



Currency Derivatives Daily MTM Report

Daily summary for: 07/04/2010

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			7.34600	7.35640			262,781,112.00	35,772	259,982
\$ / R	On	13/09/2010	Foreign Exchange Future			7.46310	7.47320			2,022,500.10	271	15,434
\$ / R	On	13/12/2010	Foreign Exchange Future			7.57860	7.58850			1,530,877.20	202	6,674
\$ / R	On	14/03/2011	Foreign Exchange Future			7.69250	7.70250			0.00	0	0
Total \$ / R Future										266,334,489.30	36,245	282,090
\$ / R	On	14/06/2010	Foreign Exchange Option	8.40	Call		8.00000	7,000	16.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.40	Put		1,052.00000	1,061,000	16.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.15	Put		8,794.00000	8,804,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	35.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.15	Put		6,794.00000	6,804,000	35.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.15	Call		3,206.00000	3,196,000	19.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	19.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.20	Put		8,844.00000	8,854,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	35.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	14.20	Put		6,844.00000	6,854,000	35.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.20	Call		3,156.00000	3,146,000	19.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	19.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.30	Put		8,944.00000	8,954,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.60	Call		0.00000	0,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.60	Put		9,244.00000	9,254,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.80	Call		0.00000	0,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.80	Put		9,444.00000	9,454,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.80	Call		0.00000	0,000	36.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.80	Put		7,444.00000	7,454,000	36.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.80	Call		0.00000	0,000	26.47	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.80	Put		3,444.00000	3,454,000	26.47	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.75	Call		0.00000	0,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.75	Put		9,394.00000	9,404,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.75	Call		0.00000	0,000	36.20	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.75	Put		7,394.00000	7,404,000	36.20	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.75	Call		0.00000	0,000	26.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.75	Put		3,394.00000	3,404,000	26.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.75	Call		1,607.00000	1,596,000	18.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.75	Put		1.00000	0,000	18.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.75	Call		2,606.00000	2,596,000	18.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	18.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.70	Call		0.00000	0,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.70	Put		9,344.00000	9,354,000	36.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	14.70	Call		0.00000	0,000	36.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.70	Put		7,344.00000	7,354,000	36.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.50	Put		9,144.00000	9,154,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.55	Put		9,194.00000	9,204,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.45	Put		9,094.00000	9,104,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	35.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.45	Put		7,094.00000	7,104,000	35.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.45	Call		128.00000	123,000	13.31	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.45	Put		222.00000	227,000	13.31	0.00	0	100
\$ / R	On	14/06/2010	Foreign Exchange Option	6.45	Call		911.00000	900,000	15.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.45	Put		5.00000	4,000	15.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.45	Call		1,906.00000	1,896,000	20.35	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	20.35	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.45	Call		2,906.00000	2,896,000	17.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	17.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.35	Put		8,994.00000	9,004,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	35.71	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.35	Put		6,994.00000	7,004,000	35.71	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.35	Call		1,009.00000	999,000	15.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.35	Put		3.00000	3,000	15.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.35	Call		2,006.00000	1,996,000	20.87	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	5.35	Put		0.00000	0,000	20.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.35	Call		3,006.00000	2,996,000	17.08	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	17.08	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.25	Put		8,894.00000	8,904,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.25	Call		226.00000	219,000	13.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.25	Put		120.00000	123,000	13.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.25	Call		1,108.00000	1,098,000	16.20	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.25	Put		2.00000	2,000	16.20	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.25	Call		3,106.00000	3,096,000	18.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	18.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	35.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.30	Put		6,944.00000	6,954,000	35.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.80	Call		0.00000	0,000	32.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.80	Put		5,444.00000	5,454,000	32.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.30	Call		10.00000	10,000	16.41	0.00	0	140
\$ / R	On	14/06/2010	Foreign Exchange Option	8.30	Put		954.00000	964,000	16.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.30	Call		196.00000	189,000	13.08	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.30	Put		140.00000	143,000	13.08	0.00	0	10,000
\$ / R	On	14/06/2010	Foreign Exchange Option	6.30	Call		1,059.00000	1,048,000	15.94	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.30	Put		3.00000	2,000	15.94	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.30	Call		2,056.00000	2,046,000	20.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	20.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.30	Call		3,056.00000	3,046,000	17.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	17.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	8.45	Call		7.00000	6,000	16.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.45	Put		1,101.00000	1,110,000	16.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.75	Call		3.00000	3,000	18.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		1,397.00000	1,407,000	18.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Call		0.00000	0,000	36.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Put		7,244.00000	7,254,000	36.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	35.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.55	Put		7,194.00000	7,204,000	35.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.55	Call		0.00000	0,000	29.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.55	Put		4,194.00000	4,204,000	29.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	35.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.50	Put		7,144.00000	7,154,000	35.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.70	Call		3.00000	3,000	17.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.70	Put		1,347.00000	1,357,000	17.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.70	Call		671.00000	661,000	14.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.70	Put		15.00000	15,000	14.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.70	Call		1,657.00000	1,646,000	19.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.70	Put		1.00000	0,000	19.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.70	Call		2,656.00000	2,646,000	18.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	18.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.50	Call		6.00000	5,000	17.14	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.50	Put		1,150.00000	1,159,000	17.14	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.50	Call		112.00000	106,000	13.49	742,000.00	7,000	7,500
\$ / R	On	14/06/2010	Foreign Exchange Option	7.50	Put		256.00000	260,000	13.49	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.50	Call		1,856.00000	1,846,000	20.09	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	5.50	Put		0.00000	0,000	20.09	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.50	Call		2,856.00000	2,846,000	17.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	17.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	33.63	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.05	Put		5,694.00000	5,704,000	33.63	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	30.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.05	Put		4,694.00000	4,704,000	30.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	27.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.05	Put		3,694.00000	3,704,000	27.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		5.00000	5,000	17.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		1,199.00000	1,209,000	17.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.55	Call		97.00000	92,000	13.68	0.00	0	1,430
\$ / R	On	14/06/2010	Foreign Exchange Option	7.55	Put		291.00000	296,000	13.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.55	Call		814.00000	803,000	15.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.55	Put		8.00000	7,000	15.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.55	Call		1,806.00000	1,796,000	19.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.55	Put		0.00000	0,000	19.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.55	Call		2,806.00000	2,796,000	17.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.55	Put		0.00000	0,000	17.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.10	Call		0.00000	0,000	33.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.10	Put		5,744.00000	5,754,000	33.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	30.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.10	Put		4,744.00000	4,754,000	30.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.10	Call		0.00000	0,000	27.76	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.10	Put		3,744.00000	3,754,000	27.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		4.00000	4,000	17.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		1,248.00000	1,258,000	17.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.60	Call		766.00000	755,000	15.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.60	Put		10.00000	9,000	15.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.60	Call		1,757.00000	1,746,000	19.57	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.60	Put		1.00000	0,000	19.57	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.60	Call		2,756.00000	2,746,000	18.03	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.60	Put		0.00000	0,000	18.03	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.15	Call		0.00000	0,000	33.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.15	Put		5,794.00000	5,804,000	33.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.15	Call		0.00000	0,000	27.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.15	Put		3,794.00000	3,804,000	27.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.65	Call		4.00000	4,000	17.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.65	Put		1,298.00000	1,308,000	17.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.65	Call		718.00000	708,000	14.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.65	Put		12.00000	12,000	14.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.65	Call		1,707.00000	1,696,000	19.31	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.65	Put		1.00000	0,000	19.31	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.65	Call		2,706.00000	2,696,000	18.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.65	Put		0.00000	0,000	18.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.30	Call		0.00000	0,000	34.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.30	Put		5,944.00000	5,954,000	34.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	31.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.30	Put		4,944.00000	4,954,000	31.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.30	Call		0.00000	0,000	28.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	11.30	Put		3,944.00000	3,954,000	28.62	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.80	Call		3.00000	2,000	18.23	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.80	Put		1,447.00000	1,456,000	18.23	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.80	Call		46.00000	43,000	14.59	0.00	0	21,795
\$ / R	On	14/06/2010	Foreign Exchange Option	7.80	Put		490.00000	497,000	14.59	0.00	0	200
\$ / R	On	14/06/2010	Foreign Exchange Option	6.80	Call		579.00000	569,000	14.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.80	Put		23.00000	23,000	14.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.80	Call		1,557.00000	1,546,000	18.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.80	Put		1.00000	0,000	18.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.80	Call		2,556.00000	2,546,000	18.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	18.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.85	Call		40.00000	37,000	14.77	0.00	0	450
\$ / R	On	14/06/2010	Foreign Exchange Option	7.85	Put		534.00000	541,000	14.77	0.00	0	430
\$ / R	On	14/06/2010	Foreign Exchange Option	6.85	Call		534.00000	524,000	14.31	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.85	Put		28.00000	28,000	14.31	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.85	Call		1,507.00000	1,496,000	18.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.85	Put		1.00000	0,000	18.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.85	Call		2,506.00000	2,496,000	18.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	18.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.40	Call		0.00000	0,000	34.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.40	Put		6,044.00000	6,054,000	34.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.40	Call		0.00000	0,000	28.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.40	Put		4,044.00000	4,054,000	28.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		2.00000	2,000	18.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.90	Put		1,546.00000	1,556,000	18.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	7.90	Call		34.00000	32,000	14.95	0.00	0	55
\$ / R	On	14/06/2010	Foreign Exchange Option	7.90	Put		578.00000	586,000	14.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.90	Call		491.00000	481,000	14.18	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.90	Put		35.00000	35,000	14.18	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.90	Call		1,457.00000	1,446,000	18.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.90	Put		1.00000	0,000	18.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.90	Call		2,456.00000	2,446,000	19.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	19.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.50	Call		0.00000	0,000	34.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.50	Put		6,144.00000	6,154,000	34.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.50	Call		0.00000	0,000	29.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.50	Put		4,144.00000	4,154,000	29.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	34.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.70	Put		6,344.00000	6,354,000	34.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.70	Call		0.00000	0,000	32.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.70	Put		5,344.00000	5,354,000	32.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	29.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.70	Put		4,344.00000	4,354,000	29.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.70	Call		0.00000	0,000	26.04	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.70	Put		3,344.00000	3,354,000	26.04	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.65	Call		0.00000	0,000	34.85	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.65	Put		6,294.00000	6,304,000	34.85	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.65	Call		0.00000	0,000	32.51	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.65	Put		5,294.00000	5,304,000	32.51	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.65	Call		0.00000	0,000	29.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	11.65	Put		4,294.00000	4,304,000	29.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.15	Call		293.00000	284,000	13.49	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.15	Put		87.00000	88,000	13.49	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.15	Call		1,208.00000	1,197,000	16.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.15	Put		2.00000	1,000	16.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.15	Call		2,206.00000	2,196,000	20.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	20.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.60	Call		0.00000	0,000	34.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.60	Put		6,244.00000	6,254,000	34.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.60	Call		0.00000	0,000	29.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.60	Put		4,244.00000	4,254,000	29.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		0.00000	0,000	25.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		3,244.00000	3,254,000	25.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.10	Call		1.00000	1,000	19.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.10	Put		1,745.00000	1,755,000	19.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.10	Call		19.00000	17,000	15.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.10	Put		763.00000	771,000	15.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.10	Call		329.00000	320,000	13.63	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.10	Put		73.00000	74,000	13.63	0.00	0	200
\$ / R	On	14/06/2010	Foreign Exchange Option	6.10	Call		1,257.00000	1,247,000	16.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.10	Put		1.00000	1,000	16.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.10	Call		2,256.00000	2,246,000	19.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	19.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.45	Call		0.00000	0,000	34.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.45	Put		6,094.00000	6,104,000	34.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	11.45	Call		0.00000	0,000	29.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.45	Put		4,094.00000	4,104,000	29.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.95	Call		29.00000	27,000	15.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.95	Put		623.00000	631,000	15.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.95	Call		448.00000	438,000	14.04	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.95	Put		42.00000	42,000	14.04	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.95	Call		1,407.00000	1,396,000	17.76	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.95	Put		1.00000	0,000	17.76	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.95	Call		2,406.00000	2,396,000	19.35	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	19.35	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.35	Call		0.00000	0,000	34.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.35	Put		5,994.00000	6,004,000	34.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	31.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.35	Put		4,994.00000	5,004,000	31.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.35	Call		0.00000	0,000	28.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.35	Put		3,994.00000	4,004,000	28.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.95	Call		2.00000	2,000	18.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.95	Put		1,596.00000	1,606,000	18.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		2.00000	2,000	18.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		1,496.00000	1,506,000	18.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.00	Call		0.00000	0,000	33.49	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.00	Put		5,644.00000	5,654,000	33.49	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	30.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.00	Put		4,644.00000	4,654,000	30.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.00	Call		2.00000	1,000	18.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	9.00	Put		1,646.00000	1,655,000	18.96	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.00	Call		407.00000	397,000	13.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.00	Put		51.00000	51,000	13.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.00	Call		1,357.00000	1,347,000	17.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.00	Put		1.00000	1,000	17.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.20	Call		0.00000	0,000	34.06	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.20	Put		5,844.00000	5,854,000	34.06	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.20	Call		0.00000	0,000	28.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.20	Put		3,844.00000	3,854,000	28.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.20	Call		1.00000	1,000	19.69	0.00	0	21,795
\$ / R	On	14/06/2010	Foreign Exchange Option	9.20	Put		1,845.00000	1,855,000	19.69	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.20	Call		259.00000	250,000	13.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.20	Put		103.00000	104,000	13.36	0.00	0	10,000
