,000	22.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.00	Put		2,554.00000	2,548,000	22.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.15	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.15	Put		8,697.00000	8,692,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.65	Call		0.00000	0,000	35.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.65	Put		7,197.00000	7,192,000	35.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.15	Call		0.00000	0,000	30.23	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.15	Put		5,697.00000	5,692,000	30.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	15.65	Call		1.00000	1,000	25.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.65	Put		4,198.00000	4,193,000	25.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.15	Call		5.00000	5,000	23.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.15	Put		2,702.00000	2,697,000	23.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.65	Call		42.00000	42,000	18.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.65	Put		1,239.00000	1,234,000	18.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.15	Call		434.00000	437,000	13.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.15	Put		131.00000	129,000	13.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.65	Call		1,806.00000	1,811,000	18.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.65	Put		3.00000	3,000	18.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.15	Call		3,303.00000	3,309,000	22.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.15	Put		0.00000	1,000	22.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.60	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.60	Put		9,147.00000	9,142,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.10	Call		0.00000	0,000	36.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.10	Put		7,647.00000	7,642,000	36.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.60	Call		0.00000	0,000	31.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.60	Put		6,147.00000	6,142,000	31.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	27.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.10	Put		4,647.00000	4,642,000	27.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.60	Call		3.00000	2,000	23.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.60	Put		3,150.00000	3,144,000	23.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.10	Call		24.00000	24,000	20.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.10	Put		1,671.00000	1,666,000	20.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.60	Call		205.00000	205,000	14.48	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	11.60	Put		352.00000	347,000	14.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.10	Call		1,360.00000	1,365,000	15.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.10	Put		7.00000	7,000	15.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		2,854.00000	2,859,000	22.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		1.00000	1,000	22.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.30	Call		0.00000	0,000	33.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.30	Put		6,847.00000	6,842,000	33.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.30	Call		0.00000	0,000	30.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.30	Put		5,847.00000	5,842,000	30.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	27.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.30	Put		4,847.00000	4,842,000	27.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.30	Call		1.00000	1,000	24.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.30	Put		3,848.00000	3,843,000	24.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.30	Call		4.00000	4,000	23.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.30	Put		2,851.00000	2,846,000	23.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.80	Call		9.00000	9,000	22.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.80	Put		2,356.00000	2,351,000	22.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.30	Call		19.00000	19,000	21.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.30	Put		1,866.00000	1,861,000	21.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.80	Call		35.00000	34,000	19.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.80	Put		1,382.00000	1,376,000	19.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.30	Call		69.00000	68,000	17.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.30	Put		916.00000	910,000	17.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.10	Call		6.00000	5,000	23.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.10	Put		2,653.00000	2,647,000	23.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	18.35	Call		0.00000	0,000	34.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.35	Put		6,897.00000	6,892,000	34.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.35	Call		0.00000	0,000	30.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.35	Put		5,897.00000	5,892,000	30.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	27.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.35	Put		4,897.00000	4,892,000	27.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.35	Call		1.00000	1,000	25.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.35	Put		3,898.00000	3,893,000	25.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.85	Call		8.00000	8,000	22.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.85	Put		2,405.00000	2,400,000	22.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.35	Call		18.00000	18,000	21.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.35	Put		1,915.00000	1,910,000	21.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.85	Call		32.00000	32,000	19.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.85	Put		1,429.00000	1,424,000	19.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.35	Call		64.00000	64,000	17.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.35	Put		961.00000	956,000	17.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.95	Call		7.00000	7,000	22.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.95	Put		2,504.00000	2,499,000	22.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.50	Call		0.00000	0,000	31.29	0.00	0	11,194
£ / R	On	14/06/2010	Foreign Exchange Option	17.50	Put		6,047.00000	6,042,000	31.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.40	Call		17.00000	17,000	21.82	0.00	0	11,194
£ / R	On	14/06/2010	Foreign Exchange Option	13.40	Put		1,964.00000	1,959,000	21.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.35	Call		4.00000	4,000	23.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.35	Put		2,901.00000	2,896,000	23.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.80	Call		0.00000	0,000	37.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	20.80	Put		9,347.00000	9,342,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.80	Call		0.00000	0,000	35.60	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.80	Put		7,347.00000	7,342,000	35.60	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.80	Call		0.00000	0,000	29.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.80	Put		5,347.00000	5,342,000	29.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.80	Call		2.00000	2,000	24.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.80	Put		3,349.00000	3,344,000	24.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.80	Call		2,654.00000	2,659,000	21.90	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.80	Put		1.00000	1,000	21.90	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.70	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.70	Put		9,247.00000	9,242,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.70	Call		0.00000	0,000	35.27	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.70	Put		7,247.00000	7,242,000	35.27	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.70	Call		0.00000	0,000	28.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.70	Put		5,247.00000	5,242,000	28.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.70	Call		2.00000	2,000	23.99	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.70	Put		3,249.00000	3,244,000	23.99	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.70	Call		2,754.00000	2,759,000	22.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.70	Put		1.00000	1,000	22.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.75	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.75	Put		9,297.00000	9,292,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.75	Call		0.00000	0,000	35.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.75	Put		7,297.00000	7,292,000	35.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.75	Call		2,704.00000	2,709,000	22.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		1.00000	1,000	22.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	21.00	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.00	Put		9,547.00000	9,542,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.00	Call		0.00000	0,000	36.26	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.00	Put		7,547.00000	7,542,000	36.26	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.00	Call		2,454.00000	2,459,000	21.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.00	Put		1.00000	1,000	21.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.10	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.10	Put		9,647.00000	9,642,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.10	Call		0.00000	0,000	30.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.10	Put		5,647.00000	5,642,000	30.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.10	Call		1.00000	1,000	24.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.10	Put		3,648.00000	3,643,000	24.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.10	Call		2,354.00000	2,359,000	20.71	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.10	Put		1.00000	1,000	20.71	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.05	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.05	Put		9,597.00000	9,592,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.05	Call		0.00000	0,000	36.