



Currency Derivatives Daily MTM Report

Daily summary for: 30/04/2010

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			7.41020	7.40740			118,726,224.40	16,022	259,517
\$ / R	On	13/09/2010	Foreign Exchange Future			7.52380	7.52130			315,999.60	42	25,162
\$ / R	On	13/12/2010	Foreign Exchange Future			7.63730	7.63560			397,139.60	52	7,507
\$ / R	On	14/03/2011	Foreign Exchange Future			7.75080	7.74990			0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Future			7.86580	7.86500			0.00	0	75
Total \$ / R Future										119,439,363.60	16,116	292,261
\$ / R	On	14/06/2010	Foreign Exchange Option	8.40	Call		7.00000	6,000	18.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.40	Put		1,000.00000	996,000	18.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.15	Put		8,743.00000	8,740,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	39.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.15	Put		6,743.00000	6,740,000	39.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.15	Call		3,257.00000	3,260,000	17.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	17.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.20	Put		8,793.00000	8,790,000	41.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	39.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.20	Put		6,793.00000	6,790,000	39.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.20	Call		3,207.00000	3,210,000	17.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	17.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.30	Put		8,893.00000	8,890,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.60	Call		0.00000	0,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.60	Put		9,193.00000	9,190,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.80	Call		0.00000	0,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.80	Put		9,393.00000	9,390,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.80	Call		0.00000	0,000	40.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.80	Put		7,393.00000	7,390,000	40.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.80	Call		0.00000	0,000	30.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.80	Put		3,393.00000	3,390,000	30.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.75	Call		0.00000	0,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.75	Put		9,343.00000	9,340,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.75	Call		0.00000	0,000	40.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.75	Put		7,343.00000	7,340,000	40.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.75	Call		0.00000	0,000	30.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.75	Put		3,343.00000	3,340,000	30.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.75	Call		1,657.00000	1,660,000	20.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.75	Put		0.00000	0,000	20.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.75	Call		2,657.00000	2,660,000	19.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	19.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.70	Call		0.00000	0,000	41.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	16.70	Put		9,293.00000	9,290,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.70	Call		0.00000	0,000	40.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.70	Put		7,293.00000	7,290,000	40.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.50	Put		9,093.00000	9,090,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.55	Put		9,143.00000	9,140,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.45	Put		9,043.00000	9,040,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	40.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.45	Put		7,043.00000	7,040,000	40.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.45	Call		138.00000	137,000	15.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.45	Put		181.00000	177,000	15.00	0.00	0	100
\$ / R	On	14/06/2010	Foreign Exchange Option	6.45	Call		960.00000	962,000	17.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.45	Put		3.00000	2,000	17.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.45	Call		1,957.00000	1,960,000	22.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	22.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.45	Call		2,957.00000	2,960,000	18.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	18.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.35	Put		8,943.00000	8,940,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	40.04	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.35	Put		6,943.00000	6,940,000	40.04	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.35	Call		1,059.00000	1,061,000	18.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.35	Put		2.00000	1,000	18.27	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	5.35	Call		2,057.00000	2,060,000	22.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	22.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.35	Call		3,057.00000	3,060,000	17.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	17.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.25	Put		8,843.00000	8,840,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.25	Call		250.00000	250,000	15.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.25	Put		93.00000	90,000	15.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.25	Call		1,158.00000	1,161,000	18.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.25	Put		1.00000	1,000	18.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.25	Call		3,157.00000	3,160,000	17.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	17.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	39.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.30	Put		6,893.00000	6,890,000	39.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.80	Call		0.00000	0,000	37.14	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.80	Put		5,393.00000	5,390,000	37.14	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.30	Call		9.00000	8,000	18.55	0.00	0	140
\$ / R	On	14/06/2010	Foreign Exchange Option	8.30	Put		902.00000	898,000	18.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.30	Call		217.00000	217,000	15.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.30	Put		110.00000	107,000	15.12	0.00	0	10,000
\$ / R	On	14/06/2010	Foreign Exchange Option	6.30	Call		1,108.00000	1,111,000	18.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.30	Put		1.00000	1,000	18.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.30	Call		2,107.00000	2,110,000	21.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	21.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.30	Call		3,107.00000	3,110,000	17.88	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	4.30	Put		0.00000	0,000	17.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.45	Call		6.00000	5,000	19.18	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.45	Put		1,049.00000	1,045,000	19.18	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.75	Call		2.00000	2,000	20.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		1,345.00000	1,342,000	20.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Call		0.00000	0,000	40.47	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Put		7,193.00000	7,190,000	40.47	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	40.38	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.55	Put		7,143.00000	7,140,000	40.38	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.55	Call		0.00000	0,000	34.49	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.55	Put		4,143.00000	4,140,000	34.49	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	40.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.50	Put		7,093.00000	7,090,000	40.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.70	Call		3.00000	2,000	20.23	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.70	Put		1,296.00000	1,292,000	20.23	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.70	Call		716.00000	718,000	17.08	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.70	Put		9.00000	8,000	17.08	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.70	Call		1,707.00000	1,710,000	21.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.70	Put		0.00000	0,000	21.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.70	Call		2,707.00000	2,710,000	19.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	19.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.50	Call		5.00000	4,000	19.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.50	Put		1,098.00000	1,094,000	19.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.50	Call		119.00000	118,000	15.21	0.00	0	7,500
\$ / R	On	14/06/2010	Foreign Exchange Option	7.50	Put		212.00000	208,000	15.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	5.50	Call		1,907.00000	1,910,000	21.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	21.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.50	Call		2,907.00000	2,910,000	18.33	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	18.33	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	37.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.05	Put		5,643.00000	5,640,000	37.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	35.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.05	Put		4,643.00000	4,640,000	35.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	32.25	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.05	Put		3,643.00000	3,640,000	32.25	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		4.00000	4,000	19.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		1,147.00000	1,144,000	19.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.55	Call		102.00000	101,000	15.42	0.00	0	1,430
\$ / R	On	14/06/2010	Foreign Exchange Option	7.55	Put		245.00000	241,000	15.42	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.55	Call		861.00000	864,000	17.57	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.55	Put		4.00000	4,000	17.57	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.55	Call		1,857.00000	1,860,000	21.69	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.55	Put		0.00000	0,000	21.69	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.55	Call		2,857.00000	2,860,000	18.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.55	Put		0.00000	0,000	18.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.10	Call		0.00000	0,000	37.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.10	Put		5,693.00000	5,690,000	37.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	35.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.10	Put		4,693.00000	4,690,000	35.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.10	Call		0.00000	0,000	32.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	11.10	Put		3,693.00000	3,690,000	32.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		4.00000	3,000	19.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		1,197.00000	1,193,000	19.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.60	Call		813.00000	815,000	17.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.60	Put		6.00000	5,000	17.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.60	Call		1,807.00000	1,810,000	21.47	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.60	Put		0.00000	0,000	21.47	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.60	Call		2,807.00000	2,810,000	18.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.60	Put		0.00000	0,000	18.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.15	Call		0.00000	0,000	37.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.15	Put		5,743.00000	5,740,000	37.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.15	Call		0.00000	0,000	32.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.15	Put		3,743.00000	3,740,000	32.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.65	Call		3.00000	3,000	20.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.65	Put		1,246.00000	1,243,000	20.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.65	Call		764.00000	766,000	17.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.65	Put		7.00000	6,000	17.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.65	Call		1,757.00000	1,760,000	21.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.65	Put		0.00000	0,000	21.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.65	Call		2,757.00000	2,760,000	19.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.65	Put		0.00000	0,000	19.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.30	Call		0.00000	0,000	38.20	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.30	Put		5,893.00000	5,890,000	38.20	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	36.08	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.30	Put		4,893.00000	4,890,000	36.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	11.30	Call		0.00000	0,000	33.62	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.30	Put		3,893.00000	3,890,000	33.62	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.80	Call		2.00000	2,000	20.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.80	Put		1,395.00000	1,392,000	20.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.80	Call		46.00000	45,000	16.46	0.00	0	21,795
\$ / R	On	14/06/2010	Foreign Exchange Option	7.80	Put		439.00000	435,000	16.46	0.00	0	200
\$ / R	On	14/06/2010	Foreign Exchange Option	6.80	Call		622.00000	624,000	16.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.80	Put		15.00000	14,000	16.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.80	Call		1,607.00000	1,610,000	20.62	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.80	Put		0.00000	0,000	20.62	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.80	Call		2,607.00000	2,610,000	19.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	19.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.85	Call		39.00000	38,000	16.67	0.00	0	450
\$ / R	On	14/06/2010	Foreign Exchange Option	7.85	Put		482.00000	478,000	16.67	0.00	0	430
\$ / R	On	14/06/2010	Foreign Exchange Option	6.85	Call		575.00000	577,000	16.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.85	Put		18.00000	17,000	16.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.85	Call		1,558.00000	1,560,000	20.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.85	Put		1.00000	0,000	20.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.85	Call		2,557.00000	2,560,000	19.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	19.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.40	Call		0.00000	0,000	38.42	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.40	Put		5,993.00000	5,990,000	38.42	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.40	Call		0.00000	0,000	34.17	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.40	Put		3,993.00000	3,990,000	34.17	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		1.00000	1,000	21.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	8.90	Put		1,494.00000	1,491,000	21.06	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.90	Call		33.00000	32,000	16.88	0.00	0	55
\$ / R	On	14/06/2010	Foreign Exchange Option	7.90	Put		526.00000	522,000	16.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.90	Call		530.00000	532,000	16.42	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.90	Put		23.00000	22,000	16.42	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.90	Call		1,508.00000	1,510,000	20.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.90	Put		1.00000	0,000	20.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.90	Call		2,507.00000	2,510,000	20.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	20.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.50	Call		0.00000	0,000	38.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.50	Put		6,093.00000	6,090,000	38.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.50	Call		0.00000	0,000	34.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.50	Put		4,093.00000	4,090,000	34.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	38.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.70	Put		6,293.00000	6,290,000	38.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.70	Call		0.00000	0,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.70	Put		5,293.00000	5,290,000	36.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	34.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.70	Put		4,293.00000	4,290,000	34.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.70	Call		0.00000	0,000	30.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.70	Put		3,293.00000	3,290,000	30.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.65	Call		0.00000	0,000	38.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.65	Put		6,243.00000	6,240,000	38.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.65	Call		0.00000	0,000	36.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.65	Put		5,243.00000	5,240,000	36.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	11.65	Call		0.00000	0,000	34.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.65	Put		4,243.00000	4,240,000	34.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.15	Call		322.00000	322,000	15.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.15	Put		65.00000	62,000	15.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.15	Call		1,258.00000	1,261,000	19.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.15	Put		1.00000	1,000	19.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.15	Call		2,257.00000	2,260,000	21.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	21.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.60	Call		0.00000	0,000	38.76	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.60	Put		6,193.00000	6,190,000	38.76	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.60	Call		0.00000	0,000	34.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.60	Put		4,193.00000	4,190,000	34.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		0.00000	0,000	29.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		3,193.00000	3,190,000	29.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.10	Call		1.00000	1,000	21.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.10	Put		1,694.00000	1,691,000	21.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.10	Call		17.00000	17,000	17.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.10	Put		710.00000	707,000	17.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.10	Call		360.00000	361,000	15.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.10	Put		53.00000	51,000	15.77	0.00	0	3,950
\$ / R	On	14/06/2010	Foreign Exchange Option	6.10	Call		1,308.00000	1,310,000	19.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.10	Put		1.00000	0,000	19.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.10	Call		2,307.00000	2,310,000	21.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	21.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.45	Call		0.00000	0,000	38.50	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	13.45	Put		6,043.00000	6,040,000	38.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.45	Call		0.00000	0,000	34.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.45	Put		4,043.00000	4,040,000	34.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.95	Call		28.00000	27,000	17.09	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.95	Put		571.00000	567,000	17.09	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.95	Call		486.00000	487,000	16.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.95	Put		29.00000	27,000	16.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.95	Call		1,458.00000	1,460,000	19.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.95	Put		1.00000	0,000	19.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.95	Call		2,457.00000	2,460,000	20.33	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	20.33	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.35	Call		0.00000	0,000	38.31	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.35	Put		5,943.00000	5,940,000	38.31	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	36.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.35	Put		4,943.00000	4,940,000	36.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.35	Call		0.00000	0,000	33.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.35	Put		3,943.00000	3,940,000	33.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.95	Call		1.00000	1,000	21.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.95	Put		1,544.00000	1,541,000	21.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		2.00000	1,000	20.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		1,445.00000	1,441,000	20.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.00	Call		0.00000	0,000	37.57	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.00	Put		5,593.00000	5,590,000	37.57	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	35.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.00	Put		4,593.00000	4,590,000	35.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	9.00	Call		1.00000	1,000	21.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.00	Put		1,594.00000	1,591,000	21.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.00	Call		443.00000	444,000	16.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.00	Put		36.00000	34,000	16.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.00	Call		1,408.00000	1,410,000	19.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.00	Put		1.00000	0,000	19.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.20	Call		0.00000	0,000	37.99	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.20	Put		5,793.00000	5,790,000	37.99	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.20	Call		0.00000	0,000	33.07	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.20	Put		3,793.00000	3,790,000	33.07	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.20	Call		1.00000	1,000	22.32	0.00	0	21,795
\$ / R	On	14/06/2010	Foreign Exchange Option	9.20	Put		1,794.00000	1,791,000	22.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.20	Call		285.00000	285,000	15.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.20	Put		78.00000	75,000	15.44	0.00	0	10,000