\$ / R	On	14/06/2010	Foreign Exchange Option	6.20	Call		1,158.00000	1,147,000	16.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.20	Put		2.00000	1,000	16.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.20	Call		2,156.00000	2,146,000	20.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	20.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	30.25	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.85	Put		4,494.00000	4,504,000	30.25	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.25	Call		1.00000	1,000	19.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.25	Put		1,895.00000	1,905,000	19.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.05	Call		1.00000	1,000	19.14	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.05	Put		1,695.00000	1,705,000	19.14	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.35	Call		169.00000	162,000	12.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.35	Put		163.00000	166,000	12.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	15.50	Call		0.00000	0,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.50	Put		8,144.00000	8,154,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	35.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.00	Put		6,644.00000	6,654,000	35.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	32.08	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.50	Put		5,144.00000	5,154,000	32.08	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.00	Call		0.00000	0,000	27.33	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.00	Put		3,644.00000	3,654,000	27.33	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.50	Call		862.00000	852,000	15.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.50	Put		6.00000	6,000	15.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.00	Call		2,356.00000	2,346,000	19.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	19.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.50	Call		3,856.00000	3,846,000	29.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.50	Put		0.00000	0,000	29.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.75	Put		8,394.00000	8,404,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	35.58	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.25	Put		6,894.00000	6,904,000	35.58	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.25	Call		0.00000	0,000	28.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.25	Put		3,894.00000	3,904,000	28.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.25	Call		12.00000	11,000	16.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.25	Put		906.00000	915,000	16.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.75	Call		625.00000	614,000	14.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.75	Put		19.00000	18,000	14.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.25	Call		2,106.00000	2,096,000	20.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	20.49	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.75	Call		3,606.00000	3,596,000	25.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	25.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.30	Call		1.00000	1,000	20.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.30	Put		1,945.00000	1,955,000	20.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.60	Call		84.00000	79,000	13.86	0.00	0	6,350
\$ / R	On	14/06/2010	Foreign Exchange Option	7.60	Put		328.00000	333,000	13.86	0.00	0	130
\$ / R	On	14/06/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	31.38	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.25	Put		4,894.00000	4,904,000	31.38	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	30.39	0.00	0	21,978
\$ / R	On	14/06/2010	Foreign Exchange Option	11.90	Put		4,544.00000	4,554,000	30.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.15	Call		1.00000	1,000	19.50	0.00	0	21,978
\$ / R	On	14/06/2010	Foreign Exchange Option	9.15	Put		1,795.00000	1,805,000	19.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.35	Call		1.00000	1,000	20.23	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.35	Put		1,995.00000	2,005,000	20.23	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.65	Call		72.00000	68,000	14.04	0.00	0	100
\$ / R	On	14/06/2010	Foreign Exchange Option	7.65	Put		366.00000	372,000	14.04	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	31.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.20	Put		4,844.00000	4,854,000	31.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.60	Call		0.00000	0,000	21.31	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.60	Put		2,244.00000	2,254,000	21.31	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.50	Call		1.00000	0,000	20.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.50	Put		2,145.00000	2,154,000	20.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.70	Call		62.00000	59,000	14.22	0.00	0	17,000
\$ / R	On	14/06/2010	Foreign Exchange Option	7.70	Put		406.00000	413,000	14.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	9.65	Call		0.00000	0,000	21.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.65	Put		2,294.00000	2,304,000	21.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	21.09	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.55	Put		2,194.00000	2,204,000	21.09	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.45	Call		1.00000	1,000	20.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.45	Put		2,095.00000	2,105,000	20.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.75	Call		54.00000	51,000	14.40	0.00	0	33
\$ / R	On	14/06/2010	Foreign Exchange Option	7.75	Put		448.00000	455,000	14.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	32.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.55	Put		5,194.00000	5,204,000	32.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.15	Call		16.00000	15,000	15.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.15	Put		810.00000	819,000	15.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.75	Call		0.00000	0,000	32.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.75	Put		5,394.00000	5,404,000	32.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.65	Call		0.00000	0,000	25.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.65	Put		3,294.00000	3,304,000	25.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		0.00000	0,000	25.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		3,194.00000	3,204,000	25.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	24.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.45	Put		3,094.00000	3,104,000	24.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.35	Call		9.00000	8,000	16.59	0.00	0	1,900
\$ / R	On	14/06/2010	Foreign Exchange Option	8.35	Put		1,003.00000	1,012,000	16.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.60	Call		0.00000	0,000	32.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.60	Put		5,244.00000	5,254,000	32.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	25.18	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	10.50	Put		3,144.00000	3,154,000	25.18	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	24.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.40	Put		3,044.00000	3,054,000	24.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.20	Call		14.00000	13,000	16.04	0.00	0	135
\$ / R	On	14/06/2010	Foreign Exchange Option	8.20	Put		858.00000	867,000	16.04	0.00	0	6
\$ / R	On	14/06/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	31.94	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.45	Put		5,094.00000	5,104,000	31.94	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	24.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.35	Put		2,994.00000	3,004,000	24.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	24.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.25	Put		2,894.00000	2,904,000	24.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	23.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.15	Put		2,794.00000	2,804,000	23.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	23.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.05	Put		2,694.00000	2,704,000	23.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	22.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.95	Put		2,594.00000	2,604,000	22.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	22.38	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.85	Put		2,494.00000	2,504,000	22.38	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.75	Call		0.00000	0,000	21.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.75	Put		2,394.00000	2,404,000	21.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.05	Call		22.00000	20,000	15.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.05	Put		716.00000	724,000	15.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	31.09	0.00	0	26,596
\$ / R	On	14/06/2010	Foreign Exchange Option	12.15	Put		4,794.00000	4,804,000	31.09	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	9.40	Call		1.00000	1,000	20.45	0.00	0	26,596
\$ / R	On	14/06/2010	Foreign Exchange Option	9.40	Put		2,045.00000	2,055,000	20.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	31.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.40	Put		5,044.00000	5,054,000	31.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	24.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.30	Put		2,944.00000	2,954,000	24.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	23.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.20	Put		2,844.00000	2,854,000	23.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	23.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.10	Put		2,744.00000	2,754,000	23.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	22.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.90	Put		2,544.00000	2,554,000	22.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.80	Call		0.00000	0,000	22.17	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.80	Put		2,444.00000	2,454,000	22.17	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.70	Call		0.00000	0,000	21.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.70	Put		2,344.00000	2,354,000	21.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.00	Call		25.00000	24,000	15.31	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.00	Put		669.00000	678,000	15.31	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	23.03	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.00	Put		2,644.00000	2,654,000	23.03	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.70	Put		8,344.00000	8,354,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.70	Call		3,656.00000	3,646,000	26.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	26.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	34.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	13.75	Put		6,394.00000	6,404,000	34.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	29.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.75	Put		4,394.00000	4,404,000	29.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.80	Put		8,444.00000	8,454,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	35.03	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.80	Put		6,444.00000	6,454,000	35.03	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	30.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.80	Put		4,444.00000	4,454,000	30.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.80	Call		3,556.00000	3,546,000	24.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	24.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.95	Put		8,594.00000	8,604,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	35.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.95	Put		6,594.00000	6,604,000	35.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	30.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.95	Put		4,594.00000	4,604,000	30.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.95	Call		3,406.00000	3,396,000	22.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	22.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.85	Put		8,494.00000	8,504,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	35.09	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.85	Put		6,494.00000	6,504,000	35.09	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.85	Call		3,506.00000	3,496,000	24.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	24.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	17.50	Call		0.00000	0,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	17.50	Put		10,144.00000	10,154,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.90	Put		8,544.00000	8,554,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	35.15	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.90	Put		6,544.00000	6,554,000	35.15	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.90	Call		3,456.00000	3,446,000	23.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	23.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.00	Put		8,644.00000	8,654,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.00	Call		3,356.00000	3,346,000	22.07	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	22.07	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.05	Put		8,694.00000	8,704,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	35.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.05	Put		6,694.00000	6,704,000	35.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.05	Call		367.00000	358,000	13.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.05	Put		61.00000	62,000	13.77	0.00	0	6,000
\$ / R	On	14/06/2010	Foreign Exchange Option	6.05	Call		1,307.00000	1,297,000	17.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.05	Put		1.00000	1,000	17.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.05	Call		2,306.00000	2,296,000	19.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	19.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.05	Call		3,306.00000	3,296,000	21.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	21.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.60	Call		0.00000	0,000	36.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	15.60	Put		8,244.00000	8,254,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.60	Call		3,756.00000	3,746,000	27.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.60	Put		0.00000	0,000	27.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.65	Call		0.00000	0,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.65	Put		8,294.00000	8,304,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.65	Call		3,706.00000	3,696,000	27.07	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.65	Put		0.00000	0,000	27.07	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.10	Put		8,744.00000	8,754,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	35.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.10	Put		6,744.00000	6,754,000	35.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.10	Call		3,256.00000	3,246,000	20.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	20.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.40	Call		147.00000	141,000	13.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.40	Put		191.00000	195,000	13.13	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	31.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,377.00000	8,387,000	31.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	27.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,377.00000	6,387,000	27.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		1.00000	1,000	24.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,378.00000	4,388,000	24.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		15.00000	15,000	22.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,392.00000	2,402,000	22.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		683.00000	675,000	13.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		60.00000	62,000	13.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,627.00000	1,617,000	17.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Put		4.00000	4,000	17.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,624.00000	2,614,000	22.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		1.00000	1,000	22.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,623.00000	3,613,000	22.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	22.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	31.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,327.00000	8,337,000	31.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	27.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,327.00000	6,337,000	27.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		1.00000	1,000	23.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,328.00000	4,338,000	23.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		16.00000	16,000	22.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,343.00000	2,353,000	22.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		179.00000	176,000	15.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		506.00000	513,000	15.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		724.00000	716,000	13.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		51.00000	53,000	13.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,677.00000	1,667,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		4.00000	4,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,674.00000	2,664,000	22.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		1.00000	1,000	22.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,673.00000	3,663,000	21.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	21.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		167.00000	164,000	15.93	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		544.00000	551,000	15.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	31.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,427.00000	8,437,000	31.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	28.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,427.00000	6,437,000	28.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		1.00000	1,000	24.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,428.00000	4,438,000	24.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		14.00000	14,000	22.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,441.00000	2,451,000	22.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		156.00000	153,000	16.12	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		583.00000	590,000	16.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		643.00000	636,000	13.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		70.00000	73,000	13.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,577.00000	1,567,000	16.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		4.00000	4,000	16.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,574.00000	2,564,000	22.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		1.00000	1,000	22.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,573.00000	3,563,000	22.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	22.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	31.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,477.00000	8,487,000	31.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	28.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,477.00000	6,487,000	28.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		1.00000	1,000	24.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,478.00000	4,488,000	24.20	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	9.95	Call		13.00000	13,000	22.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Put		2,490.00000	2,500,000	22.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		145.00000	143,000	16.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		622.00000	630,000	16.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		604.00000	597,000	14.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		81.00000	84,000	14.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,528.00000	1,518,000	16.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		5.00000	5,000	16.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,524.00000	2,514,000	21.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		1.00000	1,000	21.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,523.00000	3,513,000	22.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	22.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	31.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,577.00000	8,587,000	31.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	28.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,577.00000	6,587,000	28.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		1.00000	1,000	24.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,578.00000	4,588,000	24.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		11.00000	11,000	22.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,588.00000	2,598,000	22.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		127.00000	125,000	16.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		704.00000	712,000	16.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		531.00000	524,000	14.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		108.00000	111,000	14.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,429.00000	1,419,000	15.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		6.00000	6,000	15.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Call		2,424.00000	2,414,000	21.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		1.00000	1,000	21.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,423.00000	3,413,000	22.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	22.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	31.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,627.00000	8,637,000	31.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	28.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,627.00000	6,637,000	28.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		1.00000	1,000	24.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,628.00000	4,638,000	24.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		10.00000	10,000	22.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,637.00000	2,647,000	22.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		119.00000	117,000	16.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		746.00000	754,000	16.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		496.00000	490,000	14.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		123.00000	127,000	14.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,379.00000	1,370,000	15.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		6.00000	7,000	15.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,374.00000	2,364,000	21.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		1.00000	1,000	21.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,373.00000	3,363,000	23.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	23.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	31.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,677.00000	8,687,000	31.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	28.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Put		6,677.00000	6,687,000	28.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		1.00000	1,000	24.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,678.00000	4,688,000	24.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		9.00000	9,000	22.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,686.00000	2,696,000	22.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		111.00000	109,000	17.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		788.00000	796,000	17.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		463.00000	457,000	14.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		140.00000	144,000	14.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,330.00000	1,320,000	15.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		7.00000	7,000	15.