



Currency Derivatives Daily MTM Report

Daily summary for: 26/05/2010

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			7.71180	8.01000			131,301,106.80	17,026	236,540
\$ / R	On	13/09/2010	Foreign Exchange Future			7.82870	8.13060			47,003,514.80	6,004	36,067
\$ / R	On	13/12/2010	Foreign Exchange Future			7.93950	8.24570			10,813,599.00	1,362	8,258
\$ / R	On	14/03/2011	Foreign Exchange Future			8.04910	8.36040			0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Future			8.16320	8.47710			612,240.00	75	900
Total \$ / R Future										189,730,460.60	24,467	281,765
\$ / R	On	14/06/2010	Foreign Exchange Option	8.40	Call		49.00000	12,000	24.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.40	Put		439.00000	700,000	24.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.15	Put		8,140.00000	8,438,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	55.17	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.15	Put		6,140.00000	6,438,000	55.17	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.15	Call		3,860.00000	3,562,000	30.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	30.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.20	Put		8,190.00000	8,488,000	59.11	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	14.20	Call		0.00000	0,000	55.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.20	Put		6,190.00000	6,488,000	55.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.20	Call		3,810.00000	3,512,000	30.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	30.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.30	Put		8,290.00000	8,588,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.60	Call		0.00000	0,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.60	Put		8,590.00000	8,888,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.80	Call		0.00000	0,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.80	Put		8,790.00000	9,088,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.80	Call		0.00000	0,000	56.82	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.80	Put		6,790.00000	7,088,000	56.82	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.80	Call		0.00000	0,000	41.85	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.80	Put		2,790.00000	3,088,000	41.85	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.75	Call		0.00000	0,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.75	Put		8,740.00000	9,038,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.75	Call		0.00000	0,000	56.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.75	Put		6,740.00000	7,038,000	56.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.75	Call		0.00000	0,000	41.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.75	Put		2,740.00000	3,038,000	41.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.75	Call		2,260.00000	1,962,000	29.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.75	Put		0.00000	0,000	29.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.75	Call		3,260.00000	2,962,000	38.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	38.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.70	Call		0.00000	0,000	59.11	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	16.70	Put		8,690.00000	8,988,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.70	Call		0.00000	0,000	56.57	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.70	Put		6,690.00000	6,988,000	56.57	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.50	Put		8,490.00000	8,788,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.55	Put		8,540.00000	8,838,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.45	Put		8,440.00000	8,738,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	55.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.45	Put		6,440.00000	6,738,000	55.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.45	Call		579.00000	313,000	21.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.45	Put		19.00000	51,000	21.19	0.00	0	100
\$ / R	On	14/06/2010	Foreign Exchange Option	6.45	Call		1,560.00000	1,262,000	26.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.45	Put		0.00000	0,000	26.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.45	Call		2,560.00000	2,262,000	32.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	32.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.45	Call		3,560.00000	3,262,000	34.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	34.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.35	Put		8,340.00000	8,638,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	55.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.35	Put		6,340.00000	6,638,000	55.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.35	Call		1,660.00000	1,362,000	27.18	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.35	Put		0.00000	0,000	27.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	5.35	Call		2,660.00000	2,362,000	33.20	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	33.20	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.35	Call		3,660.00000	3,362,000	33.35	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	33.35	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.25	Put		8,240.00000	8,538,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.25	Call		767.00000	483,000	22.37	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.25	Put		7.00000	21,000	22.37	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.25	Call		1,760.00000	1,462,000	27.62	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.25	Put		0.00000	0,000	27.62	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.25	Call		3,760.00000	3,462,000	31.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	31.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	55.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.30	Put		6,290.00000	6,588,000	55.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.80	Call		0.00000	0,000	51.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.80	Put		4,790.00000	5,088,000	51.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.30	Call		68.00000	18,000	23.87	0.00	0	140
\$ / R	On	14/06/2010	Foreign Exchange Option	8.30	Put		358.00000	606,000	23.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.30	Call		719.00000	438,000	22.08	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.30	Put		9.00000	26,000	22.08	0.00	0	13,500