\$ / R	On	14/06/2010	Foreign Exchange Option	6.20	Call		1,208.00000	1,211,000	18.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.20	Put		1.00000	1,000	18.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.20	Call		2,207.00000	2,210,000	21.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	21.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	35.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.85	Put		4,443.00000	4,440,000	35.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.25	Call		1.00000	0,000	22.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.25	Put		1,844.00000	1,840,000	22.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.05	Call		1.00000	1,000	21.69	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.05	Put		1,644.00000	1,641,000	21.69	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.35	Call		187.00000	187,000	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	14/06/2010	Foreign Exchange Option	7.35	Put		130.00000	127,000	14.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.50	Call		0.00000	0,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.50	Put		8,093.00000	8,090,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	39.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.00	Put		6,593.00000	6,590,000	39.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	36.51	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.50	Put		5,093.00000	5,090,000	36.51	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.00	Call		0.00000	0,000	31.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.00	Put		3,593.00000	3,590,000	31.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.50	Call		910.00000	913,000	17.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.50	Put		3.00000	3,000	17.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.00	Call		2,407.00000	2,410,000	20.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	20.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.50	Call		3,907.00000	3,910,000	17.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.50	Put		0.00000	0,000	17.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.75	Put		8,343.00000	8,340,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	39.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.25	Put		6,843.00000	6,840,000	39.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.25	Call		0.00000	0,000	33.35	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.25	Put		3,843.00000	3,840,000	33.35	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.25	Call		11.00000	10,000	18.35	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.25	Put		854.00000	850,000	18.35	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.75	Call		669.00000	671,000	16.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.75	Put		12.00000	11,000	16.91	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	5.25	Call		2,157.00000	2,160,000	21.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	21.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.75	Call		3,657.00000	3,660,000	17.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	17.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.30	Call		1.00000	0,000	22.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.30	Put		1,894.00000	1,890,000	22.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.60	Call		88.00000	86,000	15.63	0.00	0	6,350
\$ / R	On	14/06/2010	Foreign Exchange Option	7.60	Put		281.00000	276,000	15.63	0.00	0	130
\$ / R	On	14/06/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	35.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.25	Put		4,843.00000	4,840,000	35.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	35.23	0.00	0	21,978
\$ / R	On	14/06/2010	Foreign Exchange Option	11.90	Put		4,493.00000	4,490,000	35.23	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.15	Call		1.00000	1,000	22.11	0.00	0	21,978
\$ / R	On	14/06/2010	Foreign Exchange Option	9.15	Put		1,744.00000	1,741,000	22.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.35	Call		0.00000	0,000	22.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.35	Put		1,943.00000	1,940,000	22.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.65	Call		75.00000	74,000	15.83	0.00	0	100
\$ / R	On	14/06/2010	Foreign Exchange Option	7.65	Put		318.00000	314,000	15.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	35.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.20	Put		4,793.00000	4,790,000	35.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.60	Call		0.00000	0,000	24.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.60	Put		2,193.00000	2,190,000	24.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	23.71	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.50	Put		2,093.00000	2,090,000	23.71	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.70	Call		64.00000	63,000	16.04	0.00	0	17,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	7.70	Put		357.00000	353,000	16.04	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.65	Call		0.00000	0,000	24.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.65	Put		2,243.00000	2,240,000	24.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	23.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.55	Put		2,143.00000	2,140,000	23.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.45	Call		0.00000	0,000	23.43	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.45	Put		2,043.00000	2,040,000	23.43	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.75	Call		55.00000	53,000	16.25	0.00	0	33
\$ / R	On	14/06/2010	Foreign Exchange Option	7.75	Put		398.00000	393,000	16.25	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	36.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.55	Put		5,143.00000	5,140,000	36.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.15	Call		15.00000	14,000	17.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.15	Put		758.00000	754,000	17.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.75	Call		0.00000	0,000	37.04	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.75	Put		5,343.00000	5,340,000	37.04	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.65	Call		0.00000	0,000	30.04	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.65	Put		3,243.00000	3,240,000	30.04	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		0.00000	0,000	29.49	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		3,143.00000	3,140,000	29.49	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	28.94	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.45	Put		3,043.00000	3,040,000	28.94	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.35	Call		8.00000	7,000	18.76	0.00	0	1,900
\$ / R	On	14/06/2010	Foreign Exchange Option	8.35	Put		951.00000	947,000	18.76	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.60	Call		0.00000	0,000	36.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.60	Put		5,193.00000	5,190,000	36.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	29.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.50	Put		3,093.00000	3,090,000	29.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	28.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.40	Put		2,993.00000	2,990,000	28.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.20	Call		12.00000	12,000	18.14	0.00	0	135
\$ / R	On	14/06/2010	Foreign Exchange Option	8.20	Put		805.00000	802,000	18.14	0.00	0	6
\$ / R	On	14/06/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	36.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.45	Put		5,043.00000	5,040,000	36.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	28.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.35	Put		2,943.00000	2,940,000	28.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	27.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.25	Put		2,843.00000	2,840,000	27.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	27.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.15	Put		2,743.00000	2,740,000	27.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	26.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.05	Put		2,643.00000	2,640,000	26.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	26.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.95	Put		2,543.00000	2,540,000	26.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	25.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.85	Put		2,443.00000	2,440,000	25.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.75	Call		0.00000	0,000	25.09	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.75	Put		2,343.00000	2,340,000	25.09	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.05	Call		20.00000	20,000	17.51	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.05	Put		663.00000	660,000	17.51	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	35.77	0.00	442	26,596

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	12.15	Put		4,743.00000	4,740,000	35.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.40	Call		0.00000	0,000	23.16	0.00	440	26,596
\$ / R	On	14/06/2010	Foreign Exchange Option	9.40	Put		1,993.00000	1,990,000	23.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	36.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.40	Put		4,993.00000	4,990,000	36.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	28.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.30	Put		2,893.00000	2,890,000	28.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	27.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.20	Put		2,793.00000	2,790,000	27.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	27.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.10	Put		2,693.00000	2,690,000	27.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	25.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.90	Put		2,493.00000	2,490,000	25.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.80	Call		0.00000	0,000	25.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.80	Put		2,393.00000	2,390,000	25.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.70	Call		0.00000	0,000	24.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.70	Put		2,293.00000	2,290,000	24.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.00	Call		24.00000	23,000	17.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.00	Put		617.00000	613,000	17.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	26.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.00	Put		2,593.00000	2,590,000	26.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.70	Put		8,293.00000	8,290,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.70	Call		3,707.00000	3,710,000	17.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	17.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	39.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.75	Put		6,343.00000	6,340,000	39.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	34.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.75	Put		4,343.00000	4,340,000	34.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.80	Put		8,393.00000	8,390,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	39.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.80	Put		6,393.00000	6,390,000	39.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	35.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.80	Put		4,393.00000	4,390,000	35.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.80	Call		3,607.00000	3,610,000	17.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	17.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.95	Put		8,543.00000	8,540,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	39.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.95	Put		6,543.00000	6,540,000	39.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	35.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.95	Put		4,543.00000	4,540,000	35.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.95	Call		3,457.00000	3,460,000	17.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	17.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.85	Put		8,443.00000	8,440,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	39.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.85	Put		6,443.00000	6,440,000	39.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.85	Call		3,557.00000	3,560,000	17.88	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	3.85	Put		0.00000	0,000	17.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	17.50	Call		0.00000	0,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	17.50	Put		10,093.00000	10,090,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.90	Put		8,493.00000	8,490,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	39.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.90	Put		6,493.00000	6,490,000	39.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.90	Call		3,507.00000	3,510,000	17.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	17.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.00	Put		8,593.00000	8,590,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.00	Call		3,407.00000	3,410,000	17.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	17.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.05	Put		8,643.00000	8,640,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	39.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.05	Put		6,643.00000	6,640,000	39.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.05	Call		401.00000	401,000	15.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.05	Put		44.00000	41,000	15.93	0.00	0	6,000
\$ / R	On	14/06/2010	Foreign Exchange Option	6.05	Call		1,358.00000	1,360,000	19.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.05	Put		1.00000	0,000	19.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.05	Call		2,357.00000	2,360,000	20.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	20.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.05	Call		3,357.00000	3,360,000	17.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	17.88	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	15.60	Call		0.00000	0,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.60	Put		8,193.00000	8,190,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.60	Call		3,807.00000	3,810,000	17.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.60	Put		0.00000	0,000	17.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.65	Call		0.00000	0,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.65	Put		8,243.00000	8,240,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.65	Call		3,757.00000	3,760,000	17.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.65	Put		0.00000	0,000	17.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.10	Put		8,693.00000	8,690,000	41.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	39.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.10	Put		6,693.00000	6,690,000	39.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.10	Call		3,307.00000	3,310,000	17.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	17.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.40	Call		159.00000	159,000	14.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.40	Put		152.00000	149,000	14.79	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	33.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,329.00000	8,326,000	33.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	29.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,329.00000	6,326,000	29.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		1.00000	1,000	25.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,330.00000	4,327,000	25.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		16.00000	15,000	23.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,345.00000	2,341,000	23.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		724.00000	723,000	14.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		53.00000	49,000	14.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,675.00000	1,677,000	18.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Put		4.00000	3,000	18.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,672.00000	2,674,000	23.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		1.00000	0,000	23.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,671.00000	3,674,000	22.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	22.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	33.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,279.00000	8,276,000	33.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	29.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,279.00000	6,276,000	29.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		1.00000	1,000	25.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,280.00000	4,277,000	25.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		18.00000	16,000	23.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,297.00000	2,292,000	23.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		191.00000	190,000	16.56	0.00	0	2,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		470.00000	466,000	16.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		766.00000	765,000	14.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		45.00000	41,000	14.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,724.00000	1,727,000	18.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		3.00000	3,000	18.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,722.00000	2,724,000	23.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		1.00000	0,000	23.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,721.00000	3,724,000	22.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	22.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		178.00000	177,000	16.76	0.00	0	509
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		507.00000	503,000	16.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	33.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,379.00000	8,376,000	33.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	29.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,379.00000	6,376,000	29.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		1.00000	1,000	25.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,380.00000	4,377,000	25.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		15.00000	14,000	23.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,394.00000	2,390,000	23.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		166.00000	165,000	16.96	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		545.00000	541,000	16.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		683.00000	682,000	14.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		62.00000	58,000	14.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,625.00000	1,627,000	17.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		4.00000	3,000	17.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,622.00000	2,624,000	23.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		1.00000	0,000	23.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,621.00000	3,624,000	22.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	22.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	33.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,429.00000	8,426,000	33.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	29.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,429.00000	6,426,000	29.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		1.00000	1,000	25.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,430.00000	4,427,000	25.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		14.00000	13,000	23.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Put		2,443.00000	2,439,000	23.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		155.00000	154,000	17.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		584.00000	580,000	17.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		643.00000	642,000	14.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		72.00000	68,000	14.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,576.00000	1,578,000	17.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		5.00000	4,000	17.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,572.00000	2,574,000	23.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		1.00000	0,000	23.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,571.00000	3,574,000	23.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	23.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	33.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,529.00000	8,526,000	33.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	29.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,529.00000	6,526,000	29.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		1.00000	1,000	25.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,530.00000	4,527,000	25.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		12.00000	11,000	23.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,541.00000	2,537,000	23.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		136.00000	134,000	17.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		665.00000	660,000	17.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		567.00000	566,000	14.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		96.00000	92,000	14.88	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	6.05	Call		1,477.00000	1,478,000	17.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		6.00000	4,000	17.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Call		2,472.00000	2,474,000	22.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		1.00000	0,000	22.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,471.00000	3,474,000	23.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	23.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	33.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,579.00000	8,576,000	33.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	30.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,579.00000	6,576,000	30.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		1.00000	1,000	25.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,580.00000	4,577,000	25.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		11.00000	10,000	23.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,590.00000	2,586,000	23.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		127.00000	125,000	17.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		706.00000	701,000	17.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		531.00000	530,000	14.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		110.00000	106,000	14.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,427.00000	1,429,000	16.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		6.00000	5,000	16.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,422.00000	2,424,000	22.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		1.00000	0,000	22.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,421.00000	3,424,000	23.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	33.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,629.00000	8,626,000	33.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	30.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Put		6,629.00000	6,626,000	30.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		1.00000	1,000	25.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,630.00000	4,627,000	25.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		10.00000	9,000	23.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,639.00000	2,635,000	23.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		119.00000	117,000	17.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		748.00000	743,000	17.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		496.00000	495,000	14.