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.05	Put		7,597.00000	7,592,000	36.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.05	Call		2,404.00000	2,409,000	20.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.05	Put		1.00000	1,000	20.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.15	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.15	Put		9,697.00000	9,692,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.15	Call		0.00000	0,000	36.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.15	Put		7,697.00000	7,692,000	36.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.15	Call		1.00000	1,000	24.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	15.15	Put		3,698.00000	3,693,000	24.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.15	Call		2,304.00000	2,309,000	20.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.15	Put		1.00000	1,000	20.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.30	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.30	Put		9,847.00000	9,842,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.30	Call		0.00000	0,000	37.26	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.30	Put		7,847.00000	7,842,000	37.26	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.30	Call		2,155.00000	2,160,000	19.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.30	Put		2.00000	2,000	19.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.35	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.35	Put		9,897.00000	9,892,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.35	Call		0.00000	0,000	37.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.35	Put		7,897.00000	7,892,000	37.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.25	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.25	Put		9,797.00000	9,792,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.25	Call		0.00000	0,000	37.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.25	Put		7,797.00000	7,792,000	37.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.25	Call		2,204.00000	2,210,000	20.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.25	Put		1.00000	2,000	20.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.55	Put		9,097.00000	9,092,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.55	Call		3.00000	3,000	23.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.55	Put		3,100.00000	3,095,000	23.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		2,904.00000	2,909,000	22.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		1.00000	1,000	22.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	9.20	Call		2,254.00000	2,260,000	20.31	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.20	Put		1.00000	2,000	20.31	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.20	Call		3,253.00000	3,259,000	22.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.20	Put		0.00000	1,000	22.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.05	Call		3,403.00000	3,409,000	21.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.05	Put		0.00000	1,000	21.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.25	Call		3,203.00000	3,209,000	22.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.25	Put		0.00000	1,000	22.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.85	Put		9,397.00000	9,392,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	35.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.85	Put		7,397.00000	7,392,000	35.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	29.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.85	Put		5,397.00000	5,392,000	29.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.85	Call		2.00000	2,000	24.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.85	Put		3,399.00000	3,394,000	24.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		2,604.00000	2,609,000	21.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		1.00000	1,000	21.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.65	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.65	Put		9,197.00000	9,192,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.65	Call		2.00000	2,000	23.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.65	Put		3,199.00000	3,194,000	23.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.65	Call		2,804.00000	2,809,000	22.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.65	Put		1.00000	1,000	22.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.35	Call		3,103.00000	3,109,000	22.88	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	8.35	Put		0.00000	1,000	22.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.40	Put		8,947.00000	8,942,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.40	Call		3,053.00000	3,059,000	23.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.40	Put		0.00000	1,000	23.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.90	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.90	Put		9,447.00000	9,442,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.90	Call		0.00000	0,000	35.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.90	Put		7,447.00000	7,442,000	35.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.90	Call		2.00000	2,000	24.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.90	Put		3,449.00000	3,444,000	24.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		2,554.00000	2,559,000	21.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.90	Put		1.00000	1,000	21.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.50	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.50	Put		10,047.00000	10,042,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.50	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.50	Put		8,047.00000	8,042,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.95	Put		9,497.00000	9,492,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	36.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.95	Put		7,497.00000	7,492,000	36.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	29.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.95	Put		5,497.00000	5,492,000	29.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.95	Call		1.00000	1,000	24.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.95	Put		3,498.00000	3,493,000	24.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	8.95	Call		2,504.00000	2,509,000	21.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.95	Put		1.00000	1,000	21.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.20	Call		0.00000	0,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.20	Put		9,747.00000	9,742,000	37.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.20	Call		0.00000	0,000	36.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.20	Put		7,747.00000	7,742,000	36.92	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		184.00000	161,000	18.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,359.00000	1,331,000	18.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		181.00000	158,000	17.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,256.00000	1,228,000	17.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		171.00000	149,000	17.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,296.00000	1,269,000	17.00	0.00	0	0
Total £ / R Option										0.00	0	38,480
Total £ / R										13,080,887.00	1,140	71,460
¥ / R	On	14/06/2010	Foreign Exchange Future			0.07950	0.07940			0.00	0	1,364
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08080	0.08070			0.00	0	0
Total ¥ / R Future										0.00	0	1,364
¥ / R	On	14/06/2010	Foreign Exchange Option	0.08	Call		218.00000	221,000	19.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.08	Put		278.00000	271,000	19.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.09	Call		34.00000	34,000	23.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.09	Put		1,094.00000	1,084,000	23.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.07	Call		950.00000	962,000	19.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.07	Put		10.00000	12,000	19.00	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		361.00000	364,000	22.00	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		581.00000	574,000	22.00	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			10.03830	10.09790			281,072.40	28	27,537
€ / R	On	13/09/2010	Foreign Exchange Future			10.19190	10.25260			0.00	0	4,770
€ / R	On	13/12/2010	Foreign Exchange Future			10.34450	10.40760			0.00	0	2,001
Total € / R Future										281,072.40	28	34,308
€ / R	On	14/06/2010	Foreign Exchange Option	12.10	Call		2.00000	1,000	18.15	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.10	Put		2,004.00000	2,063,000	18.15	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.90	Call		3.00000	2,000	17.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.90	Put		1,805.00000	1,864,000	17.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.00	Call		2.00000	2,000	17.83	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.00	Put		1,904.00000	1,964,000	17.83	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.30	Call		0.00000	0,000	32.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.30	Put		9,202.00000	9,262,000	32.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.30	Call		0.00000	0,000	32.08	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.30	Put		7,202.00000	7,262,000	32.08	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.30	Call		0.00000	0,000	28.50	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.30	Put		5,202.00000	5,262,000	28.50	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.30	Call		0.00000	0,000	22.30	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.30	Put		3,202.00000	3,262,000	22.30	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.30	Call		10.00000	8,000	15.74	0.00	0	25
€ / R	On	14/06/2010	Foreign Exchange Option	11.30	Put		1,212.00000	1,270,000	15.74	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.30	Call		123.00000	104,000	12.76	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		325.00000	366,000	12.76	0.00	0	271