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,324.00000	2,314,000	20.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		1.00000	1,000	20.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,323.00000	3,313,000	23.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	23.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	31.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		8,827.00000	8,837,000	31.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	28.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		6,827.00000	6,837,000	28.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		1.00000	1,000	24.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		4,828.00000	4,838,000	24.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		7.00000	7,000	22.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		2,834.00000	2,844,000	22.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		372.00000	366,000	14.26	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		199.00000	203,000	14.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Call		1,182.00000	1,173,000	14.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		9.00000	10,000	14.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,174.00000	2,164,000	20.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		1.00000	1,000	20.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,173.00000	3,163,000	23.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	23.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	31.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,777.00000	8,787,000	31.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	28.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,777.00000	6,787,000	28.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		1.00000	1,000	24.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,778.00000	4,788,000	24.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		8.00000	8,000	22.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,785.00000	2,795,000	22.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		98.00000	96,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		875.00000	883,000	17.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		401.00000	395,000	14.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		178.00000	182,000	14.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,232.00000	1,222,000	14.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		9.00000	9,000	14.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,224.00000	2,214,000	20.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		1.00000	1,000	20.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,223.00000	3,213,000	23.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	23.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Put		8,927.00000	8,937,000	31.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	29.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		6,927.00000	6,937,000	29.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	25.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		4,927.00000	4,937,000	25.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		6.00000	6,000	22.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		2,933.00000	2,943,000	22.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		81.00000	80,000	18.08	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		1,008.00000	1,017,000	18.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		318.00000	313,000	14.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		245.00000	250,000	14.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		1,085.00000	1,076,000	13.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		12.00000	13,000	13.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		2,075.00000	2,065,000	19.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		2.00000	2,000	19.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		3,073.00000	3,063,000	24.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	24.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		92.00000	90,000	17.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		919.00000	927,000	17.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	31.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,227.00000	8,237,000	31.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	27.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,227.00000	6,237,000	27.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		1.00000	1,000	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	13/09/2010	Foreign Exchange Option	11.70	Put		4,228.00000	4,238,000	23.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Call		19.00000	19,000	22.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,246.00000	2,256,000	22.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		206.00000	202,000	15.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		433.00000	439,000	15.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		809.00000	801,000	13.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		36.00000	38,000	13.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,776.00000	1,766,000	17.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		3.00000	3,000	17.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,773.00000	2,763,000	23.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	23.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,773.00000	3,763,000	21.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	21.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	31.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,277.00000	8,287,000	31.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	27.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,277.00000	6,287,000	27.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		1.00000	1,000	23.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,278.00000	4,288,000	23.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		17.00000	17,000	22.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,294.00000	2,304,000	22.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		192.00000	188,000	15.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		469.00000	475,000	15.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		766.00000	758,000	13.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		43.00000	45,000	13.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,726.00000	1,716,000	17.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Put		3.00000	3,000	17.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,724.00000	2,713,000	22.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		1.00000	0,000	22.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,723.00000	3,713,000	21.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	21.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	31.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,527.00000	8,537,000	31.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	28.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,527.00000	6,537,000	28.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		1.00000	1,000	24.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,528.00000	4,538,000	24.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		12.00000	12,000	22.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,539.00000	2,549,000	22.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		136.00000	134,000	16.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		663.00000	671,000	16.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		567.00000	560,000	14.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		94.00000	97,000	14.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,478.00000	1,468,000	16.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		5.00000	5,000	16.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,474.00000	2,464,000	21.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		1.00000	1,000	21.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,473.00000	3,463,000	22.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	22.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	31.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,727.00000	8,737,000	31.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	28.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,727.00000	6,737,000	28.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		1.00000	1,000	24.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,728.00000	4,738,000	24.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		8.00000	8,000	22.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,735.00000	2,745,000	22.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		104.00000	103,000	17.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		831.00000	840,000	17.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		431.00000	425,000	14.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		158.00000	162,000	14.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,281.00000	1,271,000	15.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		8.00000	8,000	15.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,274.00000	2,264,000	20.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		1.00000	1,000	20.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,273.00000	3,263,000	23.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	23.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	31.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		8,877.00000	8,887,000	31.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	29.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		6,877.00000	6,887,000	29.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	24.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		4,877.00000	4,887,000	24.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		7.00000	7,000	22.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		2,884.00000	2,894,000	22.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		86.00000	85,000	17.88	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Put		963.00000	972,000	17.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		344.00000	339,000	14.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		221.00000	226,000	14.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		1,134.00000	1,124,000	14.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		11.00000	11,000	14.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		2,125.00000	2,115,000	19.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		2.00000	2,000	19.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		3,123.00000	3,113,000	24.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	24.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		32.00000	31,000	21.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		1,859.00000	1,868,000	21.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		36.00000	36,000	21.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,713.00000	1,723,000	21.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		1,145.00000	1,154,000	18.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		68.00000	67,000	18.66	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,284.00000	1,294,000	19.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		57.00000	57,000	19.25	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		38.00000	38,000	20.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,665.00000	1,675,000	20.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		42.00000	41,000	20.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,569.00000	1,578,000	20.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		64.00000	63,000	18.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		1,191.00000	1,200,000	18.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		364.00000	370,000	14.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		237.00000	233,000	14.95	0.00	0	100
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,362.00000	8,371,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		1.00000	1,000	25.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,363.00000	6,372,000	25.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		12.00000	13,000	26.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,374.00000	4,384,000	26.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		53.00000	54,000	22.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,415.00000	2,425,000	22.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		265.00000	261,000	16.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		627.00000	632,000	16.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		755.00000	748,000	14.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		117.00000	119,000	14.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,651.00000	1,642,000	16.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		13.00000	13,000	16.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,641.00000	2,631,000	20.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		3.00000	2,000	20.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,639.00000	3,629,000	25.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		1.00000	0,000	25.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		152.00000	150,000	18.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,114.00000	1,121,000	18.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,412.00000	8,421,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		1.00000	1,000	25.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,413.00000	6,422,000	25.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		12.00000	12,000	26.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,424.00000	4,433,000	26.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		51.00000	52,000	22.82	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,463.00000	2,473,000	22.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		719.00000	712,000	14.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		131.00000	133,000	14.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,603.00000	1,593,000	16.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		15.00000	14,000	16.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,591.00000	2,581,000	20.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		3.00000	2,000	20.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,589.00000	3,579,000	25.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		1.00000	0,000	25.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,462.00000	8,471,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		1.00000	1,000	25.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,463.00000	6,472,000	25.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		11.00000	11,000	26.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,473.00000	4,482,000	26.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		50.00000	50,000	22.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,512.00000	2,521,000	22.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		240.00000	236,000	16.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		702.00000	707,000	16.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		684.00000	677,000	14.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		146.00000	148,000	14.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,554.00000	1,545,000	15.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		16.00000	16,000	15.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,541.00000	2,531,000	20.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		3.00000	2,000	20.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,539.00000	3,529,000	24.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		1.00000	0,000	24.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,512.00000	8,521,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		1.00000	1,000	25.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,513.00000	6,522,000	25.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		10.00000	11,000	25.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,522.00000	4,532,000	25.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		48.00000	48,000	23.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,560.00000	2,569,000	23.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		229.00000	225,000	16.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		741.00000	746,000	16.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		651.00000	644,000	14.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		163.00000	165,000	14.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,506.00000	1,497,000	15.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		18.00000	18,000	15.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,491.00000	2,481,000	19.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		3.00000	2,000	19.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,489.00000	3,479,000	24.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		1.00000	0,000	24.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		252.00000	248,000	16.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		664.00000	669,000	16.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,562.00000	8,571,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		1.00000	1,000	25.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,563.00000	6,572,000	25.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		10.00000	10,000	25.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,572.00000	4,581,000	25.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		46.00000	46,000	23.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,608.00000	2,617,000	23.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		218.00000	215,000	17.09	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		780.00000	786,000	17.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		618.00000	611,000	14.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		180.00000	182,000	14.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,458.00000	1,448,000	15.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		20.00000	19,000	15.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,441.00000	2,432,000	19.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		3.00000	3,000	19.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,439.00000	3,429,000	24.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		1.00000	0,000	24.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,612.00000	8,621,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		1.00000	1,000	25.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,613.00000	6,622,000	25.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		9.00000	9,000	25.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,621.00000	4,630,000	25.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		44.00000	45,000	23.26	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		2,656.00000	2,666,000	23.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		208.00000	205,000	17.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		820.00000	826,000	17.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		587.00000	580,000	14.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		199.00000	201,000	14.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,410.00000	1,400,000	15.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		22.00000	21,000	15.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,392.00000	2,382,000	19.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		4.00000	3,000	19.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,389.00000	3,379,000	24.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		1.00000	0,000	24.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,662.00000	8,671,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		1.00000	1,000	25.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,663.00000	6,672,000	25.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		9.00000	9,000	25.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,671.00000	4,680,000	25.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		43.00000	43,000	23.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,705.00000	2,714,000	23.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		198.00000	196,000	17.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		860.00000	867,000	17.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		557.00000	550,000	14.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		219.00000	221,000	14.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,362.00000	1,353,000	15.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		24.00000	24,000	15.28	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	5.25	Call		2,342.00000	2,332,000	19.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		4.00000	3,000	19.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,339.00000	3,329,000	23.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		1.00000	0,000	23.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		8,862.00000	8,871,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		1.00000	1,000	26.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		6,863.00000	6,872,000	26.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		7.00000	7,000	25.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		4,869.00000	4,878,000	25.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		37.00000	38,000	23.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		2,899.00000	2,909,000	23.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		165.00000	163,000	18.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		1,027.00000	1,034,000	18.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		447.00000	441,000	15.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		309.00000	312,000	15.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		1,173.00000	1,164,000	14.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		35.00000	35,000	14.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		2,143.00000	2,134,000	18.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		5.00000	5,000	18.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		3,139.00000	3,129,000	22.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		1.00000	0,000	22.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,812.00000	8,821,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		1.00000	1,000	25.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,813.00000	6,822,000	25.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		7.00000	7,000	25.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,819.00000	4,828,000	25.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		39.00000	39,000	23.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		2,851.00000	2,860,000	23.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		173.00000	171,000	17.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		985.00000	992,000	17.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		473.00000	467,000	15.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		285.00000	288,000	15.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,219.00000	1,211,000	14.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		31.00000	32,000	14.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,193.00000	2,183,000	18.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		5.00000	4,000	18.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,189.00000	3,179,000	23.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		1.00000	0,000	23.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		145.00000	143,000	18.59	0.00	0	117