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		125.00000	121,000	14.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,378.00000	1,379,000	16.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		7.00000	5,000	16.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,372.00000	2,374,000	22.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		1.00000	0,000	22.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,371.00000	3,374,000	23.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	23.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	33.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		8,779.00000	8,776,000	33.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	30.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		6,779.00000	6,776,000	30.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	26.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		4,779.00000	4,776,000	26.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		8.00000	7,000	23.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		2,787.00000	2,783,000	23.90	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	7.30	Call		400.00000	399,000	15.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		179.00000	175,000	15.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Call		1,230.00000	1,232,000	15.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		9.00000	8,000	15.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,222.00000	2,225,000	21.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		1.00000	1,000	21.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,221.00000	3,224,000	24.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	24.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	33.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,729.00000	8,726,000	33.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	30.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,729.00000	6,726,000	30.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		1.00000	0,000	26.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,730.00000	4,726,000	26.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		9.00000	8,000	23.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,738.00000	2,734,000	23.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		105.00000	102,000	18.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		834.00000	828,000	18.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		431.00000	430,000	15.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		160.00000	156,000	15.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,279.00000	1,281,000	15.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		8.00000	7,000	15.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,272.00000	2,275,000	21.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		1.00000	1,000	21.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,271.00000	3,274,000	24.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	24.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	33.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Put		8,879.00000	8,876,000	33.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	30.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		6,879.00000	6,876,000	30.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	26.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		4,879.00000	4,876,000	26.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		7.00000	6,000	23.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		2,886.00000	2,882,000	23.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		87.00000	84,000	18.99	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		966.00000	960,000	18.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		343.00000	343,000	15.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		222.00000	219,000	15.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		1,132.00000	1,133,000	14.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		11.00000	9,000	14.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		2,123.00000	2,125,000	20.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		2.00000	1,000	20.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		3,121.00000	3,124,000	24.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	24.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		98.00000	96,000	18.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		877.00000	872,000	18.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	33.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		8,179.00000	8,176,000	33.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	29.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		6,179.00000	6,176,000	29.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		1.00000	1,000	24.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,180.00000	4,177,000	24.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Call		21.00000	19,000	23.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,200.00000	2,195,000	23.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		220.00000	219,000	16.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		399.00000	395,000	16.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		852.00000	852,000	14.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		31.00000	28,000	14.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		1,824.00000	1,826,000	19.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		3.00000	2,000	19.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		2,822.00000	2,824,000	24.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		1.00000	0,000	24.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		3,821.00000	3,824,000	22.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	22.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	33.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,229.00000	8,226,000	33.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	29.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,229.00000	6,226,000	29.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		1.00000	1,000	25.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,230.00000	4,227,000	25.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		19.00000	18,000	23.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,248.00000	2,244,000	23.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		205.00000	204,000	16.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		434.00000	430,000	16.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		808.00000	808,000	14.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		37.00000	34,000	14.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,774.00000	1,776,000	18.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Put		3.00000	2,000	18.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,772.00000	2,774,000	24.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		1.00000	0,000	24.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,771.00000	3,774,000	22.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	22.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	33.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,479.00000	8,476,000	33.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	29.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,479.00000	6,476,000	29.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		1.00000	1,000	25.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,480.00000	4,477,000	25.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		13.00000	12,000	23.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,492.00000	2,488,000	23.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		145.00000	143,000	17.37	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		624.00000	619,000	17.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		604.00000	603,000	14.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		83.00000	79,000	14.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,526.00000	1,528,000	17.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		5.00000	4,000	17.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,522.00000	2,524,000	22.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		1.00000	0,000	22.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,521.00000	3,524,000	23.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	23.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	33.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,679.00000	8,676,000	33.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	30.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,679.00000	6,676,000	30.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		1.00000	0,000	25.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,680.00000	4,676,000	25.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		9.00000	8,000	23.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,688.00000	2,684,000	23.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		111.00000	109,000	18.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		790.00000	785,000	18.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		463.00000	462,000	15.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		142.00000	138,000	15.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,328.00000	1,330,000	16.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		7.00000	6,000	16.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,322.00000	2,325,000	21.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		1.00000	1,000	21.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,321.00000	3,324,000	24.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	24.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	33.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		8,829.00000	8,826,000	33.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	30.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		6,829.00000	6,826,000	30.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	26.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		4,829.00000	4,826,000	26.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		7.00000	7,000	23.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		2,836.00000	2,833,000	23.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		92.00000	90,000	18.79	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Put		921.00000	916,000	18.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		371.00000	370,000	15.18	0.00	0	2,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		200.00000	196,000	15.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		1,181.00000	1,182,000	15.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		10.00000	8,000	15.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		2,172.00000	2,175,000	21.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		1.00000	1,000	21.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		3,171.00000	3,174,000	24.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	24.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		34.00000	31,000	22.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		1,813.00000	1,807,000	22.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		39.00000	36,000	22.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,668.00000	1,662,000	22.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		1,102.00000	1,096,000	19.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		73.00000	70,000	19.60	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,240.00000	1,235,000	20.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		61.00000	59,000	20.21	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		41.00000	38,000	21.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,620.00000	1,614,000	21.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		45.00000	42,000	21.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,524.00000	1,518,000	21.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		68.00000	66,000	19.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		1,147.00000	1,142,000	19.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		333.00000	329,000	15.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		254.00000	253,000	15.74	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Call		236.00000	236,000	15.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		365.00000	362,000	15.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,314.00000	8,313,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		1.00000	1,000	26.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,315.00000	6,314,000	26.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		14.00000	13,000	26.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,328.00000	4,326,000	26.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		58.00000	54,000	23.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,372.00000	2,367,000	23.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		279.00000	278,000	16.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		593.00000	591,000	16.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		791.00000	790,000	14.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		105.00000	103,000	14.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,698.00000	1,699,000	17.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		12.00000	12,000	17.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,687.00000	2,689,000	21.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		1.00000	2,000	21.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,686.00000	3,688,000	26.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	1,000	26.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		160.00000	158,000	19.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		1,074.00000	1,071,000	19.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	28.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,364.00000	8,363,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		1.00000	1,000	26.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,365.00000	6,364,000	26.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		14.00000	12,000	26.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,378.00000	4,375,000	26.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		56.00000	52,000	23.50	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,420.00000	2,415,000	23.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		755.00000	753,000	14.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		119.00000	116,000	14.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,649.00000	1,650,000	16.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		13.00000	13,000	16.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,638.00000	2,639,000	21.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		2.00000	2,000	21.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,636.00000	3,638,000	25.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	1,000	25.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,414.00000	8,413,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		1.00000	1,000	26.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,415.00000	6,414,000	26.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		13.00000	11,000	26.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,427.00000	4,424,000	26.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		54.00000	50,000	23.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,468.00000	2,463,000	23.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		253.00000	251,000	17.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		667.00000	664,000	17.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		719.00000	717,000	15.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		133.00000	130,000	15.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,600.00000	1,601,000	16.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		14.00000	14,000	16.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,588.00000	2,589,000	21.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		2.00000	2,000	21.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,586.00000	3,588,000	25.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	1,000	25.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,464.00000	8,463,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		1.00000	1,000	26.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,465.00000	6,464,000	26.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		12.00000	10,000	26.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,476.00000	4,473,000	26.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		52.00000	49,000	23.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,516.00000	2,512,000	23.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		241.00000	239,000	17.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		705.00000	702,000	17.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		684.00000	682,000	15.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		148.00000	145,000	15.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,552.00000	1,553,000	16.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		16.00000	16,000	16.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,538.00000	2,540,000	20.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		2.00000	3,000	20.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,536.00000	3,538,000	25.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	1,000	25.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		266.00000	264,000	17.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		630.00000	627,000	17.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,514.00000	8,513,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		1.00000	1,000	26.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,515.00000	6,514,000	26.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		11.00000	10,000	26.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,525.00000	4,523,000	26.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		50.00000	47,000	23.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,564.00000	2,560,000	23.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		230.00000	228,000	17.64	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		744.00000	741,000	17.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		651.00000	649,000	15.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		165.00000	162,000	15.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,504.00000	1,504,000	16.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		18.00000	17,000	16.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,488.00000	2,490,000	20.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		2.00000	3,000	20.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,486.00000	3,488,000	25.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	1,000	25.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,564.00000	8,563,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		1.00000	1,000	26.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,565.00000	6,564,000	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	13/12/2010	Foreign Exchange Option	12.20	Call		11.00000	9,000	26.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,575.00000	4,572,000	26.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		48.00000	45,000	23.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,612.00000	2,608,000	23.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		220.00000	217,000	17.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		784.00000	780,000	17.81	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		618.00000	617,000	15.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		182.00000	180,000	15.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,455.00000	1,456,000	16.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		19.00000	19,000	16.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,439.00000	2,440,000	20.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		3.00000	3,000	20.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,436.00000	3,438,000	24.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	1,000	24.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,614.00000	8,613,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		1.00000	1,000	26.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,615.00000	6,614,000	26.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		10.00000	9,000	26.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,624.00000	4,622,000	26.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		47.00000	43,000	24.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,661.00000	2,656,000	24.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		210.00000	207,000	17.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		824.00000	820,000	17.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		587.00000	585,000	15.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		201.00000	198,000	15.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,407.00000	1,408,000	15.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		21.00000	21,000	15.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,389.00000	2,390,000	20.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		3.00000	3,000	20.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,386.00000	3,388,000	24.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	1,000	24.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		8,814.00000	8,813,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		1.00000	1,000	26.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		6,815.00000	6,814,000	26.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		8.00000	7,000	26.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		4,822.00000	4,820,000	26.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		41.00000	38,000	24.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		2,855.00000	2,851,000	24.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		175.00000	172,000	18.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		989.00000	985,000	18.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		473.00000	472,000	15.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		287.00000	285,000	15.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		1,218.00000	1,217,000	15.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		32.00000	30,000	15.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		2,190.00000	2,192,000	19.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		4.00000	5,000	19.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		3,186.00000	3,188,000	23.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	1,000	23.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,764.00000	8,763,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		1.00000	1,000	26.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,765.00000	6,764,000	26.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		8.00000	7,000	26.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,772.00000	4,770,000	26.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		42.00000	39,000	24.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		2,806.00000	2,802,000	24.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		183.00000	180,000	18.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		947.00000	943,000	18.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		500.00000	499,000	15.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		264.00000	262,000	15.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,265.00000	1,265,000	15.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		29.00000	28,000	15.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,240.00000	2,241,000	19.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		4.00000	4,000	19.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,236.00000	3,238,000	24.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	1,000	24.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		154.00000	151,000	19.17	0.00	0	117