€ / R	On	14/06/2010	Foreign Exchange Option	9.30	Call		812.00000	755,000	12.98	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.30	Put		14.00000	17,000	12.98	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.30	Call		1,799.00000	1,739,000	17.20	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.30	Put		1.00000	1,000	17.20	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.30	Call		2,798.00000	2,738,000	19.54	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.30	Put		0.00000	0,000	19.54	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.60	Call		0.00000	0,000	32.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.60	Put		9,502.00000	9,562,000	32.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.60	Call		0.00000	0,000	32.42	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.60	Put		7,502.00000	7,562,000	32.42	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.60	Call		0.00000	0,000	29.36	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.60	Put		5,502.00000	5,562,000	29.36	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.60	Call		0.00000	0,000	23.33	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.60	Put		3,502.00000	3,562,000	23.33	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.60	Call		5.00000	4,000	16.63	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.60	Put		1,507.00000	1,566,000	16.63	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		59.00000	49,000	13.65	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		561.00000	611,000	13.65	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.60	Call		542.00000	491,000	12.59	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.60	Put		44.00000	53,000	12.59	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		1,499.00000	1,440,000	15.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		1.00000	2,000	15.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.60	Call		2,498.00000	2,438,000	19.12	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.60	Put		0.00000	0,000	19.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	19.70	Call		0.00000	0,000	32.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.70	Put		9,602.00000	9,662,000	32.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.70	Call		0.00000	0,000	32.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.70	Put		7,602.00000	7,662,000	32.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	29.65	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.70	Put		5,602.00000	5,662,000	29.65	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	23.68	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.70	Put		3,602.00000	3,662,000	23.68	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.70	Call		4.00000	3,000	16.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.70	Put		1,606.00000	1,665,000	16.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.70	Call		46.00000	38,000	13.95	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.70	Put		648.00000	700,000	13.95	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.70	Call		460.00000	412,000	12.47	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.70	Put		62.00000	74,000	12.47	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.70	Call		1,400.00000	1,340,000	15.12	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.70	Put		2.00000	2,000	15.12	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.70	Call		2,398.00000	2,338,000	18.99	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.70	Put		0.00000	0,000	18.99	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.35	Call		0.00000	0,000	32.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.35	Put		9,252.00000	9,312,000	32.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.35	Call		0.00000	0,000	32.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.35	Put		7,252.00000	7,312,000	32.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.35	Call		0.00000	0,000	28.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.35	Put		5,252.00000	5,312,000	28.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.35	Call		0.00000	0,000	22.47	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	13.35	Put		3,252.00000	3,312,000	22.47	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.35	Call		9.00000	7,000	15.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.35	Put		1,261.00000	1,319,000	15.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.35	Call		109.00000	92,000	12.91	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.35	Put		361.00000	404,000	12.91	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.35	Call		765.00000	709,000	12.92	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.35	Put		17.00000	21,000	12.92	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.35	Call		1,749.00000	1,689,000	16.94	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.35	Put		1.00000	1,000	16.94	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.35	Call		2,748.00000	2,688,000	19.47	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.35	Put		0.00000	0,000	19.47	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.40	Call		0.00000	0,000	32.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.40	Put		9,302.00000	9,362,000	32.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.40	Call		0.00000	0,000	32.19	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.40	Put		7,302.00000	7,362,000	32.19	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.40	Call		0.00000	0,000	28.79	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.40	Put		5,302.00000	5,362,000	28.79	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.40	Call		0.00000	0,000	22.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.40	Put		3,302.00000	3,362,000	22.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.40	Call		8.00000	7,000	16.04	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.40	Put		1,310.00000	1,369,000	16.04	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.40	Call		97.00000	81,000	13.06	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.40	Put		399.00000	443,000	13.06	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.40	Call		719.00000	663,000	12.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.40	Put		21.00000	25,000	12.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	8.40	Call		1,699.00000	1,639,000	16.68	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.40	Put		1.00000	1,000	16.68	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.40	Call		2,698.00000	2,638,000	19.40	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.40	Put		0.00000	0,000	19.40	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.55	Call		0.00000	0,000	32.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.55	Put		9,452.00000	9,512,000	32.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.55	Call		0.00000	0,000	32.36	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.55	Put		7,452.00000	7,512,000	32.36	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.55	Call		0.00000	0,000	29.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.55	Put		5,452.00000	5,512,000	29.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.55	Call		0.00000	0,000	23.16	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.55	Put		3,452.00000	3,512,000	23.16	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.55	Call		6.00000	5,000	16.49	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.55	Put		1,458.00000	1,517,000	16.49	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		67.00000	56,000	13.50	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		519.00000	568,000	13.50	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.55	Call		585.00000	532,000	12.66	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.55	Put		37.00000	44,000	12.66	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		1,549.00000	1,490,000	15.90	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		1.00000	2,000	15.90	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.55	Call		2,548.00000	2,488,000	19.19	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.55	Put		0.00000	0,000	19.19	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.45	Call		0.00000	0,000	32.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.45	Put		9,352.00000	9,412,000	32.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.45	Call		0.00000	0,000	32.25	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	17.45	Put		7,352.00000	7,412,000	32.25	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.45	Call		0.00000	0,000	28.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.45	Put		5,352.00000	5,412,000	28.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.45	Call		0.00000	0,000	22.82	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.45	Put		3,352.00000	3,412,000	22.82	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.45	Call		7.00000	6,000	16.19	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.45	Put		1,359.00000	1,418,000	16.19	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.45	Call		86.00000	72,000	13.21	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.45	Put		438.00000	484,000	13.21	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.45	Call		673.00000	619,000	12.79	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.45	Put		25.00000	31,000	12.79	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.45	Call		1,649.00000	1,589,000	16.42	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.45	Put		1.00000	1,000	16.42	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.45	Call		2,648.00000	2,588,000	19.33	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.45	Put		0.00000	0,000	19.33	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.50	Call		0.00000	0,000	32.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.50	Put		9,402.00000	9,462,000	32.