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,157.00000	1,164,000	18.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		8,912.00000	8,921,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		1.00000	1,000	26.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		6,913.00000	6,922,000	26.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		6.00000	6,000	25.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		4,918.00000	4,927,000	25.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		36.00000	37,000	23.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		2,948.00000	2,958,000	23.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		158.00000	156,000	18.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,070.00000	1,077,000	18.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		423.00000	417,000	15.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		335.00000	338,000	15.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		1,126.00000	1,117,000	14.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		38.00000	38,000	14.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		2,094.00000	2,084,000	18.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		6.00000	5,000	18.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		3,089.00000	3,080,000	22.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		1.00000	1,000	22.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		189.00000	187,000	17.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		901.00000	908,000	17.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,262.00000	8,271,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		1.00000	1,000	25.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,263.00000	6,272,000	25.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		14.00000	15,000	26.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,276.00000	4,286,000	26.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		58.00000	58,000	22.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,320.00000	2,329,000	22.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		292.00000	288,000	16.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		554.00000	559,000	16.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		830.00000	822,000	14.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		92.00000	93,000	14.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,749.00000	1,740,000	16.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		11.00000	11,000	16.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,740.00000	2,730,000	21.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		2.00000	1,000	21.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,739.00000	3,729,000	25.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		1.00000	0,000	25.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,312.00000	8,321,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		1.00000	1,000	25.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,313.00000	6,322,000	25.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		13.00000	14,000	26.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,325.00000	4,335,000	26.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		55.00000	56,000	22.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,367.00000	2,377,000	22.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		278.00000	274,000	16.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		590.00000	595,000	16.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		792.00000	784,000	14.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		104.00000	105,000	14.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,700.00000	1,691,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		12.00000	12,000	16.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,690.00000	2,681,000	20.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		2.00000	2,000	20.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,689.00000	3,679,000	25.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		1.00000	0,000	25.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,712.00000	8,721,000	27.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		1.00000	1,000	25.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,713.00000	6,722,000	25.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		8.00000	8,000	25.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,720.00000	4,729,000	25.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		41.00000	42,000	23.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,753.00000	2,763,000	23.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		528.00000	521,000	14.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		240.00000	242,000	14.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,314.00000	1,305,000	15.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		26.00000	26,000	15.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,292.00000	2,283,000	18.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		4.00000	4,000	18.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,289.00000	3,279,000	23.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		1.00000	0,000	23.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,762.00000	8,771,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		1.00000	1,000	25.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,763.00000	6,772,000	25.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		8.00000	8,000	25.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,770.00000	4,779,000	25.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		40.00000	40,000	23.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,802.00000	2,811,000	23.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		181.00000	178,000	17.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		943.00000	949,000	17.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		500.00000	493,000	14.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		262.00000	264,000	14.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,267.00000	1,258,000	14.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		29.00000	29,000	14.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,243.00000	2,233,000	18.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		5.00000	4,000	18.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,239.00000	3,229,000	23.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		1.00000	0,000	23.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		1.00000	1,000	26.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,463.00000	7,472,000	26.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		3.00000	3,000	25.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,465.00000	5,474,000	25.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		26.00000	26,000	25.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,488.00000	3,497,000	25.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		102.00000	101,000	20.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,564.00000	1,572,000	20.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,539.00000	4,529,000	27.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		1.00000	0,000	27.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,610.00000	1,618,000	20.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		98.00000	97,000	20.27	0.00	0	330
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		75.00000	74,000	21.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		1,987.00000	1,995,000	21.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		91.00000	91,000	20.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,703.00000	1,712,000	20.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		72.00000	72,000	21.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		2,034.00000	2,043,000	21.78	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	7.80	Call		307.00000	303,000	15.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		519.00000	524,000	15.91	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		380.00000	375,000	17.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		678.00000	683,000	17.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		361.00000	356,000	17.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		709.00000	714,000	17.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		399.00000	394,000	17.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		647.00000	652,000	17.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,049.00000	1,055,000	18.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		251.00000	247,000	18.00	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		2,886.00000	2,894,000	24.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		88.00000	86,000	24.00	0.00	0	30,000
Total \$ / R Option										742,000.00	7,000	275,938
Total \$ / R										267,076,489.30	43,245	558,028
£ / R	On	14/06/2010	Foreign Exchange Future			11.16470	11.17390			133,976.40	12	31,362
£ / R	On	13/09/2010	Foreign Exchange Future			11.33720	11.34580			0.00	0	2,795
£ / R	On	13/12/2010	Foreign Exchange Future			11.50820	11.51690			575,410.00	50	58
Total £ / R Future										709,386.40	62	34,215
£ / R	On	14/06/2010	Foreign Exchange Option	22.05	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.05	Put		10,876.00000	10,885,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.05	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.05	Put		8,876.00000	8,885,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.35	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.35	Put		11,176.00000	11,185,000	36.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	20.35	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.35	Put		9,176.00000	9,185,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.85	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.85	Put		10,676.00000	10,685,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.85	Put		8,676.00000	8,685,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.85	Put		6,676.00000	6,685,000	32.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	26.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.85	Put		4,676.00000	4,685,000	26.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.70	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.70	Put		10,526.00000	10,535,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.70	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.70	Put		8,526.00000	8,535,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.70	Call		0.00000	0,000	31.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.70	Put		6,526.00000	6,535,000	31.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	25.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.70	Put		4,526.00000	4,535,000	25.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.60	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.60	Put		10,426.00000	10,435,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.60	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.60	Put		8,426.00000	8,435,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.60	Call		8.00000	7,000	21.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.60	Put		2,434.00000	2,442,000	21.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.60	Call		29.00000	28,000	18.71	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	12.60	Put		1,455.00000	1,463,000	18.71	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		631.00000	623,000	13.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		57.00000	58,000	13.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.60	Call		1,578.00000	1,569,000	16.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.60	Put		4.00000	4,000	16.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.40	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.40	Put		10,226.00000	10,235,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.40	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.40	Put		8,226.00000	8,235,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.45	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.45	Put		10,276.00000	10,285,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.45	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.45	Put		8,276.00000	8,285,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.45	Call		35.00000	34,000	18.08	0.00	0	8,032
£ / R	On	14/06/2010	Foreign Exchange Option	12.45	Put		1,311.00000	1,319,000	18.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.45	Call		155.00000	152,000	13.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.45	Put		431.00000	437,000	13.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.45	Call		760.00000	751,000	13.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.45	Put		36.00000	36,000	13.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.45	Call		1,727.00000	1,718,000	16.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.45	Put		3.00000	3,000	16.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.90	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.90	Put		10,726.00000	10,735,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	32.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.90	Put		6,726.00000	6,735,000	32.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	26.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.90	Put		4,726.00000	4,735,000	26.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.10	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.10	Put		10,926.00000	10,935,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.10	Put		8,926.00000	8,935,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	32.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.10	Put		6,926.00000	6,935,000	32.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.25	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.25	Put		11,076.00000	11,085,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.25	Put		9,076.00000	9,085,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.25	Call		46.00000	44,000	17.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.25	Put		1,122.00000	1,129,000	17.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.25	Call		216.00000	212,000	13.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.25	Put		292.00000	297,000	13.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.25	Call		942.00000	933,000	13.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.25	Put		18.00000	18,000	13.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.30	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.30	Put		11,126.00000	11,135,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.30	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.30	Put		9,126.00000	9,135,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.30	Call		199.00000	195,000	13.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.30	Put		325.00000	330,000	13.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.30	Call		895.00000	886,000	13.18	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	10.30	Put		21.00000	21,000	13.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.20	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.20	Put		11,026.00000	11,035,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.20	Put		9,026.00000	9,035,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.20	Call		3.00000	3,000	22.56	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.20	Put		3,029.00000	3,038,000	22.56	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.20	Call		15.00000	14,000	21.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.20	Put		2,041.00000	2,049,000	21.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.20	Call		49.00000	48,000	17.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.20	Put		1,075.00000	1,083,000	17.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.20	Call		235.00000	230,000	12.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.20	Put		261.00000	265,000	12.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.20	Call		989.00000	980,000	13.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.20	Put		15.00000	15,000	13.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.15	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.15	Put		10,976.00000	10,985,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.15	Call		0.00000	0,000	33.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.15	Put		6,976.00000	6,985,000	33.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	26.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.15	Put		4,976.00000	4,985,000	26.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.00	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.00	Put		10,826.00000	10,835,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.00	Put		8,826.00000	8,835,000	36.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	21.95	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.95	Put		10,776.00000	10,785,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.95	Put		8,776.00000	8,785,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	32.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.95	Put		6,776.00000	6,785,000	32.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	26.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.95	Put		4,776.00000	4,785,000	26.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.80	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.80	Put		10,626.00000	10,635,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.80	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.80	Put		8,626.00000	8,635,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.80	Call		0.00000	0,000	31.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.80	Put		6,626.00000	6,635,000	31.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	25.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.80	Put		4,626.00000	4,635,000	25.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.80	Call		89.00000	86,000	15.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.80	Put		715.00000	721,000	15.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.80	Call		475.00000	468,000	12.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.80	Put		101.00000	103,000	12.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.80	Call		1,380.00000	1,371,000	15.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.80	Put		6.00000	6,000	15.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.75	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.75	Put		10,576.00000	10,585,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.75	Call		0.00000	0,000	36.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	19.75	Put		8,576.00000	8,585,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.65	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.65	Put		10,476.00000	10,485,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.65	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.65	Put		8,476.00000	8,485,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.65	Call		7.00000	7,000	21.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.65	Put		2,483.00000	2,492,000	21.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.65	Call		112.00000	109,000	14.74	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.65	Put		588.00000	594,000	14.74	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.65	Call		590.00000	583,000	12.97	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.65	Put		66.00000	68,000	12.97	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.55	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.55	Put		10,376.00000	10,385,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.55	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.55	Put		8,376.00000	8,385,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.05	Call		0.00000	0,000	32.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.05	Put		6,876.00000	6,885,000	32.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.05	Call		0.00000	0,000	29.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.05	Put		5,876.00000	5,885,000	29.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	26.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.05	Put		4,876.00000	4,885,000	26.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.05	Call		1.00000	1,000	23.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.05	Put		3,877.00000	3,886,000	23.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.55	Call		8.00000	8,000	21.60	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.55	Put		2,384.00000	2,393,000	21.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	12.55	Call		31.00000	30,000	18.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.55	Put		1,407.00000	1,415,000	18.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.55	Call		132.00000	129,000	14.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.55	Put		508.00000	514,000	14.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		673.00000	665,000	13.03	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		49.00000	50,000	13.03	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.55	Call		1,627.00000	1,618,000	16.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.55	Put		3.00000	3,000	16.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.25	Call		3.00000	2,000	22.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.25	Put		3,079.00000	3,087,000	22.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.60	Call		0.00000	0,000	34.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.60	Put		7,426.00000	7,435,000	34.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.60	Call		0.00000	0,000	28.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.60	Put		5,426.00000	5,435,000	28.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.60	Call		0.00000	0,000	25.31	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.60	Put		4,426.00000	4,435,000	25.31	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.10	Call		57.00000	55,000	16.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.10	Put		983.00000	990,000	16.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.10	Call		282.00000	277,000	12.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.10	Put		208.00000	212,000	12.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.50	Call		0.00000	0,000	34.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.50	Put		7,326.00000	7,335,000	34.