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,118.00000	1,114,000	19.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		8,864.00000	8,863,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		1.00000	1,000	26.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		6,865.00000	6,864,000	26.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		7.00000	6,000	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	13/12/2010	Foreign Exchange Option	12.50	Put		4,871.00000	4,869,000	26.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		40.00000	36,000	24.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		2,904.00000	2,899,000	24.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		167.00000	165,000	18.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		1,031.00000	1,028,000	18.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		448.00000	447,000	15.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		312.00000	310,000	15.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		1,171.00000	1,171,000	15.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		35.00000	34,000	15.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		2,141.00000	2,142,000	18.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		5.00000	5,000	18.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		3,136.00000	3,138,000	23.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	1,000	23.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		200.00000	198,000	18.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		864.00000	861,000	18.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,214.00000	8,213,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		1.00000	1,000	26.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,215.00000	6,214,000	26.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		16.00000	14,000	26.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,230.00000	4,227,000	26.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		62.00000	59,000	23.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,276.00000	2,272,000	23.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		308.00000	307,000	16.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		522.00000	520,000	16.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		868.00000	866,000	14.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		82.00000	79,000	14.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		1,795.00000	1,796,000	17.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		9.00000	9,000	17.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,787.00000	2,789,000	22.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		1.00000	2,000	22.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,786.00000	3,787,000	26.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	26.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,264.00000	8,263,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		1.00000	1,000	26.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,265.00000	6,264,000	26.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		15.00000	13,000	26.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,279.00000	4,276,000	26.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		60.00000	57,000	23.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,324.00000	2,320,000	23.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		293.00000	292,000	16.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		557.00000	555,000	16.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		829.00000	827,000	14.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		93.00000	90,000	14.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,746.00000	1,747,000	17.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		10.00000	10,000	17.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,737.00000	2,739,000	21.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		1.00000	2,000	21.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,736.00000	3,737,000	26.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	26.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,664.00000	8,663,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		1.00000	1,000	26.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,665.00000	6,664,000	26.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		9.00000	8,000	26.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,673.00000	4,671,000	26.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		45.00000	42,000	24.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,709.00000	2,705,000	24.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		557.00000	555,000	15.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		221.00000	218,000	15.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,360.00000	1,360,000	15.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		24.00000	23,000	15.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,339.00000	2,341,000	19.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		3.00000	4,000	19.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,336.00000	3,338,000	24.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	1,000	24.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,714.00000	8,713,000	28.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		1.00000	1,000	26.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,715.00000	6,714,000	26.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		9.00000	8,000	26.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,723.00000	4,721,000	26.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		44.00000	40,000	24.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,758.00000	2,753,000	24.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		191.00000	189,000	18.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		905.00000	902,000	18.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		528.00000	526,000	15.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		242.00000	239,000	15.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,312.00000	1,312,000	15.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		26.00000	25,000	15.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,289.00000	2,291,000	19.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		3.00000	4,000	19.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,286.00000	3,288,000	24.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	1,000	24.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		1.00000	1,000	27.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,415.00000	7,414,000	27.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		3.00000	3,000	26.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,417.00000	5,416,000	26.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		28.00000	25,000	25.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,442.00000	3,438,000	25.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		108.00000	105,000	20.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,522.00000	1,518,000	20.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,586.00000	4,587,000	27.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	27.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,568.00000	1,564,000	20.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		104.00000	101,000	20.87	0.00	0	330
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		79.00000	76,000	22.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		1,943.00000	1,939,000	22.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		97.00000	94,000	21.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,661.00000	1,657,000	21.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		77.00000	74,000	22.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		1,991.00000	1,987,000	22.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		324.00000	323,000	16.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		488.00000	486,000	16.45	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		384.00000	383,000	17.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		634.00000	632,000	17.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		364.00000	364,000	17.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		664.00000	663,000	17.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		404.00000	403,000	17.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		604.00000	602,000	17.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		1,000.00000	998,000	18.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		250.00000	249,000	18.00	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		2,832.00000	2,818,000	23.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		82.00000	69,000	23.00	0.00	0	30,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		751.00000	751,000	16.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		336.00000	335,000	16.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		722.00000	722,000	16.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		357.00000	356,000	16.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		781.00000	781,000	16.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		316.00000	315,000	16.00	0.00	0	0
Total \$ / R Option										0.00	882	286,959
Total \$ / R										119,439,363.60	16,998	579,220
£ / R	On	14/06/2010	Foreign Exchange Future			11.34010	11.30960			55,498,449.40	4,894	32,386
£ / R	On	13/09/2010	Foreign Exchange Future			11.50980	11.47920			0.00	0	2,052

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/12/2010			11.67930	11.64950			256,944.60	22	115
Total £ / R Future									55,755,394.00	4,916	34,553
£ / R	On	14/06/2010	22.05	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	22.05	Put		10,740.00000	10,710,000	39.82	0.00	0	0
£ / R	On	14/06/2010	20.05	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	20.05	Put		8,740.00000	8,710,000	39.82	0.00	0	0
£ / R	On	14/06/2010	22.35	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	22.35	Put		11,040.00000	11,010,000	39.82	0.00	0	0
£ / R	On	14/06/2010	20.35	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	20.35	Put		9,040.00000	9,010,000	39.82	0.00	0	0
£ / R	On	14/06/2010	21.85	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	21.85	Put		10,540.00000	10,510,000	39.82	0.00	0	0
£ / R	On	14/06/2010	19.85	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	19.85	Put		8,540.00000	8,510,000	39.82	0.00	0	0
£ / R	On	14/06/2010	17.85	Call		0.00000	0,000	36.64	0.00	0	0
£ / R	On	14/06/2010	17.85	Put		6,540.00000	6,510,000	36.64	0.00	0	0
£ / R	On	14/06/2010	15.85	Call		0.00000	0,000	29.15	0.00	0	0
£ / R	On	14/06/2010	15.85	Put		4,540.00000	4,510,000	29.15	0.00	0	0
£ / R	On	14/06/2010	21.70	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	21.70	Put		10,390.00000	10,360,000	39.82	0.00	0	0
£ / R	On	14/06/2010	19.70	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	19.70	Put		8,390.00000	8,360,000	39.82	0.00	0	0
£ / R	On	14/06/2010	17.70	Call		0.00000	0,000	36.32	0.00	0	0
£ / R	On	14/06/2010	17.70	Put		6,390.00000	6,360,000	36.32	0.00	0	0
£ / R	On	14/06/2010	15.70	Call		0.00000	0,000	28.50	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	15.70	Put		4,390.00000	4,360,000	28.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.60	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.60	Put		10,290.00000	10,260,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.60	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.60	Put		8,290.00000	8,260,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.60	Call		2.00000	2,000	20.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.60	Put		2,292.00000	2,262,000	20.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.60	Call		14.00000	13,000	17.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.60	Put		1,304.00000	1,273,000	17.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		735.00000	762,000	14.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		25.00000	22,000	14.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.60	Call		1,711.00000	1,741,000	18.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.60	Put		1.00000	1,000	18.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.40	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.40	Put		10,090.00000	10,060,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.40	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.40	Put		8,090.00000	8,060,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.45	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.45	Put		10,140.00000	10,110,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.45	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.45	Put		8,140.00000	8,110,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.45	Call		19.00000	18,000	17.05	0.00	0	8,032
£ / R	On	14/06/2010	Foreign Exchange Option	12.45	Put		1,159.00000	1,128,000	17.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.45	Call		159.00000	168,000	13.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.45	Put		299.00000	278,000	13.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	10.45	Call		874.00000	902,000	14.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.45	Put		14.00000	12,000	14.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.45	Call		1,861.00000	1,891,000	19.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.45	Put		1.00000	1,000	19.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.90	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.90	Put		10,590.00000	10,560,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	36.74	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.90	Put		6,590.00000	6,560,000	36.74	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	29.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.90	Put		4,590.00000	4,560,000	29.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.10	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.10	Put		10,790.00000	10,760,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.10	Put		8,790.00000	8,760,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	37.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.10	Put		6,790.00000	6,760,000	37.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.25	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.25	Put		10,940.00000	10,910,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.25	Put		8,940.00000	8,910,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.25	Call		29.00000	28,000	16.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.25	Put		969.00000	938,000	16.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.25	Call		244.00000	261,000	13.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.25	Put		184.00000	171,000	13.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.25	Call		1,066.00000	1,096,000	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	14/06/2010	Foreign Exchange Option	10.25	Put		6.00000	6,000	14.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.30	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.30	Put		10,990.00000	10,960,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.30	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.30	Put		8,990.00000	8,960,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.30	Call		217.00000	234,000	13.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.30	Put		207.00000	194,000	13.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.30	Call		1,017.00000	1,047,000	14.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.30	Put		7.00000	7,000	14.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.20	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.20	Put		10,890.00000	10,860,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.20	Put		8,890.00000	8,860,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.20	Call		1.00000	1,000	23.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.20	Put		2,891.00000	2,861,000	23.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.20	Call		5.00000	4,000	19.56	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.20	Put		1,895.00000	1,864,000	19.56	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.20	Call		32.00000	32,000	16.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.20	Put		922.00000	892,000	16.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.20	Call		272.00000	291,000	13.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.20	Put		162.00000	151,000	13.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.20	Call		1,116.00000	1,145,000	15.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.20	Put		6.00000	5,000	15.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.15	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.15	Put		10,840.00000	10,810,000	39.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	18.15	Call		0.00000	0,000	37.27	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.15	Put		6,840.00000	6,810,000	37.27	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	30.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.15	Put		4,840.00000	4,810,000	30.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.00	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.00	Put		10,690.00000	10,660,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.00	Put		8,690.00000	8,660,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.95	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.95	Put		10,640.00000	10,610,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.95	Put		8,640.00000	8,610,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	36.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.95	Put		6,640.00000	6,610,000	36.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	29.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.95	Put		4,640.00000	4,610,000	29.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.80	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.80	Put		10,490.00000	10,460,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.80	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.80	Put		8,490.00000	8,460,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.80	Call		0.00000	0,000	36.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.80	Put		6,490.00000	6,460,000	36.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	28.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.80	Put		4,490.00000	4,460,000	28.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.80	Call		75.00000	78,000	14.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	11.80	Put		565.00000	538,000	14.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.80	Call		561.00000	585,000	13.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.80	Put		51.00000	45,000	13.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.80	Call		1,512.00000	1,542,000	17.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.80	Put		2.00000	2,000	17.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.75	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.75	Put		10,440.00000	10,410,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.75	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.75	Put		8,440.00000	8,410,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.65	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.65	Put		10,340.00000	10,310,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.65	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.65	Put		8,340.00000	8,310,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.65	Call		2.00000	2,000	21.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.65	Put		2,342.00000	2,312,000	21.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.65	Call		104.00000	109,000	14.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.65	Put		444.00000	419,000	14.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.65	Call		690.00000	716,000	14.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.65	Put		30.00000	26,000	14.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.55	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.55	Put		10,240.00000	10,210,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.55	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.55	Put		8,240.00000	8,210,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.05	Call		0.00000	0,000	37.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.05	Put		6,740.00000	6,710,000	37.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	17.05	Call		0.00000	0,000	34.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.05	Put		5,740.00000	5,710,000	34.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	30.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.05	Put		4,740.00000	4,710,000	30.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	25.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.05	Put		3,740.00000	3,710,000	25.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.55	Call		3.00000	2,000	20.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.55	Put		2,243.00000	2,212,000	20.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.55	Call		16.00000	15,000	17.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.55	Put		1,256.00000	1,225,000	17.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.55	Call		129.00000	136,000	14.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.55	Put		369.00000	346,000	14.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		781.00000	808,000	14.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		21.00000	18,000	14.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.55	Call		1,761.00000	1,791,000	19.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.55	Put		1.00000	1,000	19.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.25	Call		1.00000	1,000	23.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.25	Put		2,941.00000	2,911,000	23.