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.50	Call		0.00000	0,000	32.30	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.50	Put		7,402.00000	7,462,000	32.30	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.50	Call		0.00000	0,000	29.07	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.50	Put		5,402.00000	5,462,000	29.07	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.50	Call		0.00000	0,000	22.99	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.50	Put		3,402.00000	3,462,000	22.99	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.50	Call		6.00000	5,000	16.34	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.50	Put		1,408.00000	1,467,000	16.34	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	10.50	Call		76.00000	63,000	13.36	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.50	Put		478.00000	525,000	13.36	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.50	Call		629.00000	575,000	12.72	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.50	Put		31.00000	37,000	12.72	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.50	Call		1,599.00000	1,539,000	16.16	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.50	Put		1.00000	1,000	16.16	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.50	Call		2,598.00000	2,538,000	19.26	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.50	Put		0.00000	0,000	19.26	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	32.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.85	Put		9,752.00000	9,812,000	32.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	32.70	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.85	Put		7,752.00000	7,812,000	32.70	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	30.08	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.85	Put		5,752.00000	5,812,000	30.08	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	24.20	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.85	Put		3,752.00000	3,812,000	24.20	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.85	Call		3.00000	2,000	17.38	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.85	Put		1,755.00000	1,814,000	17.38	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.85	Call		31.00000	26,000	14.40	0.00	0	29
€ / R	On	14/06/2010	Foreign Exchange Option	10.85	Put		783.00000	838,000	14.40	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.85	Call		348.00000	306,000	12.27	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.85	Put		100.00000	118,000	12.27	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		1,251.00000	1,191,000	14.34	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		3.00000	3,000	14.34	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.85	Call		2,248.00000	2,188,000	18.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	7.85	Put		0.00000	0,000	18.78	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.80	Call		0.00000	0,000	32.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.80	Put		9,702.00000	9,762,000	32.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.80	Call		0.00000	0,000	32.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.80	Put		7,702.00000	7,762,000	32.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	29.94	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.80	Put		5,702.00000	5,762,000	29.94	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	24.02	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.80	Put		3,702.00000	3,762,000	24.02	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.80	Call		3.00000	3,000	17.23	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.80	Put		1,705.00000	1,765,000	17.23	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.80	Call		36.00000	29,000	14.25	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.80	Put		738.00000	791,000	14.25	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.80	Call		384.00000	339,000	12.34	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.80	Put		86.00000	101,000	12.34	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.80	Call		1,300.00000	1,241,000	14.60	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.80	Put		2.00000	3,000	14.60	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.80	Call		2,298.00000	2,238,000	18.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.80	Put		0.00000	0,000	18.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	32.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.90	Put		9,802.00000	9,862,000	32.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	32.76	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.90	Put		7,802.00000	7,862,000	32.76	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	30.23	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.90	Put		5,802.00000	5,862,000	30.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	24.37	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.90	Put		3,802.00000	3,862,000	24.37	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.90	Call		28.00000	23,000	14.55	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.90	Put		830.00000	885,000	14.55	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.90	Call		314.00000	274,000	12.21	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.90	Put		116.00000	136,000	12.21	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		1,201.00000	1,142,000	14.08	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.90	Put		3.00000	4,000	14.08	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.90	Call		2,198.00000	2,138,000	18.71	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.90	Put		0.00000	0,000	18.71	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	32.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.95	Put		9,852.00000	9,912,000	32.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	32.81	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.95	Put		7,852.00000	7,912,000	32.81	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	30.37	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.95	Put		5,852.00000	5,912,000	30.37	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	24.54	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.95	Put		3,852.00000	3,912,000	24.54	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.95	Call		2.00000	2,000	17.68	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.95	Put		1,854.00000	1,914,000	17.68	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.95	Call		24.00000	20,000	14.70	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.95	Put		876.00000	932,000	14.70	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.95	Call		282.00000	244,000	12.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.95	Put		134.00000	156,000	12.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.95	Call		1,152.00000	1,092,000	13.82	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	8.95	Put		4.00000	4,000	13.82	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.95	Call		2,148.00000	2,088,000	18.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.95	Put		0.00000	0,000	18.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.75	Call		0.00000	0,000	32.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.75	Put		9,652.00000	9,712,000	32.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.75	Call		0.00000	0,000	32.59	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.75	Put		7,652.00000	7,712,000	32.59	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	29.80	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.75	Put		5,652.00000	5,712,000	29.80	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	23.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.75	Put		3,652.00000	3,712,000	23.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.75	Call		4.00000	3,000	17.08	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.75	Put		1,656.00000	1,715,000	17.08	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.75	Call		40.00000	33,000	14.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.75	Put		692.00000	745,000	14.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.75	Call		422.00000	375,000	12.40	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.75	Put		74.00000	87,000	12.40	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.75	Call		1,350.00000	1,290,000	14.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		2.00000	2,000	14.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.75	Call		2,348.00000	2,288,000	18.92	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.75	Put		0.00000	0,000	18.92	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	32.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.00	Put		9,902.00000	9,962,000	32.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	32.87	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.00	Put		7,902.00000	7,962,000	32.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	30.52	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.00	Put		5,902.00000	5,962,000	30.52	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	24.72	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.00	Put		3,902.00000	3,962,000	24.72	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.00	Call		21.00000	18,000	14.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.00	Put		923.00000	980,000	14.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.00	Call		251.00000	215,000	12.08	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.00	Put		153.00000	177,000	12.08	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.00	Call		1,102.00000	1,043,000	13.56	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.00	Put		4.00000	5,000	13.56	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.00	Call		2,098.00000	2,039,000	18.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.00	Put		0.00000	1,000	18.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.15	Call		0.00000	0,000	32.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.15	Put		10,052.00000	10,112,000	32.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.15	Call		0.00000	0,000	32.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.15	Put		8,052.00000	8,112,000	32.