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.00	Call		19.00000	18,000	20.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.00	Put		1,845.00000	1,853,000	20.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.00	Call		65.00000	63,000	16.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	12.00	Put		891.00000	898,000	16.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.00	Call		340.00000	334,000	12.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.00	Put		166.00000	169,000	12.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.00	Call		1,183.00000	1,174,000	14.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.00	Put		9.00000	9,000	14.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	33.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.20	Put		7,026.00000	7,035,000	33.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.20	Call		0.00000	0,000	30.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.20	Put		6,026.00000	6,035,000	30.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	27.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.20	Put		5,026.00000	5,035,000	27.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.20	Call		1.00000	1,000	24.13	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.20	Put		4,027.00000	4,036,000	24.13	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.70	Call		6.00000	6,000	21.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.70	Put		2,532.00000	2,541,000	21.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.70	Call		26.00000	25,000	19.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.70	Put		1,552.00000	1,560,000	19.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.70	Call		104.00000	101,000	14.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.70	Put		630.00000	636,000	14.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.70	Call		551.00000	543,000	12.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.70	Put		77.00000	78,000	12.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.70	Call		1,479.00000	1,469,000	15.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.70	Put		5.00000	4,000	15.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.85	Call		82.00000	80,000	15.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.85	Put		758.00000	765,000	15.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	10.85	Call		439.00000	432,000	12.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.85	Put		115.00000	117,000	12.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.85	Call		1,330.00000	1,321,000	14.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.85	Put		6.00000	6,000	14.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.65	Call		0.00000	0,000	31.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.65	Put		6,476.00000	6,485,000	31.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.65	Call		0.00000	0,000	28.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.65	Put		5,476.00000	5,485,000	28.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.15	Call		16.00000	15,000	21.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.15	Put		1,992.00000	2,000,000	21.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.15	Call		53.00000	51,000	16.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.15	Put		1,029.00000	1,036,000	16.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.15	Call		1,036.00000	1,027,000	13.27	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.15	Put		12.00000	12,000	13.27	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	34.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.55	Put		7,376.00000	7,385,000	34.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	28.13	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.55	Put		5,376.00000	5,385,000	28.13	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.55	Call		0.00000	0,000	25.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.55	Put		4,376.00000	4,385,000	25.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.05	Call		4.00000	3,000	22.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.05	Put		2,880.00000	2,888,000	22.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.05	Call		18.00000	17,000	20.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.05	Put		1,894.00000	1,902,000	20.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.05	Call		61.00000	59,000	16.41	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		937.00000	944,000	16.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.05	Call		310.00000	305,000	12.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.05	Put		186.00000	190,000	12.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.05	Call		1,134.00000	1,124,000	13.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.05	Put		10.00000	9,000	13.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.45	Call		0.00000	0,000	34.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.45	Put		7,276.00000	7,285,000	34.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.45	Call		0.00000	0,000	30.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.45	Put		6,276.00000	6,285,000	30.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	27.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.45	Put		5,276.00000	5,285,000	27.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.45	Call		1.00000	0,000	24.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.45	Put		4,277.00000	4,285,000	24.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.95	Call		20.00000	19,000	20.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.95	Put		1,796.00000	1,804,000	20.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.95	Call		71.00000	68,000	15.99	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.95	Put		847.00000	853,000	15.99	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.95	Call		372.00000	366,000	12.78	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.95	Put		148.00000	151,000	12.78	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.95	Call		1,232.00000	1,223,000	14.32	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.95	Put		8.00000	8,000	14.32	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.90	Call		21.00000	20,000	19.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.90	Put		1,747.00000	1,755,000	19.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.90	Call		76.00000	74,000	15.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.90	Put		802.00000	809,000	15.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	9.90	Call		1,281.00000	1,272,000	14.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.90	Put		7.00000	7,000	14.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	33.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.25	Put		7,076.00000	7,085,000	33.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.25	Call		0.00000	0,000	30.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.25	Put		6,076.00000	6,085,000	30.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	27.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.25	Put		5,076.00000	5,085,000	27.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.25	Call		1.00000	1,000	24.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.25	Put		4,077.00000	4,086,000	24.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.75	Call		25.00000	24,000	19.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.75	Put		1,601.00000	1,609,000	19.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.75	Call		96.00000	93,000	15.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.75	Put		672.00000	678,000	15.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.75	Call		512.00000	505,000	12.90	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.75	Put		88.00000	90,000	12.90	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.75	Call		1,429.00000	1,420,000	15.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.75	Put		5.00000	5,000	15.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.75	Call		6.00000	6,000	21.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.75	Put		2,582.00000	2,591,000	21.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	32.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.00	Put		6,826.00000	6,835,000	32.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.00	Call		0.00000	0,000	29.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.00	Put		5,826.00000	5,835,000	29.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	26.50	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	16.00	Put		4,826.00000	4,835,000	26.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.00	Call		1.00000	1,000	23.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.00	Put		3,827.00000	3,836,000	23.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.45	Call		10.00000	9,000	21.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.45	Put		2,286.00000	2,294,000	21.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.75	Call		0.00000	0,000	31.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.75	Put		6,576.00000	6,585,000	31.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.75	Call		0.00000	0,000	28.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.75	Put		5,576.00000	5,585,000	28.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	25.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.75	Put		4,576.00000	4,585,000	25.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.75	Call		1.00000	1,000	23.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.75	Put		3,577.00000	3,586,000	23.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.25	Call		14.00000	13,000	21.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.25	Put		2,090.00000	2,098,000	21.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.55	Call		0.00000	0,000	31.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.55	Put		6,376.00000	6,385,000	31.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.35	Call		183.00000	179,000	13.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.35	Put		359.00000	364,000	13.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.35	Call		849.00000	840,000	13.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.35	Put		25.00000	25,000	13.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.35	Call		1,826.00000	1,817,000	17.47	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.35	Put		2.00000	2,000	17.47	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.40	Call		0.00000	0,000	30.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.40	Put		6,226.00000	6,235,000	30.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	27.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.40	Put		5,226.00000	5,235,000	27.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.40	Call		2.00000	2,000	22.86	0.00	0	8,032
£ / R	On	14/06/2010	Foreign Exchange Option	14.40	Put		3,228.00000	3,237,000	22.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.40	Call		169.00000	165,000	13.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.40	Put		395.00000	400,000	13.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.40	Call		804.00000	795,000	13.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.40	Put		30.00000	30,000	13.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	27.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.50	Put		5,326.00000	5,335,000	27.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.50	Call		0.00000	0,000	25.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.50	Put		4,326.00000	4,335,000	25.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.50	Call		2.00000	2,000	23.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.50	Put		3,328.00000	3,337,000	23.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.50	Call		9.00000	9,000	21.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.50	Put		2,335.00000	2,344,000	21.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.50	Call		33.00000	32,000	18.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.50	Put		1,359.00000	1,367,000	18.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.50	Call		143.00000	140,000	14.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.50	Put		469.00000	475,000	14.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.50	Call		716.00000	707,000	13.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.50	Put		42.00000	42,000	13.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.50	Call		1,677.00000	1,668,000	16.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.50	Put		3.00000	3,000	16.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	36.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	19.90	Put		8,726.00000	8,735,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	33.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.40	Put		7,226.00000	7,235,000	33.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.90	Call		0.00000	0,000	29.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.90	Put		5,726.00000	5,735,000	29.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.40	Call		1.00000	1,000	24.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.40	Put		4,227.00000	4,236,000	24.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.90	Call		5.00000	4,000	22.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.90	Put		2,731.00000	2,739,000	22.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.40	Call		38.00000	36,000	17.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.40	Put		1,264.00000	1,271,000	17.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.90	Call		405.00000	398,000	12.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.90	Put		131.00000	133,000	12.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.40	Call		1,777.00000	1,767,000	17.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.40	Put		3.00000	2,000	17.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	7.90	Call		3,274.00000	3,265,000	21.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	7.90	Put		0.00000	0,000	21.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.00	Call		4.00000	4,000	22.27	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.00	Put		2,830.00000	2,839,000	22.27	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.15	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.15	Put		8,976.00000	8,985,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.65	Call		0.00000	0,000	34.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.65	Put		7,476.00000	7,485,000	34.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.15	Call		0.00000	0,000	29.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.15	Put		5,976.00000	5,985,000	29.91	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	15.65	Call		0.00000	0,000	25.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.65	Put		4,476.00000	4,485,000	25.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.15	Call		3.00000	3,000	22.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.15	Put		2,979.00000	2,988,000	22.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.65	Call		28.00000	27,000	18.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.65	Put		1,504.00000	1,512,000	18.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.15	Call		255.00000	251,000	12.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.15	Put		231.00000	236,000	12.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.65	Call		1,528.00000	1,519,000	15.90	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.65	Put		4.00000	4,000	15.90	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.15	Call		3,024.00000	3,015,000	22.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.15	Put		0.00000	0,000	22.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.60	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.60	Put		9,426.00000	9,435,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.10	Call		0.00000	0,000	36.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.10	Put		7,926.00000	7,935,000	36.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.60	Call		0.00000	0,000	31.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.60	Put		6,426.00000	6,435,000	31.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	26.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.10	Put		4,926.00000	4,935,000	26.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.60	Call		2.00000	1,000	23.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.60	Put		3,428.00000	3,436,000	23.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.10	Call		17.00000	16,000	20.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.10	Put		1,943.00000	1,951,000	20.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.60	Call		122.00000	119,000	14.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	11.60	Put		548.00000	554,000	14.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.10	Call		1,085.00000	1,076,000	13.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.10	Put		11.00000	11,000	13.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		2,574.00000	2,565,000	20.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		0.00000	0,000	20.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.30	Call		0.00000	0,000	33.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.30	Put		7,126.00000	7,135,000	33.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.30	Call		0.00000	0,000	30.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.30	Put		6,126.00000	6,135,000	30.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	27.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.30	Put		5,126.00000	5,135,000	27.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.30	Call		1.00000	1,000	24.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.30	Put		4,127.00000	4,136,000	24.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.30	Call		2.00000	2,000	22.71	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.30	Put		3,128.00000	3,137,000	22.71	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.80	Call		5.00000	5,000	21.97	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.80	Put		2,631.00000	2,640,000	21.97	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.30	Call		13.00000	12,000	21.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.30	Put		2,139.00000	2,147,000	21.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.80	Call		23.00000	22,000	19.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.80	Put		1,649.00000	1,657,000	19.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.30	Call		43.00000	41,000	17.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.30	Put		1,169.00000	1,176,000	17.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.10	Call		3.00000	3,000	22.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.10	Put		2,929.00000	2,938,000	22.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	18.35	Call		0.00000	0,000	33.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.35	Put		7,176.00000	7,185,000	33.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.35	Call		0.00000	0,000	30.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.35	Put		6,176.00000	6,185,000	30.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	27.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.35	Put		5,176.00000	5,185,000	27.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.35	Call		1.00000	1,000	24.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.35	Put		4,177.00000	4,186,000	24.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.85	Call		5.00000	5,000	22.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.85	Put		2,681.00000	2,690,000	22.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.35	Call		12.00000	11,000	21.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.35	Put		2,188.00000	2,196,000	21.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.85	Call		22.00000	21,000	19.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.85	Put		1,698.00000	1,706,000	19.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.35	Call		40.00000	39,000	17.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.35	Put		1,216.00000	1,224,000	17.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.95	Call		4.00000	4,000	22.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.95	Put		2,780.00000	2,789,000	22.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.50	Call		0.00000	0,000	31.01	0.00	0	11,194
£ / R	On	14/06/2010	Foreign Exchange Option	17.50	Put		6,326.00000	6,335,000	31.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.40	Call		11.00000	10,000	21.37	0.00	0	11,194