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.60	Call		0.00000	0,000	38.23	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.60	Put		7,290.00000	7,260,000	38.23	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.60	Call		0.00000	0,000	32.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.60	Put		5,290.00000	5,260,000	32.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.60	Call		0.00000	0,000	28.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.60	Put		4,290.00000	4,260,000	28.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.10	Call		39.00000	40,000	15.88	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	12.10	Put		829.00000	800,000	15.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.10	Call		335.00000	355,000	13.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.10	Put		125.00000	115,000	13.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.50	Call		0.00000	0,000	38.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.50	Put		7,190.00000	7,160,000	38.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.00	Call		7.00000	6,000	18.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.00	Put		1,697.00000	1,666,000	18.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.00	Call		49.00000	50,000	15.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.00	Put		739.00000	710,000	15.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.00	Call		405.00000	426,000	13.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.00	Put		95.00000	86,000	13.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.00	Call		1,313.00000	1,343,000	16.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.00	Put		3.00000	3,000	16.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	37.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.20	Put		6,890.00000	6,860,000	37.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.20	Call		0.00000	0,000	34.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.20	Put		5,890.00000	5,860,000	34.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	30.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.20	Put		4,890.00000	4,860,000	30.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.20	Call		0.00000	0,000	26.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.20	Put		3,890.00000	3,860,000	26.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.70	Call		2.00000	2,000	21.27	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.70	Put		2,392.00000	2,362,000	21.27	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.70	Call		12.00000	11,000	17.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.70	Put		1,402.00000	1,371,000	17.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	11.70	Call		93.00000	97,000	14.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.70	Put		483.00000	457,000	14.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.70	Call		646.00000	672,000	14.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.70	Put		36.00000	32,000	14.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.70	Call		1,612.00000	1,642,000	18.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.70	Put		2.00000	2,000	18.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.85	Call		67.00000	70,000	15.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.85	Put		607.00000	580,000	15.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.85	Call		520.00000	544,000	13.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.85	Put		60.00000	54,000	13.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.85	Call		1,462.00000	1,492,000	17.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.85	Put		2.00000	2,000	17.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.65	Call		0.00000	0,000	36.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.65	Put		6,340.00000	6,310,000	36.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.65	Call		0.00000	0,000	32.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.65	Put		5,340.00000	5,310,000	32.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.15	Call		5.00000	4,000	19.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.15	Put		1,845.00000	1,814,000	19.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.15	Call		35.00000	35,000	16.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.15	Put		875.00000	845,000	16.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.15	Call		1,165.00000	1,195,000	15.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.15	Put		5.00000	5,000	15.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	38.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.55	Put		7,240.00000	7,210,000	38.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	32.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	16.55	Put		5,240.00000	5,210,000	32.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.55	Call		0.00000	0,000	27.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.55	Put		4,240.00000	4,210,000	27.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.05	Call		1.00000	1,000	22.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.05	Put		2,741.00000	2,711,000	22.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.05	Call		6.00000	5,000	19.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.05	Put		1,746.00000	1,715,000	19.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.05	Call		44.00000	44,000	15.72	0.00	0	28
£ / R	On	14/06/2010	Foreign Exchange Option	12.05	Put		784.00000	754,000	15.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.05	Call		369.00000	390,000	13.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.05	Put		109.00000	100,000	13.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.05	Call		1,264.00000	1,294,000	16.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.05	Put		4.00000	4,000	16.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.45	Call		0.00000	0,000	37.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.45	Put		7,140.00000	7,110,000	37.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.45	Call		0.00000	0,000	35.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.45	Put		6,140.00000	6,110,000	35.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	31.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.45	Put		5,140.00000	5,110,000	31.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.45	Call		0.00000	0,000	27.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.45	Put		4,140.00000	4,110,000	27.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.95	Call		7.00000	6,000	18.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.95	Put		1,647.00000	1,616,000	18.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.95	Call		54.00000	55,000	15.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.95	Put		694.00000	665,000	15.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	10.95	Call		442.00000	464,000	13.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.95	Put		82.00000	74,000	13.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.95	Call		1,363.00000	1,393,000	16.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.95	Put		3.00000	3,000	16.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.90	Call		8.00000	7,000	18.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.90	Put		1,598.00000	1,567,000	18.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.90	Call		60.00000	62,000	15.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.90	Put		650.00000	622,000	15.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.90	Call		1,413.00000	1,443,000	17.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.90	Put		3.00000	3,000	17.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	37.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.25	Put		6,940.00000	6,910,000	37.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.25	Call		0.00000	0,000	35.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.25	Put		5,940.00000	5,910,000	35.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	30.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.25	Put		4,940.00000	4,910,000	30.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.25	Call		0.00000	0,000	26.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.25	Put		3,940.00000	3,910,000	26.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.75	Call		11.00000	10,000	18.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.75	Put		1,451.00000	1,420,000	18.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.75	Call		84.00000	87,000	14.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.75	Put		524.00000	497,000	14.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.75	Call		603.00000	628,000	13.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.75	Put		43.00000	38,000	13.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.75	Call		1,562.00000	1,592,000	17.98	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	9.75	Put		2.00000	2,000	17.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.75	Call		2.00000	2,000	21.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.75	Put		2,442.00000	2,412,000	21.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	36.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.00	Put		6,690.00000	6,660,000	36.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.00	Call		0.00000	0,000	34.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.00	Put		5,690.00000	5,660,000	34.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	29.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.00	Put		4,690.00000	4,660,000	29.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.00	Call		0.00000	0,000	25.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.00	Put		3,690.00000	3,660,000	25.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.45	Call		3.00000	3,000	20.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.45	Put		2,143.00000	2,113,000	20.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.75	Call		0.00000	0,000	36.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.75	Put		6,440.00000	6,410,000	36.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.75	Call		0.00000	0,000	33.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.75	Put		5,440.00000	5,410,000	33.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	28.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.75	Put		4,440.00000	4,410,000	28.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.75	Call		0.00000	0,000	24.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.75	Put		3,440.00000	3,410,000	24.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.25	Call		4.00000	4,000	19.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.25	Put		1,944.00000	1,914,000	19.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.55	Call		0.00000	0,000	36.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.55	Put		6,240.00000	6,210,000	36.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	11.35	Call		196.00000	208,000	13.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.35	Put		236.00000	218,000	13.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.35	Call		969.00000	998,000	14.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.35	Put		9.00000	8,000	14.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.35	Call		1,961.00000	1,991,000	20.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.35	Put		1.00000	1,000	20.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.40	Call		0.00000	0,000	35.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.40	Put		6,090.00000	6,060,000	35.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	31.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.40	Put		5,090.00000	5,060,000	31.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.40	Call		1.00000	1,000	23.70	0.00	0	8,032
£ / R	On	14/06/2010	Foreign Exchange Option	14.40	Put		3,091.00000	3,061,000	23.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.40	Call		176.00000	187,000	13.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.40	Put		266.00000	247,000	13.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.40	Call		921.00000	949,000	14.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.40	Put		11.00000	9,000	14.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	31.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.50	Put		5,190.00000	5,160,000	31.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.50	Call		0.00000	0,000	27.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.50	Put		4,190.00000	4,160,000	27.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.50	Call		1.00000	1,000	24.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.50	Put		3,191.00000	3,161,000	24.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.50	Call		3.00000	2,000	20.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.50	Put		2,193.00000	2,162,000	20.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.50	Call		17.00000	16,000	17.22	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	12.50	Put		1,207.00000	1,176,000	17.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.50	Call		143.00000	151,000	13.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.50	Put		333.00000	311,000	13.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.50	Call		827.00000	854,000	14.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.50	Put		17.00000	14,000	14.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.50	Call		1,811.00000	1,841,000	19.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.50	Put		1.00000	1,000	19.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.90	Put		8,590.00000	8,560,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	37.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.40	Put		7,090.00000	7,060,000	37.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.90	Call		0.00000	0,000	33.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.90	Put		5,590.00000	5,560,000	33.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.40	Call		0.00000	0,000	27.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.40	Put		4,090.00000	4,060,000	27.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.90	Call		1.00000	1,000	21.97	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.90	Put		2,591.00000	2,561,000	21.97	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.40	Call		21.00000	20,000	16.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.40	Put		1,111.00000	1,080,000	16.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.90	Call		480.00000	503,000	13.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.90	Put		70.00000	63,000	13.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.40	Call		1,911.00000	1,941,000	20.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.40	Put		1.00000	1,000	20.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	7.90	Call		3,410.00000	3,440,000	21.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	7.90	Put		0.00000	0,000	21.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	14.00	Call		1.00000	1,000	22.31	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.00	Put		2,691.00000	2,661,000	22.31	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.15	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.15	Put		8,840.00000	8,810,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.65	Call		0.00000	0,000	38.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.65	Put		7,340.00000	7,310,000	38.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.15	Call		0.00000	0,000	34.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.15	Put		5,840.00000	5,810,000	34.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.65	Call		0.00000	0,000	28.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.65	Put		4,340.00000	4,310,000	28.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.15	Call		1.00000	1,000	22.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.15	Put		2,841.00000	2,811,000	22.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.65	Call		13.00000	12,000	17.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.65	Put		1,353.00000	1,322,000	17.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.15	Call		303.00000	322,000	13.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.15	Put		143.00000	132,000	13.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.65	Call		1,661.00000	1,692,000	18.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.65	Put		1.00000	2,000	18.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.15	Call		3,160.00000	3,190,000	22.27	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.15	Put		0.00000	0,000	22.27	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.60	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.60	Put		9,290.00000	9,260,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.10	Call		0.00000	0,000	39.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.10	Put		7,790.00000	7,760,000	39.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.60	Call		0.00000	0,000	36.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	17.60	Put		6,290.00000	6,260,000	36.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	30.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.10	Put		4,790.00000	4,760,000	30.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.60	Call		1.00000	1,000	24.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.60	Put		3,291.00000	3,261,000	24.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.10	Call		6.00000	5,000	19.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.10	Put		1,796.00000	1,765,000	19.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.60	Call		115.00000	122,000	14.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.60	Put		405.00000	382,000	14.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.10	Call		1,214.00000	1,244,000	15.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.10	Put		4.00000	4,000	15.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		2,710.00000	2,740,000	22.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		0.00000	0,000	22.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.30	Call		0.00000	0,000	37.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.30	Put		6,990.00000	6,960,000	37.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.30	Call		0.00000	0,000	35.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.30	Put		5,990.00000	5,960,000	35.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	31.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.30	Put		4,990.00000	4,960,000	31.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.30	Call		0.00000	0,000	26.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.30	Put		3,990.00000	3,960,000	26.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.30	Call		1.00000	1,000	23.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.30	Put		2,991.00000	2,961,000	23.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.80	Call		2.00000	1,000	21.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.80	Put		2,492.00000	2,461,000	21.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	13.30	Call		4.00000	3,000	19.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.30	Put		1,994.00000	1,963,000	19.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.80	Call		10.00000	9,000	18.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.80	Put		1,500.00000	1,469,000	18.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.30	Call		26.00000	25,000	16.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.30	Put		1,016.00000	985,000	16.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.10	Call		1.00000	1,000	22.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.10	Put		2,791.00000	2,761,000	22.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.35	Call		0.00000	0,000	37.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.35	Put		7,040.00000	7,010,000	37.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.35	Call		0.00000	0,000	35.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.35	Put		6,040.00000	6,010,000	35.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	31.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.35	Put		5,040.00000	5,010,000	31.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.35	Call		0.00000	0,000	27.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.35	Put		4,040.00000	4,010,000	27.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.85	Call		2.00000	1,000	21.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.85	Put		2,542.00000	2,511,000	21.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.35	Call		4.00000	3,000	20.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.35	Put		2,044.00000	2,013,000	20.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.85	Call		9.00000	8,000	18.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.85	Put		1,549.00000	1,518,000	18.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.35	Call		23.00000	23,000	16.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.35	Put		1,063.00000	1,033,000	16.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.95	Call		1.00000	1,000	22.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	13.95	Put		2,641.00000	2,611,000	22.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.50	Call		0.00000	0,000	35.90	0.00	186	11,194
£ / R	On	14/06/2010	Foreign Exchange Option	17.50	Put		6,190.00000	6,160,000	35.90	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.40	Call		3.00000	3,000	20.23	558.00	186	11,194