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	30.77	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.15	Put		6,052.00000	6,112,000	30.77	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	25.18	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.15	Put		4,052.00000	4,112,000	25.18	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.15	Call		2.00000	1,000	18.32	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.15	Put		2,054.00000	2,113,000	18.32	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.15	Call		15.00000	12,000	15.29	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.15	Put		1,067.00000	1,124,000	15.29	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.15	Call		175.00000	150,000	12.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	10.15	Put		227.00000	262,000	12.31	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.15	Call		955.00000	897,000	13.17	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.15	Put		7.00000	9,000	13.17	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.15	Call		1,948.00000	1,889,000	17.98	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.15	Put		0.00000	1,000	17.98	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		73.00000	68,000	17.40	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		1,485.00000	1,541,000	17.40	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		0.00000	336,000	13.01	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		0.00000	344,000	13.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	23.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		9,792.00000	9,856,000	23.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		1.00000	1,000	23.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		7,793.00000	7,857,000	23.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		4.00000	4,000	21.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		5,796.00000	5,860,000	21.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		34.00000	32,000	21.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		3,826.00000	3,888,000	21.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		121.00000	113,000	18.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		1,913.00000	1,969,000	18.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		241.00000	224,000	15.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,033.00000	1,080,000	15.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		556.00000	518,000	13.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		348.00000	374,000	13.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		1,262.00000	1,202,000	12.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		54.00000	58,000	12.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		2,219.00000	2,156,000	14.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		11.00000	12,000	14.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		132.00000	124,000	17.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		1,774.00000	1,830,000	17.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	23.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		9,842.00000	9,906,000	23.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		1.00000	1,000	23.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		7,843.00000	7,907,000	23.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		4.00000	4,000	21.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		5,846.00000	5,910,000	21.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		34.00000	31,000	21.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		3,876.00000	3,937,000	21.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		117.00000	110,000	18.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		1,959.00000	2,016,000	18.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		232.00000	215,000	15.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,074.00000	1,121,000	15.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		531.00000	494,000	13.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		373.00000	400,000	13.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		1,217.00000	1,157,000	12.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		59.00000	63,000	12.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		2,169.00000	2,107,000	14.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		11.00000	13,000	14.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	23.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		10,542.00000	10,606,000	23.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		1.00000	1,000	23.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		8,543.00000	8,607,000	23.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		3.00000	2,000	22.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		6,545.00000	6,608,000	22.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		18.00000	16,000	21.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		4,560.00000	4,622,000	21.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		73.00000	68,000	19.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		2,615.00000	2,674,000	19.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		141.00000	132,000	17.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		1,683.00000	1,738,000	17.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		293.00000	272,000	15.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		835.00000	878,000	15.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		694.00000	650,000	12.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		236.00000	256,000	12.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		1,494.00000	1,433,000	12.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		36.00000	39,000	12.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	23.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		10,442.00000	10,506,000	23.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		1.00000	1,000	23.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		8,443.00000	8,507,000	23.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		3.00000	2,000	22.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		6,445.00000	6,508,000	22.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		20.00000	18,000	21.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		4,462.00000	4,524,000	21.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		78.00000	73,000	19.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		2,520.00000	2,579,000	19.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		151.00000	141,000	17.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		1,593.00000	1,647,000	17.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		318.00000	295,000	14.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		760.00000	801,000	14.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		756.00000	709,000	12.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		198.00000	215,000	12.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		1,588.00000	1,527,000	13.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		30.00000	33,000	13.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	23.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		9,592.00000	9,656,000	23.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		2.00000	1,000	23.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		7,594.00000	7,657,000	23.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		6.00000	5,000	21.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		5,598.00000	5,661,000	21.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		38.00000	35,000	21.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		3,630.00000	3,691,000	21.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		137.00000	128,000	17.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		1,729.00000	1,784,000	17.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		281.00000	262,000	15.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		873.00000	918,000	15.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		664.00000	621,000	12.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		256.00000	277,000	12.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		1,447.00000	1,386,000	12.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		39.00000	42,000	12.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		2,416.00000	2,353,000	15.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		8.00000	9,000	15.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	23.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		9,692.00000	9,756,000	23.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		2.00000	1,000	23.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		7,694.00000	7,757,000	23.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		5.00000	4,000	21.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		5,697.00000	5,760,000	21.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		36.00000	34,000	21.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		3,728.00000	3,790,000	21.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		128.00000	120,000	18.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		1,820.00000	1,876,000	18.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		260.00000	242,000	15.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		952.00000	998,000	15.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		608.00000	568,000	13.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		300.00000	324,000	13.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		1,354.00000	1,293,000	12.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		46.00000	49,000	12.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		2,317.00000	2,255,000	15.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		9.00000	11,000	15.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	23.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		9,992.00000	10,056,000	23.