£ / R	On	14/06/2010	Foreign Exchange Option	13.40	Put		2,237.00000	2,245,000	21.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.35	Call		2.00000	2,000	22.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.35	Put		3,178.00000	3,187,000	22.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.80	Call		0.00000	0,000	36.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	20.80	Put		9,626.00000	9,635,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.80	Call		0.00000	0,000	35.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.80	Put		7,626.00000	7,635,000	35.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.80	Call		0.00000	0,000	28.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.80	Put		5,626.00000	5,635,000	28.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.80	Call		1.00000	1,000	23.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.80	Put		3,627.00000	3,636,000	23.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.80	Call		2,375.00000	2,365,000	19.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.80	Put		1.00000	0,000	19.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.70	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.70	Put		9,526.00000	9,535,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.70	Call		0.00000	0,000	34.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.70	Put		7,526.00000	7,535,000	34.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.70	Call		0.00000	0,000	28.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.70	Put		5,526.00000	5,535,000	28.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.70	Call		1.00000	1,000	23.31	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.70	Put		3,527.00000	3,536,000	23.31	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.70	Call		2,474.00000	2,465,000	20.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.70	Put		0.00000	0,000	20.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.75	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.75	Put		9,576.00000	9,585,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.75	Call		0.00000	0,000	34.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.75	Put		7,576.00000	7,585,000	34.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.75	Call		2,424.00000	2,415,000	19.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		0.00000	0,000	19.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	21.00	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.00	Put		9,826.00000	9,835,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.00	Call		0.00000	0,000	35.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.00	Put		7,826.00000	7,835,000	35.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.00	Call		2,175.00000	2,166,000	19.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.00	Put		1.00000	1,000	19.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.10	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.10	Put		9,926.00000	9,935,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.10	Call		0.00000	0,000	29.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.10	Put		5,926.00000	5,935,000	29.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.10	Call		1.00000	1,000	23.90	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.10	Put		3,927.00000	3,936,000	23.90	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.10	Call		2,075.00000	2,066,000	18.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.10	Put		1.00000	1,000	18.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.05	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.05	Put		9,876.00000	9,885,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.05	Call		0.00000	0,000	35.90	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.05	Put		7,876.00000	7,885,000	35.90	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.05	Call		2,125.00000	2,116,000	18.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.05	Put		1.00000	1,000	18.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.15	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.15	Put		9,976.00000	9,985,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.15	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.15	Put		7,976.00000	7,985,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.15	Call		1.00000	1,000	23.98	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	15.15	Put		3,977.00000	3,986,000	23.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.15	Call		2,026.00000	2,016,000	18.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.15	Put		2.00000	1,000	18.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.30	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.30	Put		10,126.00000	10,135,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.30	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.30	Put		8,126.00000	8,135,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.30	Call		1,876.00000	1,867,000	17.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.30	Put		2.00000	2,000	17.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.35	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.35	Put		10,176.00000	10,185,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.35	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.35	Put		8,176.00000	8,185,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.25	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.25	Put		10,076.00000	10,085,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.25	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.25	Put		8,076.00000	8,085,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.25	Call		1,926.00000	1,917,000	18.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.25	Put		2.00000	2,000	18.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.55	Put		9,376.00000	9,385,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.55	Call		2.00000	2,000	23.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.55	Put		3,378.00000	3,387,000	23.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		2,624.00000	2,615,000	20.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		0.00000	0,000	20.63	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	9.20	Call		1,976.00000	1,967,000	18.26	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.20	Put		2.00000	2,000	18.26	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.20	Call		2,974.00000	2,965,000	21.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.20	Put		0.00000	0,000	21.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.05	Call		3,124.00000	3,115,000	21.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.05	Put		0.00000	0,000	21.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.25	Call		2,924.00000	2,915,000	21.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.25	Put		0.00000	0,000	21.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.85	Put		9,676.00000	9,685,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	35.27	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.85	Put		7,676.00000	7,685,000	35.27	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	29.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.85	Put		5,676.00000	5,685,000	29.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.85	Call		1.00000	1,000	23.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.85	Put		3,677.00000	3,686,000	23.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		2,325.00000	2,315,000	19.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		1.00000	0,000	19.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.65	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.65	Put		9,476.00000	9,485,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.65	Call		1.00000	1,000	23.23	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.65	Put		3,477.00000	3,486,000	23.23	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.65	Call		2,524.00000	2,515,000	20.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.65	Put		0.00000	0,000	20.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.35	Call		2,824.00000	2,815,000	21.33	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	8.35	Put		0.00000	0,000	21.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.40	Put		9,226.00000	9,235,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.40	Call		2,774.00000	2,765,000	21.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.40	Put		0.00000	0,000	21.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.90	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.90	Put		9,726.00000	9,735,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.90	Call		0.00000	0,000	35.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.90	Put		7,726.00000	7,735,000	35.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.90	Call		1.00000	1,000	23.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.90	Put		3,727.00000	3,736,000	23.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		2,275.00000	2,266,000	19.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.90	Put		1.00000	1,000	19.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.50	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.50	Put		10,326.00000	10,335,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.50	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.50	Put		8,326.00000	8,335,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.95	Put		9,776.00000	9,785,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	35.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.95	Put		7,776.00000	7,785,000	35.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	29.32	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.95	Put		5,776.00000	5,785,000	29.32	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.95	Call		1.00000	1,000	23.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.95	Put		3,777.00000	3,786,000	23.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	8.95	Call		2,225.00000	2,216,000	19.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.95	Put		1.00000	1,000	19.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.20	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.20	Put		10,026.00000	10,035,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.20	Call		0.00000	0,000	36.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.20	Put		8,026.00000	8,035,000	36.22	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		117.00000	134,000	19.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,571.00000	1,597,000	19.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		132.00000	129,000	18.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,486.00000	1,492,000	18.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		124.00000	121,000	18.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,528.00000	1,534,000	18.00	0.00	0	0
Total £ / R Option										0.00	0	38,480
Total £ / R										709,386.40	62	72,695
¥ / R	On	14/06/2010	Foreign Exchange Future			0.07850	0.07840			0.00	0	1,364
¥ / R	On	13/09/2010	Foreign Exchange Future			0.07980	0.07970			0.00	0	0
Total ¥ / R Future										0.00	0	1,364
¥ / R	On	14/06/2010	Foreign Exchange Option	0.08	Call		202.00000	204,000	20.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.08	Put		362.00000	354,000	20.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.09	Call		32.00000	32,000	23.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.09	Put		1,192.00000	1,182,000	23.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.07	Call		859.00000	868,000	18.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.07	Put		19.00000	18,000	18.00	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		350.00000	353,000	23.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		670.00000	663,000	23.00	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	1,364
€ / R	On	14/06/2010	Foreign Exchange Future			9.80580	9.84280			853,104.60	87	27,217
€ / R	On	13/09/2010	Foreign Exchange Future			9.96070	9.99780			498,035.00	50	4,790
€ / R	On	13/12/2010	Foreign Exchange Future			10.11310	10.15030			1,132,667.20	112	2,008
Total € / R Future										2,483,806.80	249	34,015
€ / R	On	14/06/2010	Foreign Exchange Option	12.10	Call		1.00000	1,000	18.06	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.10	Put		2,258.00000	2,295,000	18.06	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.90	Call		1.00000	1,000	17.39	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.90	Put		2,058.00000	2,095,000	17.39	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.00	Call		1.00000	1,000	17.72	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.00	Put		2,158.00000	2,195,000	17.72	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.30	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.30	Put		9,457.00000	9,494,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.30	Call		0.00000	0,000	30.73	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.30	Put		7,457.00000	7,494,000	30.73	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.30	Call		0.00000	0,000	27.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.30	Put		5,457.00000	5,494,000	27.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.30	Call		0.00000	0,000	22.11	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.30	Put		3,457.00000	3,494,000	22.11	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.30	Call		5.00000	4,000	15.55	0.00	0	25
€ / R	On	14/06/2010	Foreign Exchange Option	11.30	Put		1,462.00000	1,498,000	15.55	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.30	Call		60.00000	54,000	12.55	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		517.00000	548,000	12.55	0.00	0	271
€ / R	On	14/06/2010	Foreign Exchange Option	9.30	Call		578.00000	545,000	12.00	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.30	Put		35.00000	39,000	12.00	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.30	Call		1,544.00000	1,507,000	15.47	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.30	Put		1.00000	1,000	15.47	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.30	Call		2,543.00000	2,506,000	18.83	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.30	Put		0.00000	0,000	18.83	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.60	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.60	Put		9,757.00000	9,794,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.60	Call		0.00000	0,000	31.03	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.60	Put		7,757.00000	7,794,000	31.03	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.60	Call		0.00000	0,000	28.71	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.60	Put		5,757.00000	5,794,000	28.71	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.60	Call		0.00000	0,000	23.12	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.60	Put		3,757.00000	3,794,000	23.12	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.60	Call		3.00000	2,000	16.45	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.60	Put		1,760.00000	1,796,000	16.45	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		27.00000	25,000	13.45	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		784.00000	819,000	13.45	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.60	Call		338.00000	311,000	11.43	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.60	Put		95.00000	105,000	11.43	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		1,245.00000	1,209,000	13.96	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		2.00000	3,000	13.96	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.60	Call		2,243.00000	2,206,000	18.32	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.60	Put		0.00000	0,000	18.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	19.70	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.70	Put		9,857.00000	9,894,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.70	Call		0.00000	0,000	31.12	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.70	Put		7,857.00000	7,894,000	31.12	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	28.98	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.70	Put		5,857.00000	5,894,000	28.98	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	23.45	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.70	Put		3,857.00000	3,894,000	23.45	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.70	Call		2.00000	2,000	16.75	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.70	Put		1,859.00000	1,896,000	16.75	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.70	Call		21.00000	19,000	13.75	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.70	Put		878.00000	913,000	13.75	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.70	Call		271.00000	246,000	11.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.70	Put		128.00000	140,000	11.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.70	Call		1,146.00000	1,110,000	13.46	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.70	Put		3.00000	4,000	13.46	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.70	Call		2,143.00000	2,106,000	18.16	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.70	Put		0.00000	0,000	18.16	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.35	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.35	Put		9,507.00000	9,544,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.35	Call		0.00000	0,000	30.78	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.35	Put		7,507.00000	7,544,000	30.78	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.35	Call		0.00000	0,000	28.02	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.35	Put		5,507.00000	5,544,000	28.02	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.35	Call		0.00000	0,000	22.27	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	13.35	Put		3,507.00000	3,544,000	22.27	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.35	Call		4.00000	4,000	15.70	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.35	Put		1,511.00000	1,548,000	15.70	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.35	Call		53.00000	47,000	12.70	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.35	Put		560.00000	591,000	12.70	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.35	Call		534.00000	503,000	11.91	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.35	Put		41.00000	47,000	11.91	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.35	Call		1,494.00000	1,457,000	15.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.35	Put		1.00000	1,000	15.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.35	Call		2,493.00000	2,456,000	18.74	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.35	Put		0.00000	0,000	18.74	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.40	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.40	Put		9,557.00000	9,594,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.40	Call		0.00000	0,000	30.83	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.40	Put		7,557.00000	7,594,000	30.83	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.40	Call		0.00000	0,000	28.16	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.40	Put		5,557.00000	5,594,000	28.16	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.40	Call		0.00000	0,000	22.44	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.40	Put		3,557.00000	3,594,000	22.44	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.40	Call		4.00000	4,000	15.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.40	Put		1,561.00000	1,598,000	15.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.40	Call		46.00000	41,000	12.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.40	Put		603.00000	635,000	12.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.40	Call		492.00000	462,000	11.81	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.40	Put		49.00000	56,000	11.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	8.40	Call		1,444.00000	1,407,000	14.97	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.40	Put		1.00000	1,000	14.97	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.40	Call		2,443.00000	2,406,000	18.66	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.40	Put		0.00000	0,000	18.66	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.55	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.55	Put		9,707.00000	9,744,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.55	Call		0.00000	0,000	30.98	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.55	Put		7,707.00000	7,744,000	30.98	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.55	Call		0.00000	0,000	28.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.55	Put		5,707.00000	5,744,000	28.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.55	Call		0.00000	0,000	22.95	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.55	Put		3,707.00000	3,744,000	22.95	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.55	Call		3.00000	3,000	16.30	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.55	Put		1,710.00000	1,747,000	16.30	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		31.00000	28,000	13.30	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		738.00000	772,000	13.30	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.55	Call		374.00000	346,000	11.52	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.55	Put		81.00000	90,000	11.52	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		1,295.00000	1,258,000	14.21	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		2.00000	2,000	14.21	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.55	Call		2,293.00000	2,256,000	18.41	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.55	Put		0.00000	0,000	18.41	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.45	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.45	Put		9,607.00000	9,644,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.45	Call		0.00000	0,000	30.88	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	17.45	Put		7,607.00000	7,644,000	30.88	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.45	Call		0.00000	0,000	28.30	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.45	Put		5,607.00000	5,644,000	28.30	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.45	Call		0.00000	0,000	22.61	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.45	Put		3,607.00000	3,644,000	22.61	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.45	Call		3.00000	3,000	16.00	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.45	Put		1,610.00000	1,647,000	16.00	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.45	Call		41.00000	36,000	13.00	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.45	Put		648.00000	680,000	13.00	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.45	Call		452.00000	422,000	11.72	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.45	Put		59.00000	66,000	11.72	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.45	Call		1,395.00000	1,358,000	14.72	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.45	Put		2.00000	2,000	14.72	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.45	Call		2,393.00000	2,356,000	18.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.45	Put		0.00000	0,000	18.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.50	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.50	Put		9,657.00000	9,694,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.50	Call		0.00000	0,000	30.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.50	Put		7,657.00000	7,694,000	30.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.50	Call		0.00000	0,000	28.43	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.50	Put		5,657.00000	5,694,000	28.43	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.50	Call		0.00000	0,000	22.78	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.50	Put		3,657.00000	3,694,000	22.78	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.50	Call		3.00000	3,000	16.15	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.50	Put		1,660.00000	1,697,000	16.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	10.50	Call		36.00000	32,000	13.15	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.50	Put		693.00000	726,000	13.15	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.50	Call		412.00000	383,000	11.62	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.50	Put		69.00000	77,000	11.62	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.50	Call		1,345.00000	1,308,000	14.47	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.50	Put		2.00000	2,000	14.47	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.50	Call		2,343.00000	2,306,000	18.49	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.50	Put		0.00000	0,000	18.49	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.85	Put		10,007.00000	10,044,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.85	Put		8,007.00000	8,044,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	29.30	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.85	Put		6,007.00000	6,044,000	29.30	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	23.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.85	Put		4,007.00000	4,044,000	23.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.85	Call		2.00000	1,000	17.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.85	Put		2,009.00000	2,045,000	17.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.85	Call		15.00000	13,000	14.20	0.00	0	29