£ / R	On	14/06/2010	Foreign Exchange Option	13.40	Put		2,093.00000	2,063,000	20.23	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.35	Call		1.00000	1,000	23.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.35	Put		3,041.00000	3,011,000	23.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.80	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.80	Put		9,490.00000	9,460,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.80	Call		0.00000	0,000	38.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.80	Put		7,490.00000	7,460,000	38.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.80	Call		0.00000	0,000	33.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.80	Put		5,490.00000	5,460,000	33.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.80	Call		0.00000	0,000	25.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.80	Put		3,490.00000	3,460,000	25.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.80	Call		2,510.00000	2,540,000	21.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.80	Put		0.00000	0,000	21.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.70	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.70	Put		9,390.00000	9,360,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.70	Call		0.00000	0,000	38.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.70	Put		7,390.00000	7,360,000	38.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.70	Call		0.00000	0,000	32.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.70	Put		5,390.00000	5,360,000	32.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.70	Call		0.00000	0,000	24.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.70	Put		3,390.00000	3,360,000	24.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	8.70	Call		2,610.00000	2,640,000	22.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.70	Put		0.00000	0,000	22.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.75	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.75	Put		9,440.00000	9,410,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.75	Call		0.00000	0,000	38.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.75	Put		7,440.00000	7,410,000	38.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.75	Call		2,560.00000	2,590,000	21.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		0.00000	0,000	21.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.00	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.00	Put		9,690.00000	9,660,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.00	Call		0.00000	0,000	39.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.00	Put		7,690.00000	7,660,000	39.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.00	Call		2,310.00000	2,340,000	21.31	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.00	Put		0.00000	0,000	21.31	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.10	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.10	Put		9,790.00000	9,760,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.10	Call		0.00000	0,000	34.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.10	Put		5,790.00000	5,760,000	34.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.10	Call		0.00000	0,000	26.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.10	Put		3,790.00000	3,760,000	26.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.10	Call		2,210.00000	2,240,000	21.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.10	Put		0.00000	0,000	21.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.05	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.05	Put		9,740.00000	9,710,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.05	Call		0.00000	0,000	39.18	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	19.05	Put		7,740.00000	7,710,000	39.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.05	Call		2,260.00000	2,290,000	21.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.05	Put		0.00000	0,000	21.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.15	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.15	Put		9,840.00000	9,810,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.15	Call		0.00000	0,000	39.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.15	Put		7,840.00000	7,810,000	39.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.15	Call		0.00000	0,000	26.31	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.15	Put		3,840.00000	3,810,000	26.31	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.15	Call		2,160.00000	2,190,000	20.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.15	Put		0.00000	0,000	20.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.30	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.30	Put		9,990.00000	9,960,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.30	Call		0.00000	0,000	39.71	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.30	Put		7,990.00000	7,960,000	39.71	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.30	Call		2,010.00000	2,041,000	20.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.30	Put		0.00000	1,000	20.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.35	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.35	Put		10,040.00000	10,010,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.35	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.35	Put		8,040.00000	8,010,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.25	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.25	Put		9,940.00000	9,910,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.25	Call		0.00000	0,000	39.60	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.25	Put		7,940.00000	7,910,000	39.60	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	9.25	Call		2,060.00000	2,091,000	20.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.25	Put		0.00000	1,000	20.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.55	Put		9,240.00000	9,210,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.55	Call		1.00000	1,000	24.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.55	Put		3,241.00000	3,211,000	24.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		2,760.00000	2,790,000	22.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		0.00000	0,000	22.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.20	Call		2,110.00000	2,141,000	20.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.20	Put		0.00000	1,000	20.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.20	Call		3,110.00000	3,140,000	22.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.20	Put		0.00000	0,000	22.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.05	Call		3,260.00000	3,290,000	21.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.05	Put		0.00000	0,000	21.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.25	Call		3,060.00000	3,090,000	22.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.25	Put		0.00000	0,000	22.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.85	Put		9,540.00000	9,510,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	38.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.85	Put		7,540.00000	7,510,000	38.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	33.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.85	Put		5,540.00000	5,510,000	33.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	25.27	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.85	Put		3,540.00000	3,510,000	25.27	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		2,460.00000	2,490,000	21.70	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	8.85	Put		0.00000	0,000	21.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.65	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.65	Put		9,340.00000	9,310,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.65	Call		1.00000	0,000	24.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.65	Put		3,341.00000	3,310,000	24.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.65	Call		2,660.00000	2,690,000	22.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.65	Put		0.00000	0,000	22.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.35	Call		2,960.00000	2,990,000	23.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.35	Put		0.00000	0,000	23.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.40	Put		9,090.00000	9,060,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.40	Call		2,910.00000	2,940,000	22.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.40	Put		0.00000	0,000	22.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.90	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.90	Put		9,590.00000	9,560,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.90	Call		0.00000	0,000	38.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.90	Put		7,590.00000	7,560,000	38.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.90	Call		0.00000	0,000	25.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.90	Put		3,590.00000	3,560,000	25.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		2,410.00000	2,440,000	21.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.90	Put		0.00000	0,000	21.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.50	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.50	Put		10,190.00000	10,160,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.50	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.50	Put		8,190.00000	8,160,000	39.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.95	Put		9,640.00000	9,610,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	38.97	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.95	Put		7,640.00000	7,610,000	38.97	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	33.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.95	Put		5,640.00000	5,610,000	33.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	25.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.95	Put		3,640.00000	3,610,000	25.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.95	Call		2,360.00000	2,390,000	21.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.95	Put		0.00000	0,000	21.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.20	Call		0.00000	0,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.20	Put		9,890.00000	9,860,000	39.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.20	Call		0.00000	0,000	39.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.20	Put		7,890.00000	7,860,000	39.50	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		114.00000	118,000	18.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,435.00000	1,408,000	18.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		130.00000	134,000	18.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,351.00000	1,324,000	18.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		122.00000	126,000	18.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,393.00000	1,366,000	18.00	0.00	0	0
Total £ / R Option										558.00	372	38,480
Total £ / R										55,755,952.00	5,288	73,033
¥ / R	On	14/06/2010	Foreign Exchange Future			0.07880	0.07860			9,771.20	124	0
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08010	0.07990			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ¥ / R Future										9,771.20	124	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.08	Call		161.00000	168,000	20.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.08	Put		301.00000	288,000	20.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.09	Call		21.00000	21,000	25.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.09	Put		1,161.00000	1,141,000	25.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.07	Call		869.00000	890,000	20.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.07	Put		9.00000	10,000	20.00	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		304.00000	310,000	22.00	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		604.00000	590,000	22.00	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										9,771.20	124	0
€ / R	On	14/06/2010	Foreign Exchange Future			9.85760	9.81050			985,760.00	100	27,138
€ / R	On	13/09/2010	Foreign Exchange Future			10.00950	9.96200			510,484.50	51	4,783
€ / R	On	13/12/2010	Foreign Exchange Future			10.16060	10.11380			162,569.60	16	2,020
Total € / R Future										1,658,814.10	167	33,941
€ / R	On	14/06/2010	Foreign Exchange Option	12.10	Call		1.00000	1,000	20.76	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.10	Put		2,291.00000	2,243,000	20.76	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.90	Call		1.00000	1,000	19.87	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.90	Put		2,091.00000	2,043,000	19.87	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.00	Call		1.00000	1,000	20.31	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.00	Put		2,191.00000	2,143,000	20.31	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.30	Call		0.00000	0,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.30	Put		9,490.00000	9,442,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.30	Call		0.00000	0,000	34.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	17.30	Put		7,490.00000	7,442,000	34.42	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.30	Call		0.00000	0,000	31.52	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.30	Put		5,490.00000	5,442,000	31.52	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.30	Call		0.00000	0,000	26.09	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.30	Put		3,490.00000	3,442,000	26.09	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.30	Call		3.00000	3,000	17.80	0.00	0	25
€ / R	On	14/06/2010	Foreign Exchange Option	11.30	Put		1,493.00000	1,445,000	17.80	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.30	Call		48.00000	54,000	14.43	0.00	0	20
€ / R	On	14/06/2010	Foreign Exchange Option	10.30	Put		538.00000	496,000	14.43	0.00	0	271
€ / R	On	14/06/2010	Foreign Exchange Option	9.30	Call		544.00000	585,000	14.04	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.30	Put		34.00000	27,000	14.04	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.30	Call		1,511.00000	1,558,000	17.09	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.30	Put		1.00000	0,000	17.09	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.30	Call		2,511.00000	2,558,000	16.61	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.30	Put		1.00000	0,000	16.61	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.60	Call		0.00000	0,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.60	Put		9,790.00000	9,742,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.60	Call		0.00000	0,000	34.79	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.60	Put		7,790.00000	7,742,000	34.79	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.60	Call		0.00000	0,000	32.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.60	Put		5,790.00000	5,742,000	32.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.60	Call		0.00000	0,000	27.42	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.60	Put		3,790.00000	3,742,000	27.42	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.60	Call		1.00000	2,000	18.81	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.60	Put		1,791.00000	1,744,000	18.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		21.00000	23,000	15.44	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		811.00000	765,000	15.44	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.60	Call		307.00000	340,000	13.43	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.60	Put		97.00000	82,000	13.43	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		1,212.00000	1,259,000	15.92	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		2.00000	1,000	15.92	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.60	Call		2,211.00000	2,258,000	17.82	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.60	Put		1.00000	0,000	17.82	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.70	Call		0.00000	0,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.70	Put		9,890.00000	9,842,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.70	Call		0.00000	0,000	34.91	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.70	Put		7,890.00000	7,842,000	34.91	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	32.34	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.70	Put		5,890.00000	5,842,000	32.34	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	27.87	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.70	Put		3,890.00000	3,842,000	27.87	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.70	Call		1.00000	1,000	19.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.70	Put		1,891.00000	1,843,000	19.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.70	Call		15.00000	17,000	15.78	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.70	Put		905.00000	859,000	15.78	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.70	Call		241.00000	271,000	13.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.70	Put		131.00000	113,000	13.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.70	Call		1,113.00000	1,160,000	15.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.70	Put		3.00000	2,000	15.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.70	Call		2,111.00000	2,158,000	18.22	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	7.70	Put		1.00000	0,000	18.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.35	Call		0.00000	0,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.35	Put		9,540.00000	9,492,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.35	Call		0.00000	0,000	34.48	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.35	Put		7,540.00000	7,492,000	34.48	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.35	Call		0.00000	0,000	31.62	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.35	Put		5,540.00000	5,492,000	31.62	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.35	Call		0.00000	0,000	26.31	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.35	Put		3,540.00000	3,492,000	26.31	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.35	Call		3.00000	3,000	17.97	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.35	Put		1,543.00000	1,495,000	17.97	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.35	Call		42.00000	47,000	14.60	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.35	Put		582.00000	539,000	14.60	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.35	Call		501.00000	541,000	13.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.35	Put		41.00000	33,000	13.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.35	Call		1,461.00000	1,508,000	16.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.35	Put		1.00000	0,000	16.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.35	Call		2,461.00000	2,508,000	16.81	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.35	Put		1.00000	0,000	16.81	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.40	Call		0.00000	0,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.40	Put		9,590.00000	9,542,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.40	Call		0.00000	0,000	34.55	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.40	Put		7,590.00000	7,542,000	34.55	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.40	Call		0.00000	0,000	31.72	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.40	Put		5,590.00000	5,542,000	31.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	13.40	Call		0.00000	0,000	26.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.40	Put		3,590.00000	3,542,000	26.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.40	Call		2.00000	3,000	18.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.40	Put		1,592.00000	1,545,000	18.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.40	Call		36.00000	41,000	14.77	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.40	Put		626.00000	583,000	14.77	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.40	Call		460.00000	498,000	13.83	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.40	Put		50.00000	40,000	13.83	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.40	Call		1,411.00000	1,458,000	16.70	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.40	Put		1.00000	0,000	16.70	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.40	Call		2,411.00000	2,458,000	17.01	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.40	Put		1.00000	0,000	17.01	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.55	Call		0.00000	0,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.55	Put		9,740.00000	9,692,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.55	Call		0.00000	0,000	34.73	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.55	Put		7,740.00000	7,692,000	34.73	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.55	Call		0.00000	0,000	32.03	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.55	Put		5,740.00000	5,692,000	32.03	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.55	Call		0.00000	0,000	27.20	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.55	Put		3,740.00000	3,692,000	27.20	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.55	Call		2.00000	2,000	18.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.55	Put		1,742.00000	1,694,000	18.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		24.00000	27,000	15.27	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		764.00000	719,000	15.27	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.55	Call		343.00000	377,000	13.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	9.55	Put		83.00000	69,000	13.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		1,262.00000	1,309,000	16.12	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		2.00000	1,000	16.12	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.55	Call		2,261.00000	2,308,000	17.62	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.55	Put		1.00000	0,000	17.62	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.45	Call		0.00000	0,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.45	Put		9,640.00000	9,592,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.45	Call		0.00000	0,000	34.61	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.45	Put		7,640.00000	7,592,000	34.61	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.45	Call		0.00000	0,000	31.83	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.45	Put		5,640.00000	5,592,000	31.83	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.45	Call		0.00000	0,000	26.76	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.45	Put		3,640.00000	3,592,000	26.76	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.45	Call		2.00000	2,000	18.30	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.45	Put		1,642.00000	1,594,000	18.30	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.45	Call		31.00000	36,000	14.94	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.45	Put		671.00000	628,000	14.94	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.45	Call		419.00000	456,000	13.73	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.45	Put		59.00000	48,000	13.73	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.45	Call		1,361.00000	1,408,000	16.50	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.45	Put		1.00000	0,000	16.50	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.45	Call		2,361.00000	2,408,000	17.21	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.45	Put		1.00000	0,000	17.21	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.50	Call		0.00000	0,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.50	Put		9,690.00000	9,642,000	35.10	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	17.50	Call		0.00000	0,000	34.67	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.50	Put		7,690.00000	7,642,000	34.67	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.50	Call		0.00000	0,000	31.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.50	Put		5,690.00000	5,642,000	31.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.50	Call		0.00000	0,000	26.98	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.50	Put		3,690.00000	3,642,000	26.98	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.50	Call		2.00000	2,000	18.47	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.50	Put		1,692.00000	1,644,000	18.47	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.50	Call		27.00000	31,000	15.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.50	Put		717.00000	673,000	15.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.50	Call		380.00000	416,000	13.63	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.50	Put		70.00000	58,000	13.63	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.50	Call		1,312.00000	1,358,000	16.31	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.50	Put		2.00000	0,000	16.31	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.50	Call		2,311.00000	2,358,000	17.42	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.50	Put		1.00000	0,000	17.42	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.85	Put		10,040.00000	9,992,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.85	Put		8,040.00000	7,992,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	32.65	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.85	Put		6,040.00000	5,992,000	32.65	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	28.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.85	Put		4,040.00000	3,992,000	28.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.85	Call		1.00000	1,000	19.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	11.85	Put		2,041.00000	1,993,000	19.65	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.85	Call		10.00000	11,000	16.28	0.00	0	29