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		1.00000	1,000	23.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		7,993.00000	8,057,000	23.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		3.00000	3,000	21.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		5,995.00000	6,059,000	21.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		31.00000	28,000	22.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,023.00000	4,084,000	22.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		107.00000	100,000	18.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,099.00000	2,156,000	18.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		207.00000	192,000	16.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,199.00000	1,248,000	16.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		463.00000	431,000	13.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		455.00000	487,000	13.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		1,083.00000	1,027,000	11.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		75.00000	83,000	11.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		2,022.00000	1,959,000	14.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		14.00000	15,000	14.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	23.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,142.00000	10,206,000	23.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		1.00000	1,000	23.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,143.00000	8,207,000	23.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		3.00000	3,000	21.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,145.00000	6,209,000	21.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		27.00000	24,000	22.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,169.00000	4,230,000	22.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		96.00000	89,000	19.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,238.00000	2,295,000	19.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		185.00000	173,000	16.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,327.00000	1,379,000	16.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		408.00000	379,000	14.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		550.00000	585,000	14.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		966.00000	913,000	12.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		108.00000	119,000	12.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,876.00000	1,814,000	13.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		18.00000	20,000	13.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	23.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		9,442.00000	9,506,000	23.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		2.00000	2,000	23.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		7,444.00000	7,508,000	23.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		7.00000	6,000	21.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		5,449.00000	5,512,000	21.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		42.00000	39,000	21.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		3,484.00000	3,545,000	21.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		2,565.00000	2,502,000	16.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		7.00000	8,000	16.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	23.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		9,492.00000	9,556,000	23.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		2.00000	2,000	23.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		7,494.00000	7,558,000	23.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		6.00000	6,000	21.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		5,498.00000	5,562,000	21.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		41.00000	38,000	21.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		3,533.00000	3,594,000	21.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		146.00000	136,000	17.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		1,638.00000	1,692,000	17.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		305.00000	284,000	14.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		797.00000	840,000	14.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		724.00000	679,000	12.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		216.00000	235,000	12.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		1,541.00000	1,480,000	12.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		33.00000	36,000	12.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		2,515.00000	2,452,000	15.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		7.00000	8,000	15.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	23.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		9,542.00000	9,606,000	23.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		2.00000	1,000	23.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		7,544.00000	7,607,000	23.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		6.00000	5,000	21.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		5,548.00000	5,611,000	21.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		40.00000	36,000	21.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		3,582.00000	3,642,000	21.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		2,466.00000	2,403,000	15.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		8.00000	9,000	15.68	0.00	0	0
Total € / R Option										0.00	0	345
Total € / R										281,072.40	28	34,653
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.86360	6.88240			137,272.00	20	9,632
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.89530	6.91430			0.00	0	4,490
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.92250	6.94210			0.00	0	600
Total AU\$ / R Future										137,272.00	20	14,722

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.60	Call		0.00000	0,000	40.08	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.60	Put		7,718.00000	7,736,000	40.08	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.60	Call		0.00000	0,000	38.11	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.60	Put		5,718.00000	5,736,000	38.11	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.60	Call		1.00000	0,000	35.51	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.60	Put		3,719.00000	3,736,000	35.51	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.60	Call		2.00000	2,000	22.71	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.60	Put		1,720.00000	1,738,000	22.71	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.60	Call		312.00000	297,000	11.26	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.60	Put		30.00000	33,000	11.26	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.60	Call		1,283.00000	1,264,000	16.96	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.60	Put		1.00000	0,000	16.96	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.60	Call		2,282.00000	2,264,000	14.08	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.60	Put		0.00000	0,000	14.08	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.60	Call		3,282.00000	3,264,000	13.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.60	Put		0.00000	0,000	13.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.60	Call		4,282.00000	4,264,000	13.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.60	Put		0.00000	0,000	13.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.55	Call		0.00000	0,000	40.03	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.55	Put		7,668.00000	7,686,000	40.03	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.55	Call		0.00000	0,000	38.08	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.55	Put		5,668.00000	5,686,000	38.08	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.55	Call		1.00000	0,000	35.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.55	Put		3,669.00000	3,686,000	35.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.55	Call		2.00000	2,000	22.32	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.55	Put		1,670.00000	1,688,000	22.32	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.55	Call		357.00000	341,000	11.70	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.55	Put		25.00000	27,000	11.70	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.55	Call		1,333.00000	1,314,000	16.78	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.55	Put		1.00000	0,000	16.78	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.55	Call		2,332.00000	2,314,000	14.02	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.55	Put		0.00000	0,000	14.02	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.55	Call		3,332.00000	3,314,000	13.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.55	Put		0.00000	0,000	13.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.55	Call		4,332.00000	4,314,000	13.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.55	Put		0.00000	0,000	13.