€ / R	On	14/06/2010	Foreign Exchange Option	10.85	Put		1,022.00000	1,057,000	14.20	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.85	Call		184.00000	168,000	11.20	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.85	Put		191.00000	212,000	11.20	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		998.00000	962,000	12.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		5.00000	6,000	12.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.85	Call		1,993.00000	1,956,000	17.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	7.85	Put		0.00000	0,000	17.74	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.80	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.80	Put		9,957.00000	9,994,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.80	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.80	Put		7,957.00000	7,994,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	29.25	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.80	Put		5,957.00000	5,994,000	29.25	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	23.79	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.80	Put		3,957.00000	3,994,000	23.79	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.80	Call		2.00000	2,000	17.05	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.80	Put		1,959.00000	1,996,000	17.05	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.80	Call		16.00000	15,000	14.05	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.80	Put		973.00000	1,009,000	14.05	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.80	Call		211.00000	189,000	11.05	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.80	Put		168.00000	183,000	11.05	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.80	Call		1,048.00000	1,011,000	12.96	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.80	Put		5.00000	5,000	12.96	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.80	Call		2,043.00000	2,006,000	17.99	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.80	Put		0.00000	0,000	17.99	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.90	Put		10,057.00000	10,094,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.90	Put		8,057.00000	8,094,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	29.35	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.90	Put		6,057.00000	6,094,000	29.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	24.06	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.90	Put		4,057.00000	4,094,000	24.06	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.90	Call		13.00000	11,000	14.35	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.90	Put		1,070.00000	1,105,000	14.35	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.90	Call		164.00000	149,000	11.35	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.90	Put		221.00000	243,000	11.35	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		950.00000	914,000	12.76	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.90	Put		7.00000	8,000	12.76	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.90	Call		1,943.00000	1,906,000	17.48	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.90	Put		0.00000	0,000	17.48	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.95	Put		10,107.00000	10,144,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.95	Put		8,107.00000	8,144,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	29.40	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.95	Put		6,107.00000	6,144,000	29.40	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	24.20	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.95	Put		4,107.00000	4,144,000	24.20	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.95	Call		1.00000	1,000	17.55	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.95	Put		2,108.00000	2,145,000	17.55	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.95	Call		11.00000	10,000	14.50	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.95	Put		1,118.00000	1,154,000	14.50	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.95	Call		145.00000	132,000	11.50	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.95	Put		252.00000	276,000	11.50	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.95	Call		901.00000	866,000	12.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	8.95	Put		8.00000	10,000	12.67	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.95	Call		1,893.00000	1,856,000	17.23	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.95	Put		0.00000	0,000	17.23	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.75	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.75	Put		9,907.00000	9,944,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.75	Call		0.00000	0,000	31.17	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.75	Put		7,907.00000	7,944,000	31.17	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	29.12	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.75	Put		5,907.00000	5,944,000	29.12	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	23.62	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.75	Put		3,907.00000	3,944,000	23.62	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.75	Call		2.00000	2,000	16.90	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.75	Put		1,909.00000	1,946,000	16.90	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.75	Call		19.00000	17,000	13.90	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.75	Put		926.00000	961,000	13.90	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.75	Call		240.00000	217,000	11.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.75	Put		147.00000	161,000	11.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.75	Call		1,097.00000	1,060,000	13.21	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		4.00000	4,000	13.21	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.75	Call		2,093.00000	2,056,000	18.07	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.75	Put		0.00000	0,000	18.07	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.00	Put		10,157.00000	10,194,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.00	Put		8,157.00000	8,194,000	31.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	29.45	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.00	Put		6,157.00000	6,194,000	29.45	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	24.34	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.00	Put		4,157.00000	4,194,000	24.34	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.00	Call		10.00000	9,000	14.65	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.00	Put		1,167.00000	1,203,000	14.65	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.00	Call		128.00000	116,000	11.65	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.00	Put		285.00000	310,000	11.65	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.00	Call		853.00000	818,000	12.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.00	Put		10.00000	12,000	12.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.00	Call		1,843.00000	1,806,000	16.98	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.00	Put		0.00000	0,000	16.98	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.15	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.15	Put		10,307.00000	10,344,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.15	Call		0.00000	0,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.15	Put		8,307.00000	8,344,000	31.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	29.60	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.15	Put		6,307.00000	6,344,000	29.60	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	24.75	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.15	Put		4,307.00000	4,344,000	24.75	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.15	Call		1.00000	1,000	18.23	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.15	Put		2,308.00000	2,345,000	18.23	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.15	Call		7.00000	6,000	15.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.15	Put		1,314.00000	1,350,000	15.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.15	Call		88.00000	79,000	12.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	10.15	Put		395.00000	423,000	12.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.15	Call		712.00000	678,000	12.29	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.15	Put		19.00000	22,000	12.29	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.15	Call		1,694.00000	1,657,000	16.23	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.15	Put		1.00000	1,000	16.23	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		51.00000	48,000	17.38	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		1,718.00000	1,752,000	17.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,050.00000	10,087,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		1.00000	1,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,051.00000	8,088,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		3.00000	3,000	21.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,053.00000	6,090,000	21.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		24.00000	23,000	21.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,074.00000	4,110,000	21.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		91.00000	87,000	18.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,141.00000	2,174,000	18.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		179.00000	172,000	15.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,229.00000	1,259,000	15.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		414.00000	399,000	13.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		464.00000	486,000	13.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		1,024.00000	993,000	11.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		74.00000	80,000	11.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,964.00000	1,927,000	13.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		14.00000	14,000	13.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		100.00000	97,000	18.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,000.00000	2,034,000	18.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,100.00000	10,137,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		1.00000	1,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,101.00000	8,138,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		3.00000	3,000	21.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,103.00000	6,140,000	21.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		23.00000	21,000	21.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,123.00000	4,158,000	21.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		88.00000	84,000	18.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,188.00000	2,221,000	18.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		172.00000	166,000	15.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,272.00000	1,303,000	15.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		396.00000	381,000	13.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		496.00000	518,000	13.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		984.00000	954,000	11.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		84.00000	91,000	11.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,915.00000	1,879,000	13.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		15.00000	16,000	13.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		10,800.00000	10,837,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		8,800.00000	8,837,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		2.00000	2,000	22.25	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	16.95	Put		6,802.00000	6,839,000	22.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		11.00000	10,000	21.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		4,811.00000	4,847,000	21.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		53.00000	51,000	19.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		2,853.00000	2,888,000	19.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		107.00000	103,000	17.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		1,907.00000	1,940,000	17.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		218.00000	210,000	15.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,018.00000	1,047,000	15.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		527.00000	506,000	12.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		327.00000	343,000	12.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		1,247.00000	1,212,000	11.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		47.00000	49,000	11.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		10,700.00000	10,737,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		1.00000	1,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		8,701.00000	8,738,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		2.00000	2,000	22.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		6,702.00000	6,739,000	22.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		12.00000	11,000	21.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		4,712.00000	4,748,000	21.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		57.00000	54,000	19.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		2,757.00000	2,791,000	19.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		113.00000	110,000	17.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		1,813.00000	1,847,000	17.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		236.00000	227,000	14.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		936.00000	964,000	14.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		580.00000	558,000	12.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		280.00000	295,000	12.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		1,340.00000	1,304,000	12.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		40.00000	41,000	12.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		9,850.00000	9,887,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		1.00000	1,000	23.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		7,851.00000	7,888,000	23.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		3.00000	3,000	21.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		5,853.00000	5,890,000	21.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		28.00000	26,000	21.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		3,878.00000	3,913,000	21.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		103.00000	100,000	17.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		1,953.00000	1,987,000	17.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		209.00000	201,000	15.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,059.00000	1,088,000	15.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		502.00000	482,000	12.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		352.00000	369,000	12.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		1,201.00000	1,166,000	11.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		51.00000	53,000	11.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		2,160.00000	2,124,000	14.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		10.00000	11,000	14.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	23.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		9,950.00000	9,987,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		1.00000	1,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		7,951.00000	7,988,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		3.00000	3,000	21.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		5,953.00000	5,990,000	21.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		26.00000	25,000	21.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		3,976.00000	4,012,000	21.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		97.00000	94,000	18.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,047.00000	2,081,000	18.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		193.00000	186,000	15.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,143.00000	1,173,000	15.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		455.00000	437,000	12.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		405.00000	424,000	12.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		1,110.00000	1,075,000	11.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		60.00000	62,000	11.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		2,062.00000	2,025,000	14.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		12.00000	12,000	14.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,250.00000	10,287,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		1.00000	1,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,251.00000	8,288,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		2.00000	2,000	21.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,252.00000	6,289,000	21.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		20.00000	18,000	21.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,270.00000	4,305,000	21.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		78.00000	75,000	18.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,328.00000	2,362,000	18.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		154.00000	149,000	16.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,404.00000	1,436,000	16.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		347.00000	334,000	13.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		597.00000	621,000	13.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		870.00000	841,000	11.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		120.00000	128,000	11.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,769.00000	1,733,000	13.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		19.00000	20,000	13.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,400.00000	10,437,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		1.00000	1,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,401.00000	8,438,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		2.00000	2,000	21.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,402.00000	6,439,000	21.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		17.00000	16,000	21.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,417.00000	4,453,000	21.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		70.00000	67,000	18.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,470.00000	2,504,000	18.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		139.00000	134,000	16.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,539.00000	1,571,000	16.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		304.00000	293,000	14.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		704.00000	730,000	14.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		764.00000	737,000	12.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		164.00000	174,000	12.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,625.00000	1,588,000	12.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		25.00000	25,000	12.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		9,700.00000	9,737,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		1.00000	1,000	23.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		7,701.00000	7,738,000	23.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		4.00000	4,000	21.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		5,704.00000	5,741,000	21.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		30.00000	29,000	21.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		3,730.00000	3,766,000	21.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		2,309.00000	2,272,000	15.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		9.00000	9,000	15.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		9,750.00000	9,787,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		1.00000	1,000	23.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		7,751.00000	7,788,000	23.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		4.00000	4,000	21.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		5,754.00000	5,791,000	21.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		29.00000	28,000	21.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		3,779.00000	3,815,000	21.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		110.00000	106,000	17.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		1,860.00000	1,893,000	17.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		227.00000	218,000	14.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		977.00000	1,005,000	14.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		553.00000	532,000	12.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		303.00000	319,000	12.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		1,293.00000	1,258,000	12.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		43.00000	45,000	12.04	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		2,259.00000	2,222,000	14.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		9.00000	9,000	14.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		9,800.00000	9,837,000	23.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		1.00000	1,000	23.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		7,801.00000	7,838,000	23.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		4.00000	3,000	21.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		5,804.00000	5,840,000	21.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		29.00000	27,000	21.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		3,829.00000	3,864,000	21.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		2,210.00000	2,173,000	14.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		10.00000	10,000	14.72	0.00	0	0
Total € / R Option										0.00	0	345
Total € / R										2,483,806.80	249	34,360
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.75570	6.74770			0.00	0	9,652
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.78900	6.78100			0.00	0	4,490
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.81660	6.80770			0.00	0	300
Total AU\$ / R Future										0.00	0	14,442