€ / R	On	14/06/2010	Foreign Exchange Option	10.85	Put		1,050.00000	1,003,000	16.28	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.85	Call		163.00000	182,000	12.92	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.85	Put		203.00000	174,000	12.92	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		965.00000	1,011,000	14.95	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		5.00000	3,000	14.95	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.85	Call		1,961.00000	2,008,000	18.83	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.85	Put		1.00000	0,000	18.83	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.80	Call		0.00000	0,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.80	Put		9,990.00000	9,942,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.80	Call		0.00000	0,000	35.03	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.80	Put		7,990.00000	7,942,000	35.03	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	32.55	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.80	Put		5,990.00000	5,942,000	32.55	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	28.31	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.80	Put		3,990.00000	3,942,000	28.31	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.80	Call		1.00000	1,000	19.48	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.80	Put		1,991.00000	1,943,000	19.48	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.80	Call		12.00000	13,000	16.11	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.80	Put		1,002.00000	955,000	16.11	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.80	Call		184.00000	209,000	13.02	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.80	Put		174.00000	151,000	13.02	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.80	Call		1,014.00000	1,061,000	15.15	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.80	Put		4.00000	3,000	15.15	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	7.80	Call		2,011.00000	2,058,000	18.63	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.80	Put		1.00000	0,000	18.63	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.90	Put		10,090.00000	10,042,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.90	Put		8,090.00000	8,042,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	32.71	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.90	Put		6,090.00000	6,042,000	32.71	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	28.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.90	Put		4,090.00000	4,042,000	28.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.90	Call		9.00000	10,000	16.45	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.90	Put		1,099.00000	1,052,000	16.45	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.90	Call		143.00000	161,000	13.08	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.90	Put		233.00000	203,000	13.08	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		917.00000	962,000	14.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.90	Put		7.00000	4,000	14.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.90	Call		1,911.00000	1,958,000	18.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.90	Put		1.00000	0,000	18.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.95	Put		10,140.00000	10,092,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.95	Put		8,140.00000	8,092,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	32.77	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.95	Put		6,140.00000	6,092,000	32.77	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	28.74	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	13.95	Put		4,140.00000	4,092,000	28.74	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.95	Call		1.00000	1,000	20.09	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.95	Put		2,141.00000	2,093,000	20.09	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.95	Call		8.00000	9,000	16.62	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.95	Put		1,148.00000	1,101,000	16.62	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.95	Call		126.00000	141,000	13.25	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.95	Put		266.00000	233,000	13.25	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.95	Call		868.00000	913,000	14.75	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.95	Put		8.00000	5,000	14.75	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.95	Call		1,861.00000	1,908,000	18.44	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.95	Put		1.00000	0,000	18.44	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.75	Call		0.00000	0,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.75	Put		9,940.00000	9,892,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.75	Call		0.00000	0,000	34.97	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.75	Put		7,940.00000	7,892,000	34.97	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	32.44	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.75	Put		5,940.00000	5,892,000	32.44	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	28.09	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.75	Put		3,940.00000	3,892,000	28.09	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.75	Call		1.00000	1,000	19.31	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.75	Put		1,941.00000	1,893,000	19.31	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.75	Call		13.00000	15,000	15.95	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.75	Put		953.00000	907,000	15.95	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.75	Call		212.00000	239,000	13.12	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.75	Put		152.00000	131,000	13.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	8.75	Call		1,064.00000	1,110,000	15.34	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		4.00000	2,000	15.34	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.75	Call		2,061.00000	2,108,000	18.43	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.75	Put		1.00000	0,000	18.43	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.00	Put		10,190.00000	10,142,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.00	Put		8,190.00000	8,142,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	32.83	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.00	Put		6,190.00000	6,142,000	32.83	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	28.84	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.00	Put		4,190.00000	4,142,000	28.84	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.00	Call		7.00000	8,000	16.79	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.00	Put		1,197.00000	1,150,000	16.79	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.00	Call		110.00000	124,000	13.42	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.00	Put		300.00000	266,000	13.42	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.00	Call		820.00000	865,000	14.65	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.00	Put		10.00000	7,000	14.65	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.00	Call		1,811.00000	1,858,000	18.25	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.00	Put		1.00000	0,000	18.25	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.15	Call		0.00000	0,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.15	Put		10,340.00000	10,292,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.15	Call		0.00000	0,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.15	Put		8,340.00000	8,292,000	35.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	33.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	16.15	Put		6,340.00000	6,292,000	33.02	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	29.15	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.15	Put		4,340.00000	4,292,000	29.15	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.15	Call		1.00000	1,000	20.98	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.15	Put		2,341.00000	2,293,000	20.98	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.15	Call		4.00000	5,000	17.29	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.15	Put		1,344.00000	1,297,000	17.29	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.15	Call		73.00000	83,000	13.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.15	Put		413.00000	375,000	13.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.15	Call		679.00000	722,000	14.34	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.15	Put		19.00000	14,000	14.34	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.15	Call		1,661.00000	1,708,000	17.67	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.15	Put		1.00000	0,000	17.67	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		49.00000	50,000	18.57	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		1,752.00000	1,705,000	18.57	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		247.00000	262,000	14.19	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		485.00000	453,000	14.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,086.00000	10,039,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		1.00000	1,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,087.00000	8,040,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		3.00000	3,000	22.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,089.00000	6,042,000	22.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		25.00000	25,000	22.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,111.00000	4,064,000	22.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		94.00000	95,000	19.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,180.00000	2,134,000	19.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		184.00000	189,000	16.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,270.00000	1,228,000	16.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		415.00000	434,000	14.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		501.00000	473,000	14.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		999.00000	1,039,000	12.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		85.00000	78,000	12.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,928.00000	1,974,000	14.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		14.00000	13,000	14.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		105.00000	105,000	19.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,041.00000	1,994,000	19.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,136.00000	10,089,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		1.00000	1,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,137.00000	8,090,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		3.00000	3,000	22.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,139.00000	6,092,000	22.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		24.00000	24,000	22.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,160.00000	4,113,000	22.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		91.00000	92,000	19.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,227.00000	2,181,000	19.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		177.00000	182,000	16.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,313.00000	1,271,000	16.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		397.00000	415,000	14.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		533.00000	504,000	14.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		960.00000	1,000,000	12.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		96.00000	89,000	12.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,880.00000	1,925,000	14.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		16.00000	14,000	14.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		10,836.00000	10,789,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		0.00000	1,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		8,836.00000	8,790,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		2.00000	2,000	23.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		6,838.00000	6,791,000	23.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		11.00000	11,000	22.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		4,847.00000	4,800,000	22.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		56.00000	55,000	20.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		2,892.00000	2,844,000	20.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		111.00000	112,000	18.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		1,947.00000	1,901,000	18.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		222.00000	230,000	16.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,058.00000	1,019,000	16.12	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		521.00000	547,000	13.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		357.00000	336,000	13.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		1,215.00000	1,260,000	12.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		51.00000	49,000	12.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		10,736.00000	10,689,000	24.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		1.00000	1,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		8,737.00000	8,690,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		2.00000	2,000	23.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		6,738.00000	6,691,000	23.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		13.00000	13,000	22.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		4,749.00000	4,702,000	22.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		59.00000	59,000	20.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		2,795.00000	2,748,000	20.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		118.00000	119,000	18.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		1,854.00000	1,808,000	18.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		241.00000	249,000	15.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		977.00000	938,000	15.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		572.00000	600,000	13.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		308.00000	289,000	13.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		1,307.00000	1,353,000	13.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		43.00000	42,000	13.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		9,886.00000	9,839,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		1.00000	1,000	24.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		7,887.00000	7,840,000	24.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		3.00000	4,000	22.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		5,889.00000	5,843,000	22.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		29.00000	29,000	22.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		3,915.00000	3,868,000	22.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		108.00000	108,000	18.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		1,994.00000	1,947,000	18.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		214.00000	221,000	16.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,100.00000	1,060,000	16.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		497.00000	522,000	13.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		383.00000	361,000	13.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		1,169.00000	1,215,000	12.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		55.00000	54,000	12.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		2,125.00000	2,171,000	15.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		11.00000	10,000	15.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		9,986.00000	9,939,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		1.00000	1,000	24.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		7,987.00000	7,940,000	24.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		3.00000	3,000	22.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		5,989.00000	5,942,000	22.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		28.00000	27,000	22.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,014.00000	3,966,000	22.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		102.00000	102,000	19.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,088.00000	2,041,000	19.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		198.00000	204,000	16.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,184.00000	1,143,000	16.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		453.00000	475,000	13.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		439.00000	414,000	13.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		1,079.00000	1,124,000	12.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		65.00000	63,000	12.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		2,026.00000	2,072,000	15.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		12.00000	11,000	15.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,286.00000	10,239,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		1.00000	1,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,287.00000	8,240,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		3.00000	3,000	22.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,289.00000	6,242,000	22.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		20.00000	20,000	22.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,306.00000	4,259,000	22.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		81.00000	82,000	19.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,367.00000	2,321,000	19.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		159.00000	163,000	17.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,445.00000	1,402,000	17.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		349.00000	364,000	14.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		635.00000	603,000	14.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		849.00000	886,000	12.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		135.00000	125,000	12.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,734.00000	1,780,000	14.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		20.00000	19,000	14.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,436.00000	10,389,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		1.00000	1,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,437.00000	8,390,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		2.00000	2,000	22.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,438.00000	6,391,000	22.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		17.00000	17,000	22.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,453.00000	4,406,000	22.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		73.00000	73,000	19.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,509.00000	2,462,000	19.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		144.00000	146,000	17.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,580.00000	1,535,000	17.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		308.00000	320,000	15.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		744.00000	709,000	15.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		747.00000	782,000	13.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		183.00000	171,000	13.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,590.00000	1,636,000	13.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		26.00000	25,000	13.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		9,736.00000	9,689,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		1.00000	1,000	24.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		7,737.00000	7,690,000	24.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		4.00000	4,000	22.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		5,740.00000	5,693,000	22.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		32.00000	31,000	22.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		3,768.00000	3,720,000	22.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		2,273.00000	2,319,000	15.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		9.00000	8,000	15.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		9,786.00000	9,739,000	24.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		1.00000	1,000	24.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		7,787.00000	7,740,000	24.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		4.00000	4,000	22.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		5,790.00000	5,743,000	22.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		31.00000	30,000	22.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		3,817.00000	3,769,000	22.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		114.00000	116,000	18.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		1,900.00000	1,855,000	18.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		231.00000	240,000	15.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,017.00000	979,000	15.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		546.00000	573,000	13.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		332.00000	312,000	13.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		1,261.00000	1,306,000	13.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		47.00000	45,000	13.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		2,223.00000	2,270,000	15.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		9.00000	9,000	15.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		9,836.00000	9,789,000	24.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		1.00000	1,000	24.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		7,837.00000	7,790,000	24.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		4.00000	4,000	22.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		5,840.00000	5,793,000	22.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		30.00000	29,000	22.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		3,866.00000	3,818,000	22.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		2,174.00000	2,220,000	15.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		10.00000	9,000	15.62	0.00	0	0