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.50	Call		0.00000	0,000	39.98	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.50	Put		7,618.00000	7,636,000	39.98	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.50	Call		0.00000	0,000	38.05	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.50	Put		5,618.00000	5,636,000	38.05	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.50	Call		1.00000	0,000	34.89	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.50	Put		3,619.00000	3,636,000	34.89	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.50	Call		2.00000	2,000	21.93	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.50	Put		1,620.00000	1,638,000	21.93	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.50	Call		403.00000	386,000	12.13	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.50	Put		21.00000	22,000	12.13	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.50	Call		1,382.00000	1,364,000	16.61	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.50	Put		0.00000	0,000	16.61	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.50	Call		2,382.00000	2,364,000	13.96	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.50	Put		0.00000	0,000	13.96	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	3.50	Call		3,382.00000	3,364,000	13.21	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.50	Put		0.00000	0,000	13.21	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.50	Call		4,382.00000	4,364,000	13.21	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.50	Put		0.00000	0,000	13.21	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.70	Call		228.00000	214,000	10.38	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.70	Put		46.00000	50,000	10.38	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	40.34	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.85	Put		7,968.00000	7,986,000	40.34	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	38.26	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.85	Put		5,968.00000	5,986,000	38.26	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.85	Call		1.00000	0,000	37.06	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.85	Put		3,969.00000	3,986,000	37.06	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		1.00000	1,000	24.66	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		1,969.00000	1,987,000	24.66	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.85	Call		117.00000	108,000	9.07	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.85	Put		85.00000	94,000	9.07	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.85	Call		1,035.00000	1,016,000	17.82	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.85	Put		3.00000	2,000	17.82	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.85	Call		2,032.00000	2,014,000	14.37	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	14.37	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.85	Call		3,032.00000	3,014,000	13.21	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	13.21	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.85	Call		4,032.00000	4,014,000	13.21	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.85	Put		0.00000	0,000	13.21	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.75	Call		0.00000	0,000	40.24	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.75	Put		7,868.00000	7,886,000	40.24	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.75	Call		0.00000	0,000	38.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.75	Put		5,868.00000	5,886,000	38.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.75	Call		1.00000	0,000	36.44	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.75	Put		3,869.00000	3,886,000	36.44	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.75	Call		2.00000	1,000	23.88	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.75	Put		1,870.00000	1,887,000	23.88	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.75	Call		188.00000	176,000	9.95	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.75	Put		56.00000	62,000	9.95	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.75	Call		1,133.00000	1,114,000	17.47	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.75	Put		1.00000	0,000	17.47	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.75	Call		2,132.00000	2,114,000	14.25	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.75	Put		0.00000	0,000	14.25	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.75	Call		3,132.00000	3,114,000	13.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.75	Put		0.00000	0,000	13.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.75	Call		4,132.00000	4,114,000	13.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.75	Put		0.00000	0,000	13.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.90	Call		0.00000	0,000	40.34	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.90	Put		8,018.00000	8,036,000	40.34	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.90	Call		0.00000	0,000	38.31	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.90	Put		6,018.00000	6,036,000	38.31	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.90	Call		0.00000	0,000	37.09	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.90	Put		4,018.00000	4,036,000	37.09	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.90	Call		1.00000	1,000	24.97	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.90	Put		2,019.00000	2,037,000	24.97	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	6.90	Call		97.00000	88,000	9.46	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.90	Put		115.00000	124,000	9.46	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.90	Call		985.00000	966,000	17.38	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.90	Put		3.00000	2,000	17.38	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.90	Call		1,982.00000	1,964,000	14.54	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.90	Put		0.00000	0,000	14.54	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.90	Call		2,982.00000	2,964,000	13.27	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.90	Put		0.00000	0,000	13.27	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.90	Call		3,982.00000	3,964,000	13.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.90	Put		0.00000	0,000	13.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.80	Call		0.00000	0,000	40.29	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.80	Put		7,918.00000	7,936,000	40.29	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.80	Call		0.00000	0,000	38.23	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.80	Put		5,918.00000	5,936,000	38.23	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.80	Call		1.00000	0,000	36.75	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.80	Put		3,919.00000	3,936,000	36.75	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.80	Call		2.00000	1,000	24.27	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.80	Put		1,920.00000	1,937,000	24.27	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.80	Call		151.00000	140,000	9.51	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.80	Put		69.00000	76,000	9.51	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.80	Call		1,084.00000	1,065,000	17.65	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.80	Put		2.00000	1,000	17.65	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.80	Call		2,082.00000	2,064,000	14.31	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.80	Put		0.00000	0,000	14.31	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.80	Call		3,082.00000	3,064,000	13.21	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.80	Put		0.00000	0,000	13.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.80	Call		4,082.00000	4,064,000	13.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.80	Put		0.00000	0,000	13.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.65	Call		0.00000	0,000	40.13	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.65	Put		7,768.00000	7,786,000	40.13	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.65	Call		0.00000	0,000	38.14	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.65	Put		5,768.00000	5,786,000	38.14	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.65	Call		1.00000	0,000	35.82	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.65	Put		3,769.00000	3,786,000	35.82	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.65	Call		2.00000	2,000	23.10	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.65	Put		1,770.00000	1,788,000	23.10	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.65	Call		269.00000	254,000	10.82	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.65	Put		37.00000	40,000	10.82	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.65	Call		1,233.00000	1,214,000	17.13	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.65	Put		1.00000	0,000	17.13	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.65	Call		2,232.00000	2,214,000	14.13	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.65	Put		0.00000	0,000	14.13	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.65	Call		3,232.00000	3,214,000	13.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.65	Put		0.00000	0,000	13.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.65	Call		4,232.00000	4,214,000	13.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.65	Put		0.00000	0,000	13.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.15	Call		0.00000	0,000	40.34	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.15	Put		8,268.00000	8,286,000	40.34	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.15	Call		0.00000	0,000	38.57	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.15	Put		6,268.00000	6,286,000	38.57	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	11.15	Call		0.00000	0,000	37.24	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.15	Put		4,268.00000	4,286,000	37.24	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.15	Call		1.00000	1,000	26.52	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.15	Put		2,269.00000	2,287,000	26.52	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.15	Call		37.00000	34,000	11.41	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.15	Put		305.00000	320,000	11.41	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.15	Call		738.00000	720,000	15.19	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.15	Put		6.00000	6,000	15.19	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.15	Call		1,732.00000	1,714,000	15.40	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.15	Put		0.00000	0,000	15.40	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.15	Call		2,732.00000	2,714,000	13.55	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.15	Put		0.00000	0,000	13.55	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.15	Call		3,732.00000	3,714,000	13.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.15	Put		0.00000	0,000	13.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.10	Call		0.00000	0,000	40.34	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.10	Put		8,218.00000	8,236,000	40.34	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.10	Call		0.00000	0,000	38.52	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.10	Put		6,218.00000	6,236,000	38.52	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.10	Call		0.00000	0,000	37.