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Call		0.00000	0,000	40.64	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Put		7,852.00000	7,844,000	40.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.60	Call		0.00000	0,000	37.83	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.60	Put		5,852.00000	5,844,000	37.83	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		0.00000	0,000	31.04	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		3,852.00000	3,844,000	31.04	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		1.00000	1,000	20.47	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		1,853.00000	1,845,000	20.47	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.60	Call		225.00000	229,000	11.94	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.60	Put		77.00000	73,000	11.94	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.60	Call		1,148.00000	1,156,000	16.57	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.60	Put		0.00000	0,000	16.57	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.60	Call		2,148.00000	2,156,000	21.41	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.60	Put		0.00000	0,000	21.41	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.60	Call		3,148.00000	3,156,000	24.75	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.60	Put		0.00000	0,000	24.75	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.60	Call		4,148.00000	4,156,000	15.21	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.60	Put		0.00000	0,000	15.21	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	40.58	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.55	Put		7,802.00000	7,794,000	40.58	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	37.67	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.55	Put		5,802.00000	5,794,000	37.67	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		0.00000	0,000	30.77	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		3,802.00000	3,794,000	30.77	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		1.00000	1,000	20.22	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		1,803.00000	1,795,000	20.22	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.55	Call		262.00000	266,000	12.17	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.55	Put		64.00000	60,000	12.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.55	Call		1,198.00000	1,206,000	16.80	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.55	Put		0.00000	0,000	16.80	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.55	Call		2,198.00000	2,206,000	21.71	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.55	Put		0.00000	0,000	21.71	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.55	Call		3,198.00000	3,206,000	24.18	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.55	Put		0.00000	0,000	24.18	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.55	Call		4,198.00000	4,206,000	15.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.55	Put		0.00000	0,000	15.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.50	Call		0.00000	0,000	40.52	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.50	Put		7,752.00000	7,744,000	40.52	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.50	Call		0.00000	0,000	37.51	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.50	Put		5,752.00000	5,744,000	37.51	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.50	Call		0.00000	0,000	30.51	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.50	Put		3,752.00000	3,744,000	30.51	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.50	Call		1.00000	1,000	19.97	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.50	Put		1,753.00000	1,745,000	19.97	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.50	Call		300.00000	305,000	12.40	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.50	Put		52.00000	49,000	12.40	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.50	Call		1,248.00000	1,256,000	17.03	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.50	Put		0.00000	0,000	17.03	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.50	Call		2,248.00000	2,256,000	22.00	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.50	Put		0.00000	0,000	22.00	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.50	Call		3,248.00000	3,256,000	23.62	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.50	Put		0.00000	0,000	23.62	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.50	Call		4,248.00000	4,256,000	15.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.50	Put		0.00000	0,000	15.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.70	Call		160.00000	163,000	11.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.70	Put		112.00000	107,000	11.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.85	Call		0.00000	0,000	40.83	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.85	Put		8,102.00000	8,094,000	40.83	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.85	Call		0.00000	0,000	38.45	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.85	Put		6,102.00000	6,094,000	38.45	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.85	Call		0.00000	0,000	32.16	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.85	Put		4,102.00000	4,094,000	32.16	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.85	Call		0.00000	0,000	21.75	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.85	Put		2,102.00000	2,094,000	21.75	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.85	Call		95.00000	96,000	11.74	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.85	Put		197.00000	190,000	11.74	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.85	Call		900.00000	908,000	15.40	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.85	Put		2.00000	2,000	15.40	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.85	Call		1,898.00000	1,906,000	20.06	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.85	Put		0.00000	0,000	20.06	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.85	Call		2,898.00000	2,906,000	25.84	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.85	Put		0.00000	0,000	25.84	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.85	Call		3,898.00000	3,906,000	16.33	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.85	Put		0.00000	0,000	16.33	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.75	Call		0.00000	0,000	40.83	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.75	Put		8,002.00000	7,994,000	40.83	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.75	Call		0.00000	0,000	38.32	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	12.75	Put		6,002.00000	5,994,000	38.32	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.75	Call		0.00000	0,000	31.83	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.75	Put		4,002.00000	3,994,000	31.83	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.75	Call		1.00000	0,000	21.22	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.75	Put		2,003.00000	1,994,000	21.22	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.75	Call		132.00000	134,000	11.24	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.75	Put		134.00000	128,000	11.24	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.75	Call		999.00000	1,007,000	15.87	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.75	Put		1.00000	1,000	15.87	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.75	Call		1,998.00000	2,006,000	20.53	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.75	Put		0.00000	0,000	20.53	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.75	Call		2,998.00000	3,006,000	26.43	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.75	Put		0.00000	0,000	26.43	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.75	Call		3,998.00000	4,006,000	15.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.75	Put		0.00000	0,000	15.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.90	Call		0.00000	0,000	40.83	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.90	Put		8,152.00000	8,144,000	40.83	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.90	Call		0.00000	0,000	38.51	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.90	Put		6,152.00000	6,144,000	38.51	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.90	Call		0.00000	0,000	32.32	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.90	Put		4,152.00000	4,144,000	32.32	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.90	Call		0.00000	0,000	22.01	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.90	Put		2,152.00000	2,144,000	22.01	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.90	Call		80.00000	80,000	11.99	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.90	Put		232.00000	224,000	11.99	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.90	Call		851.00000	859,000	15.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.90	Put		3.00000	3,000	15.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.90	Call		1,848.00000	1,856,000	19.83	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.90	Put		0.00000	0,000	19.83	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.90	Call		2,848.00000	2,856,000	25.55	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.90	Put		0.00000	0,000	25.55	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.90	Call		3,848.00000	3,856,000	16.89	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.90	Put		0.00000	0,000	16.89	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.80	Call		0.00000	0,000	40.83	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.80	Put		8,052.00000	8,044,000	40.83	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.80	Call		0.00000	0,000	38.38	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.80	Put		6,052.00000	6,044,000	38.38	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.80	Call		0.00000	0,000	32.00	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.80	Put		4,052.00000	4,044,000	32.00	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.80	Call		0.00000	0,000	21.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.80	Put		2,052.00000	2,044,000	21.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.80	Call		112.00000	113,000	11.49	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.80	Put		164.00000	157,000	11.49	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.80	Call		950.00000	957,000	15.63	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.80	Put		2.00000	1,000	15.63	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.80	Call		1,948.00000	1,956,000	20.29	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.80	Put		0.00000	0,000	20.29	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.80	Call		2,948.00000	2,956,000	26.14	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.80	Put		0.00000	0,000	26.14	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.80	Call		3,948.00000	3,956,000	15.77	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.80	Put		0.00000	0,000	15.77	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.65	Call		0.00000	0,000	40.71	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.65	Put		7,902.00000	7,894,000	40.71	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.65	Call		0.00000	0,000	38.00	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.65	Put		5,902.00000	5,894,000	38.00	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.65	Call		0.00000	0,000	31.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.65	Put		3,902.00000	3,894,000	31.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.65	Call		1.00000	1,000	20.72	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.65	Put		1,903.00000	1,895,000	20.72	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.65	Call		192.00000	194,000	11.71	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.65	Put		94.00000	88,000	11.71	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.65	Call		1,099.00000	1,106,000	16.33	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.65	Put		1.00000	0,000	16.33	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.65	Call		2,098.00000	2,106,000	21.12	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.65	Put		0.00000	0,000	21.12	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.65	Call		3,098.00000	3,106,000	25.31	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.65	Put		0.00000	0,000	25.31	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.65	Call		4,098.00000	4,106,000	15.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.65	Put		0.00000	0,000	15.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.15	Call		0.00000	0,000	40.83	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.15	Put		8,402.00000	8,394,000	40.83	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.15	Call		0.00000	0,000	38.82	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.15	Put		6,402.00000	6,394,000	38.82	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.15	Call		0.00000	0,000	33.13	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.15	Put		4,402.00000	4,394,000	33.13	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.15	Call		0.00000	0,000	23.34	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.15	Put		2,402.00000	2,394,000	23.34	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.15	Call		34.00000	34,000	13.24	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.15	Put		436.00000	428,000	13.24	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.15	Call		609.00000	616,000	14.02	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.15	Put		11.00000	10,000	14.02	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.15	Call		1,598.00000	1,606,000	18.66	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.15	Put		0.00000	0,000	18.66	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.15	Call		2,598.00000	2,606,000	24.07	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.15	Put		0.00000	0,000	24.07	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.15	Call		3,598.00000	3,606,000	19.70	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.15	Put		0.00000	0,000	19.70	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.10	Call		0.00000	0,000	40.83	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.10	Put		8,352.00000	8,344,000	40.83	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.10	Call		0.00000	0,000	38.76	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.10	Put		6,352.00000	6,344,000	38.76	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.10	Call		0.00000	0,000	32.97	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.10	Put		4,352.00000	4,344,000	32.97	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.10	Call		0.00000	0,000	23.07	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.10	Put		2,352.00000	2,344,000	23.07	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.10	Call		40.00000	40,000	12.99	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.10	Put		392.00000	384,000	12.99	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.10	Call		656.00000	664,000	14.25	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.10	Put		8.00000	8,000	14.25	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.10	Call		1,648.00000	1,656,000	18.90	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.10	Put		0.00000	0,000	18.90	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.10	Call		2,648.00000	2,656,000	24.37	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.10	Put		0.00000	0,000	24.37	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.10	Call		3,648.00000	3,656,000	19.14	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.10	Put		0.00000	0,000	19.14	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.00	Call		0.00000	0,000	40.83	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.00	Put		8,252.00000	8,244,000	40.83	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.00	Call		0.00000	0,000	38.63	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.00	Put		6,252.00000	6,244,000	38.63	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.00	Call		0.00000	0,000	32.65	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.00	Put		4,252.00000	4,244,000	32.65	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.00	Call		0.00000	0,000	22.54	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.00	Put		2,252.00000	2,244,000	22.54	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.00	Call		57.00000	57,000	12.49	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.00	Put		309.00000	301,000	12.49	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.00	Call		753.00000	761,000	14.71	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.00	Put		5.00000	5,000	14.71	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.00	Call		1,748.00000	1,756,000	19.36	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.00	Put		0.00000	0,000	19.36	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.00	Call		2,748.00000	2,756,000	24.96	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.00	Put		0.00000	0,000	24.96	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.00	Call		3,748.00000	3,756,000	18.01	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.00	Put		0.00000	0,000	18.01	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.95	Call		0.00000	0,000	40.83	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.95	Put		8,202.00000	8,194,000	40.83	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	12.95	Call		0.00000	0,000	38.57	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.95	Put		6,202.00000	6,194,000	38.57	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.95	Call		0.00000	0,000	32.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.95	Put		4,202.00000	4,194,000	32.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.95	Call		0.00000	0,000	22.28	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.95	Put		2,202.00000	2,194,000	22.28	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.95	Call		67.00000	68,000	12.24	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.95	Put		269.00000	262,000	12.24	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.95	Call		802.00000	809,000	14.94	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.95	Put		4.00000	3,000	14.94	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.95	Call		1,798.00000	1,806,000	19.60	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	19.60	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.95	Call		2,798.00000	2,806,000	25.25	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	25.25	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.95	Call		3,798.00000	3,806,000	17.45	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.95	Put		0.00000	0,000	17.45	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	15.20	Call		0.00000	0,000	40.83	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	15.20	Put		8,452.00000	8,444,000	40.83	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	13.20	Call		0.00000	0,000	38.89	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	13.20	Put		6,452.00000	6,444,000	38.89	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	11.20	Call		0.00000	0,000	33.29	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	11.20	Put		4,452.00000	4,444,000	33.29	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	23.61	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	9.20	Put		2,452.00000	2,444,000	23.61	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	7.20	Call		28.00000	28,000	13.49	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.20	Put		480.00000	472,000	13.49	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.20	Call		562.00000	569,000	13.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.20	Put		14.00000	13,000	13.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.20	Call		1,548.00000	1,556,000	18.43	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.20	Put		0.00000	0,000	18.43	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.20	Call		2,548.00000	2,556,000	23.78	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.20	Put		0.00000	0,000	23.78	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.20	Call		3,548.00000	3,556,000	20.26	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.20	Put		0.00000	0,000	20.26	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.05	Call		0.00000	0,000	40.83	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.05	Put		8,302.00000	8,294,000	40.83	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.05	Call		0.00000	0,000	38.70	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.05	Put		6,302.00000	6,294,000	38.70	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.05	Call		0.00000	0,000	32.81	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.05	Put		4,302.00000	4,294,000	32.81	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.05	Call		0.00000	0,000	22.81	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.05	Put		2,302.00000	2,294,000	22.81	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.05	Call		48.00000	48,000	12.74	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.05	Put		350.00000	342,000	12.74	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.05	Call		704.00000	712,000	14.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.05	Put		6.00000	6,000	14.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.05	Call		1,698.00000	1,706,000	19.13	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.05	Put		0.00000	0,000	19.13	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.05	Call		2,698.00000	2,706,000	24.66	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.05	Put		0.00000	0,000	24.66	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.05	Call		3,698.00000	3,706,000	18.58		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.05	Put		0.00000	0,000	18.58		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.25	Call		0.00000	0,000	40.83		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.25	Put		8,502.00000	8,494,000	40.83		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.25	Call		0.00000	0,000	38.95		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.25	Put		6,502.00000	6,494,000	38.95		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.25	Call		0.00000	0,000	33.46		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.25	Put		4,502.00000	4,494,000	33.46		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.25	Call		0.00000	0,000	23.87		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.25	Put		2,502.00000	2,494,000	23.87		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.25	Call		24.00000	24,000	13.74		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.25	Put		526.00000	518,000	13.74		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.25	Call		515.00000	522,000	13.56		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.25	Put		17.00000	16,000	13.56		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.25	Call		1,498.00000	1,506,000	18.20		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.25	Put		0.00000	0,000	18.20		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.25	Call		2,498.00000	2,506,000	23.48		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.25	Put		0.00000	0,000	23.48		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.25	Call		3,498.00000	3,506,000	20.82		0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.25	Put		0.00000	0,000	20.82		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								0.00	0	14,442
CAD/ R On 14/06/2010 Foreign Exchange Future			7.32760	7.39610				73,276.00	10	85
CAD/ R On 13/09/2010 Foreign Exchange Future			7.43920	8.13260				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CAD/ R Future							73,276.00	10	85
CAD/ R On 14/06/2010 Foreign Exchange Option	7.30	Call		187.00000	136,000	9.66	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.30	Put		91.00000	108,000	9.66	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.35	Call		155.00000	114,000	9.88	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.35	Put		109.00000	136,000	9.88	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.25	Call		221.00000	167,000	9.91	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.25	Put		75.00000	89,000	9.91	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							73,276.00	10	85
Total Futures							269,600,958.50	36,566	366,211
Total Options							742,000.00	7,000	314,763
Grand Total:							270,342,958.50	43,566	680,974