Total € / R Option										0.00	0	345
Total € / R										1,658,814.10	167	34,286
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.85990	6.84210			0.00	0	10,882
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.88990	6.87320			0.00	0	4,490
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.91720	6.90030			0.00	0	750
Total AU\$ / R Future										0.00	0	16,122
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Call		0.00000	0,000	41.73	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Put		7,758.00000	7,740,000	41.73	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.60	Call		0.00000	0,000	38.34	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.60	Put		5,758.00000	5,740,000	38.34	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		0.00000	0,000	34.93	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		3,758.00000	3,740,000	34.93	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		1.00000	1,000	23.70	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		1,759.00000	1,741,000	23.70	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.60	Call		272.00000	284,000	11.39	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.60	Put		30.00000	24,000	11.39	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.60	Call		1,242.00000	1,260,000	16.94	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.60	Put		0.00000	0,000	16.94	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.60	Call		2,242.00000	2,260,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.60	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.60	Call		3,242.00000	3,260,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.60	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.60	Call		4,242.00000	4,260,000	13.48	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.60	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.55	Call		0.00000	0,000	41.64	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.55	Put		7,708.00000	7,690,000	41.64	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.55	Call		0.00000	0,000	38.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.55	Put		5,708.00000	5,690,000	38.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.55	Call		0.00000	0,000	34.67	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.55	Put		3,708.00000	3,690,000	34.67	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.55	Call		1.00000	1,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.55	Put		1,709.00000	1,691,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.55	Call		315.00000	329,000	11.84	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.55	Put		23.00000	19,000	11.84	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.55	Call		1,292.00000	1,310,000	16.71	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.55	Put		0.00000	0,000	16.71	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.55	Call		2,292.00000	2,310,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.55	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.55	Call		3,292.00000	3,310,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.55	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.55	Call		4,292.00000	4,310,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.55	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.50	Call		0.00000	0,000	41.55	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.50	Put		7,658.00000	7,640,000	41.55	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.50	Call		0.00000	0,000	38.22	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.50	Put		5,658.00000	5,640,000	38.22	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.50	Call		0.00000	0,000	34.41	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.50	Put		3,658.00000	3,640,000	34.41	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.50	Call		1.00000	1,000	22.87	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.50	Put		1,659.00000	1,641,000	22.87	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.50	Call		360.00000	375,000	12.29	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.50	Put		18.00000	15,000	12.29	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.50	Call		1,342.00000	1,360,000	16.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.50	Put		0.00000	0,000	16.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.50	Call		2,342.00000	2,360,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.50	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.50	Call		3,342.00000	3,360,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.50	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.50	Call		4,342.00000	4,360,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.50	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.70	Call		190.00000	199,000	10.50	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.70	Put		48.00000	39,000	10.50	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.85	Call		0.00000	0,000	42.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.85	Put		8,008.00000	7,990,000	42.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.85	Call		0.00000	0,000	38.64	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.85	Put		6,008.00000	5,990,000	38.64	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.85	Call		0.00000	0,000	36.24	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.85	Put		4,008.00000	3,990,000	36.24	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.85	Call		1.00000	1,000	25.77	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.85	Put		2,009.00000	1,991,000	25.77	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.85	Call		89.00000	93,000	9.16	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.85	Put		97.00000	83,000	9.16	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.85	Call		993.00000	1,011,000	18.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.85	Put		1.00000	1,000	18.09	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.85	Call		1,992.00000	2,010,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.85	Call		2,992.00000	3,010,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.85	Call		3,992.00000	4,010,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.85	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.75	Call		0.00000	0,000	41.99	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.75	Put		7,908.00000	7,890,000	41.99	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.75	Call		0.00000	0,000	38.52	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.75	Put		5,908.00000	5,890,000	38.52	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.75	Call		0.00000	0,000	35.72	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.75	Put		3,908.00000	3,890,000	35.72	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.75	Call		1.00000	1,000	24.94	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		1,909.00000	1,891,000	24.94	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.75	Call		153.00000	161,000	10.05	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.75	Put		61.00000	51,000	10.05	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.75	Call		1,092.00000	1,110,000	17.63	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.75	Put		0.00000	0,000	17.63	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.75	Call		2,092.00000	2,110,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.75	Call		3,092.00000	3,110,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.75	Call		4,092.00000	4,110,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.75	Put		0.00000	0,000	13.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.90	Call		0.00000	0,000	42.17	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.90	Put		8,058.00000	8,040,000	42.17	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.90	Call		0.00000	0,000	38.73	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.90	Put		6,058.00000	6,040,000	38.73	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.90	Call		0.00000	0,000	36.30	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.90	Put		4,058.00000	4,040,000	36.30	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	26.04	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.90	Put		2,058.00000	2,040,000	26.04	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.90	Call		71.00000	74,000	9.58	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.90	Put		129.00000	114,000	9.58	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.90	Call		943.00000	961,000	17.65	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.90	Put		1.00000	1,000	17.65	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.90	Call		1,942.00000	1,960,000	13.71	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	13.71	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.90	Call		2,942.00000	2,960,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.90	Call		3,942.00000	3,960,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.90	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.80	Call		0.00000	0,000	42.08	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.80	Put		7,958.00000	7,940,000	42.08	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.80	Call		0.00000	0,000	38.58	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.80	Put		5,958.00000	5,940,000	38.58	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.80	Call		0.00000	0,000	35.98	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.80	Put		3,958.00000	3,940,000	35.98	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.80	Call		1.00000	1,000	25.36	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.80	Put		1,959.00000	1,941,000	25.36	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.80	Call		119.00000	125,000	9.61	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.80	Put		77.00000	65,000	9.61	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.80	Call		1,043.00000	1,060,000	17.86	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.80	Put		1.00000	0,000	17.86	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.80	Call		2,042.00000	2,060,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.80	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.80	Call		3,042.00000	3,060,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.80	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.80	Call		4,042.00000	4,060,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.80	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.65	Call		0.00000	0,000	41.82	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.65	Put		7,808.00000	7,790,000	41.82	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.65	Call		0.00000	0,000	38.40	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.65	Put		5,808.00000	5,790,000	38.40	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.65	Call		0.00000	0,000	35.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.65	Put		3,808.00000	3,790,000	35.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.65	Call		1.00000	1,000	24.11	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.65	Put		1,809.00000	1,791,000	24.11	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.65	Call		230.00000	241,000	10.95	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.65	Put		38.00000	31,000	10.95	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.65	Call		1,192.00000	1,210,000	17.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.65	Put		0.00000	0,000	17.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.65	Call		2,192.00000	2,210,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.65	Put		0.00000	0,000	13.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.65	Call		3,192.00000	3,210,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.65	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.65	Call		4,192.00000	4,210,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.65	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	15.15	Call		0.00000	0,000	42.17	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	15.15	Put		8,308.00000	8,290,000	42.17	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	13.15	Call		0.00000	0,000	39.17	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	13.15	Put		6,308.00000	6,290,000	39.17	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	11.15	Call		0.00000	0,000	36.60	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	11.15	Put		4,308.00000	4,290,000	36.60	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	9.15	Call		0.00000	0,000	27.35	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	9.15	Put		2,308.00000	2,290,000	27.35	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	7.15	Call		23.00000	23,000	11.65	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	7.15	Put		331.00000	313,000	11.65	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.15	Call		696.00000	713,000	15.41	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.15	Put		4.00000	3,000	15.41	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.15	Call		1,692.00000	1,710,000	14.86	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	14.86	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.15	Call		2,692.00000	2,710,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.15	Call		3,692.00000	3,710,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.15	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	15.10	Call		0.00000	0,000	42.17	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	15.10	Put		8,258.00000	8,240,000	42.17	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	13.10	Call		0.00000	0,000	39.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2010	Foreign Exchange Option	13.10	Put		6,258.00000	6,240,000	39.08	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	11.10	Call		0.00000	0,000	36.54	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	11.10	Put		4,258.00000	4,240,000	36.54	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	27.08	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	9.10	Put		2,258.00000	2,240,000	27.08	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	7.10	Call		29.00000	29,000	11.24	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	7.10	Put		287.00000	269,000	11.24	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.10	Call		745.00000	762,000	15.86	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.10	Put		3.00000	2,000	15.86	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.10	Call		1,742.00000	1,760,000	14.63	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	14.63	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.10	Call		2,742.00000	2,760,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.10	Call		3,742.00000	3,760,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.10	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	15.00	Call		0.00000	0,000	42.17	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	15.00	Put		8,158.00000	8,140,000	42.17	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	13.00	Call		0.00000	0,000	38.91	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	13.00	Put		6,158.00000	6,140,000	38.91	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	11.00	Call		0.00000	0,000	36.42	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	11.00	Put		4,158.00000	4,140,000	36.42	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	26.56	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	9.00	Put		2,158.00000	2,140,000	26.56	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	7.00	Call		45.00000	46,000	10.41	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	7.00	Put		203.00000	186,000	10.41	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.00	Call		844.00000	861,000	16.75	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.00	Put		2.00000	1,000	16.75	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.00	Call		1,842.00000	1,860,000	14.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.00	Put		0.00000	0,000	14.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.00	Call		2,842.00000	2,860,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.00	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.00	Call		3,842.00000	3,860,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.00	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.95	Call		0.00000	0,000	42.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.95	Put		8,108.00000	8,090,000	42.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.95	Call		0.00000	0,000	38.82	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.95	Put		6,108.00000	6,090,000	38.82	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.95	Call		0.00000	0,000	36.36	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.95	Put		4,108.00000	4,090,000	36.36	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.95	Call		0.00000	0,000	26.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.95	Put		2,108.00000	2,090,000	26.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.95	Call		56.00000	58,000	9.99	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.95	Put		164.00000	148,000	9.99	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.95	Call		894.00000	911,000	17.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.95	Put		2.00000	1,000	17.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.95	Call		1,892.00000	1,910,000	13.94	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.95	Put		0.00000	0,000	13.94	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.95	Call		2,892.00000	2,910,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.95	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.95	Call		3,892.00000	3,910,000	13.48	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.95	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.20	Call		0.00000	0,000	42.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.20	Put		8,358.00000	8,340,000	42.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.20	Call		0.00000	0,000	39.26	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.20	Put		6,358.00000	6,340,000	39.26	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.20	Call		0.00000	0,000	36.66	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.20	Put		4,358.00000	4,340,000	36.66	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.20	Call		0.00000	0,000	27.61	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.20	Put		2,358.00000	2,340,000	27.61	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.20	Call		19.00000	19,000	12.07	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.20	Put		377.00000	359,000	12.07	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.20	Call		647.00000	663,000	14.97	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.20	Put		5.00000	3,000	14.97	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.20	Call		1,642.00000	1,660,000	15.09	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.20	Put		0.00000	0,000	15.09	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.20	Call		2,642.00000	2,660,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.20	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.20	Call		3,642.00000	3,660,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.20	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.05	Call		0.00000	0,000	42.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.05	Put		8,208.00000	8,190,000	42.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.05	Call		0.00000	0,000	39.00	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.05	Put		6,208.00000	6,190,000	39.00	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.05	Call		0.00000	0,000	36.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.05	Put		4,208.00000	4,190,000	36.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	26.82	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	9.05	Put		2,208.00000	2,190,000	26.82	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	7.05	Call		36.00000	37,000	10.82	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	7.05	Put		244.00000	227,000	10.82	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.05	Call		794.00000	812,000	16.31	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.05	Put		2.00000	2,000	16.31	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.05	Call		1,792.00000	1,810,000	14.40	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	14.40	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.05	Call		2,792.00000	2,810,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.05	Call		3,792.00000	3,810,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	15.25	Call		0.00000	0,000	42.17	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	15.25	Put		8,408.00000	8,390,000	42.17	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	13.25	Call		0.00000	0,000	39.35	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	13.25	Put		6,408.00000	6,390,000	39.35	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	11.25	Call		0.00000	0,000	36.72	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	11.25	Put		4,408.00000	4,390,000	36.72	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	9.25	Call		0.00000	0,000	27.87	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	9.25	Put		2,408.00000	2,390,000	27.87	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	7.25	Call		15.00000	15,000	12.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	7.25	Put		423.00000	405,000	12.48	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.25	Call		598.00000	614,000	14.52	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.25	Put		6.00000	4,000	14.52	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.25	Call		1,592.00000	1,610,000	15.33	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.25	Put		0.00000	0,000	15.33	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.25	Call		2,592.00000	2,610,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.25	Put		0.00000	0,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.25	Call		3,592.00000	3,610,000	13.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.25	Put		0.00000	0,000	13.48	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							0.00	0	16,122
CAD/ R On 14/06/2010 Foreign Exchange Future			7.31650	7.37600			0.00	0	95
CAD/ R On 13/09/2010 Foreign Exchange Future			7.42330	7.48360			0.00	0	0
Total CAD/ R Future							0.00	0	95
CAD/ R On 14/06/2010 Foreign Exchange Option	7.30	Call		159.00000	113,000	10.24	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.30	Put		83.00000	97,000	10.24	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.35	Call		129.00000	92,000	10.52	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.35	Put		103.00000	126,000	10.52	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.25	Call		193.00000	144,000	10.54	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.25	Put		67.00000	78,000	10.54	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							0.00	0	95
Total Futures							176,863,342.90	21,323	376,972
Total Options							558.00	1,254	325,784
Grand Total:							176,863,900.90	22,577	702,756