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.10	Put		4,218.00000	4,236,000	37.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.10	Call		1.00000	1,000	26.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.10	Put		2,219.00000	2,237,000	26.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.10	Call		45.00000	40,000	11.02	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.10	Put		263.00000	276,000	11.02	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.10	Call		787.00000	769,000	15.63	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	6.10	Put		5.00000	5,000	15.63	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.10	Call		1,782.00000	1,764,000	15.23	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.10	Put		0.00000	0,000	15.23	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.10	Call		2,782.00000	2,764,000	13.50	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.10	Put		0.00000	0,000	13.50	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.10	Call		3,782.00000	3,764,000	13.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.10	Put		0.00000	0,000	13.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.00	Call		0.00000	0,000	40.34	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.00	Put		8,118.00000	8,136,000	40.34	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.00	Call		0.00000	0,000	38.42	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.00	Put		6,118.00000	6,136,000	38.42	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.00	Call		0.00000	0,000	37.15	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.00	Put		4,118.00000	4,136,000	37.15	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.00	Call		1.00000	1,000	25.59	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.00	Put		2,119.00000	2,137,000	25.59	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.00	Call		65.00000	59,000	10.24	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.00	Put		183.00000	195,000	10.24	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.00	Call		886.00000	867,000	16.51	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.00	Put		4.00000	3,000	16.51	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.00	Call		1,882.00000	1,864,000	14.88	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.00	Put		0.00000	0,000	14.88	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.00	Call		2,882.00000	2,864,000	13.38	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.00	Put		0.00000	0,000	13.38	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.00	Call		3,882.00000	3,864,000	13.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.00	Put		0.00000	0,000	13.21	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.95	Call		0.00000	0,000	40.34	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.95	Put		8,068.00000	8,086,000	40.34	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.95	Call		0.00000	0,000	38.36	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.95	Put		6,068.00000	6,086,000	38.36	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.95	Call		0.00000	0,000	37.12	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.95	Put		4,068.00000	4,086,000	37.12	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.95	Call		1.00000	1,000	25.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.95	Put		2,069.00000	2,087,000	25.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.95	Call		79.00000	72,000	9.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.95	Put		147.00000	158,000	9.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.95	Call		935.00000	917,000	16.94	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.95	Put		3.00000	3,000	16.94	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.95	Call		1,932.00000	1,914,000	14.71	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.95	Put		0.00000	0,000	14.71	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.95	Call		2,932.00000	2,914,000	13.32	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.95	Put		0.00000	0,000	13.32	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.95	Call		3,932.00000	3,914,000	13.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.95	Put		0.00000	0,000	13.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.20	Call		0.00000	0,000	40.34	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.20	Put		8,318.00000	8,336,000	40.34	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.20	Call		0.00000	0,000	38.62	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.20	Put		6,318.00000	6,336,000	38.62	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.20	Call		0.00000	0,000	37.27	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.20	Put		4,318.00000	4,336,000	37.27	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.20	Call		1.00000	1,000	26.83	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.20	Put		2,319.00000	2,337,000	26.83	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.20	Call		31.00000	28,000	11.80	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.20	Put		349.00000	364,000	11.80	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.20	Call		689.00000	671,000	14.76	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.20	Put		7.00000	7,000	14.76	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.20	Call		1,682.00000	1,664,000	15.57	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.20	Put		0.00000	0,000	15.57	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.20	Call		2,682.00000	2,664,000	13.61	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.20	Put		0.00000	0,000	13.61	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.20	Call		3,682.00000	3,664,000	13.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.20	Put		0.00000	0,000	13.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.05	Call		0.00000	0,000	40.34	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.05	Put		8,168.00000	8,186,000	40.34	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.05	Call		0.00000	0,000	38.47	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.05	Put		6,168.00000	6,186,000	38.47	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.05	Call		0.00000	0,000	37.18	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.05	Put		4,168.00000	4,186,000	37.18	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.05	Call		1.00000	1,000	25.90	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.05	Put		2,169.00000	2,187,000	25.90	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.05	Call		54.00000	49,000	10.63	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.05	Put		222.00000	235,000	10.63	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.05	Call		836.00000	818,000	16.07	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.05	Put		4.00000	4,000	16.07	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.05	Call		1,832.00000	1,814,000	15.06	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.05	Put		0.00000	0,000	15.06	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.05	Call		2,832.00000	2,814,000	13.44	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.05	Put		0.00000	0,000	13.44	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.05	Call		3,832.00000	3,814,000	13.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.05	Put		0.00000	0,000	13.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.25	Call		0.00000	0,000	40.34	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.25	Put		8,368.00000	8,386,000	40.34	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.25	Call		0.00000	0,000	38.68	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.25	Put		6,368.00000	6,386,000	38.68	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.25	Call		0.00000	0,000	37.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.25	Put		4,368.00000	4,386,000	37.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.25	Call		1.00000	1,000	27.14	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.25	Put		2,369.00000	2,387,000	27.14	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.25	Call		26.00000	24,000	12.19	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.25	Put		394.00000	410,000	12.19	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.25	Call		640.00000	622,000	14.32	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.25	Put		8.00000	8,000	14.32	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.25	Call		1,632.00000	1,614,000	15.75	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.25	Put		0.00000	0,000	15.75	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.25	Call		2,632.00000	2,614,000	13.67	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.25	Put		0.00000	0,000	13.67	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.25	Call		3,632.00000	3,614,000	13.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.25	Put		0.00000	0,000	13.21	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							137,272.00	20	14,722
CAD/ R On 14/06/2010 Foreign Exchange Future			7.40830	7.43390			0.00	0	85

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On 13/09/2010 Foreign Exchange Future			7.51620	7.54200			0.00	0	0
Total CAD/ R Future							0.00	0	85
CAD/ R On 14/06/2010 Foreign Exchange Option	7.30	Call		210.00000	188,000	10.68	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.30	Put		76.00000	80,000	10.68	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.35	Call		176.00000	156,000	10.44	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.35	Put		92.00000	98,000	10.44	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.25	Call		246.00000	224,000	10.93	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.25	Put		62.00000	66,000	10.93	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							0.00	0	85
Total Futures							97,093,789.50	12,485	366,818
Total Options							21,000.00	200	318,513
Grand Total:							97,114,789.50	12,685	685,331