\$ / R	On	14/06/2010	Foreign Exchange Option	6.30	Call		1,710.00000	1,412,000	27.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.30	Put		0.00000	0,000	27.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.30	Call		2,710.00000	2,412,000	33.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	33.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.30	Call		3,710.00000	3,412,000	32.54	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	32.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.45	Call		42.00000	10,000	24.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.45	Put		482.00000	748,000	24.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.75	Call		16.00000	4,000	26.99	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		756.00000	1,042,000	26.99	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Call		0.00000	0,000	56.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Put		6,590.00000	6,888,000	56.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	56.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.55	Put		6,540.00000	6,838,000	56.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.55	Call		0.00000	0,000	47.49	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.55	Put		3,540.00000	3,838,000	47.49	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	56.06	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.50	Put		6,490.00000	6,788,000	56.06	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.70	Call		19.00000	4,000	26.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.70	Put		709.00000	992,000	26.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.70	Call		1,310.00000	1,013,000	25.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.70	Put		0.00000	1,000	25.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.70	Call		2,310.00000	2,012,000	30.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.70	Put		0.00000	0,000	30.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.70	Call		3,310.00000	3,012,000	39.06	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	39.06	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.50	Call		36.00000	9,000	25.25	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.50	Put		526.00000	797,000	25.25	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.50	Call		534.00000	274,000	20.89	0.00	0	4,900
\$ / R	On	14/06/2010	Foreign Exchange Option	7.50	Put		24.00000	62,000	20.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	5.50	Call		2,510.00000	2,212,000	31.85	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	31.85	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.50	Call		3,510.00000	3,212,000	35.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	35.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	52.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.05	Put		5,040.00000	5,338,000	52.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	49.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.05	Put		4,040.00000	4,338,000	49.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	43.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.05	Put		3,040.00000	3,338,000	43.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		31.00000	7,000	25.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		571.00000	845,000	25.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.55	Call		489.00000	238,000	20.59	0.00	0	1,430
\$ / R	On	14/06/2010	Foreign Exchange Option	7.55	Put		29.00000	76,000	20.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.55	Call		1,460.00000	1,162,000	26.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.55	Put		0.00000	0,000	26.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.55	Call		2,460.00000	2,162,000	31.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.55	Put		0.00000	0,000	31.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.55	Call		3,460.00000	3,162,000	36.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.55	Put		0.00000	0,000	36.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.10	Call		0.00000	0,000	52.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.10	Put		5,090.00000	5,388,000	52.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	49.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.10	Put		4,090.00000	4,388,000	49.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.10	Call		0.00000	0,000	44.11	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	11.10	Put		3,090.00000	3,388,000	44.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		26.00000	6,000	25.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		616.00000	894,000	25.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.60	Call		1,410.00000	1,112,000	26.08	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.60	Put		0.00000	0,000	26.08	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.60	Call		2,410.00000	2,112,000	30.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.60	Put		0.00000	0,000	30.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.60	Call		3,410.00000	3,112,000	37.43	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.60	Put		0.00000	0,000	37.43	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.15	Call		0.00000	0,000	52.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.15	Put		5,140.00000	5,438,000	52.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.15	Call		0.00000	0,000	44.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.15	Put		3,140.00000	3,438,000	44.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.65	Call		22.00000	5,000	26.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.65	Put		662.00000	943,000	26.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.65	Call		1,360.00000	1,063,000	25.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.65	Put		0.00000	1,000	25.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.65	Call		2,360.00000	2,062,000	30.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.65	Put		0.00000	0,000	30.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.65	Call		3,360.00000	3,062,000	38.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.65	Put		0.00000	0,000	38.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.30	Call		0.00000	0,000	52.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.30	Put		5,290.00000	5,588,000	52.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	50.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.30	Put		4,290.00000	4,588,000	50.24	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	45.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.30	Put		3,290.00000	3,588,000	45.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.80	Call		14.00000	3,000	27.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.80	Put		804.00000	1,091,000	27.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.80	Call		289.00000	104,000	20.39	0.00	0	21,795
\$ / R	On	14/06/2010	Foreign Exchange Option	7.80	Put		79.00000	192,000	20.39	0.00	0	200
\$ / R	On	14/06/2010	Foreign Exchange Option	6.80	Call		1,211.00000	914,000	25.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.80	Put		1.00000	2,000	25.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.80	Call		2,210.00000	1,912,000	29.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.80	Put		0.00000	0,000	29.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.80	Call		3,210.00000	2,912,000	38.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	38.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.85	Call		254.00000	88,000	20.74	0.00	0	450
\$ / R	On	14/06/2010	Foreign Exchange Option	7.85	Put		94.00000	226,000	20.74	0.00	0	430
\$ / R	On	14/06/2010	Foreign Exchange Option	6.85	Call		1,161.00000	864,000	24.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.85	Put		1.00000	2,000	24.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.85	Call		2,160.00000	1,862,000	29.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.85	Put		0.00000	0,000	29.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.85	Call		3,160.00000	2,862,000	37.71	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	37.71	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.40	Call		0.00000	0,000	53.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.40	Put		5,390.00000	5,688,000	53.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.40	Call		0.00000	0,000	46.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.40	Put		3,390.00000	3,688,000	46.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		10.00000	2,000	28.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	8.90	Put		900.00000	1,190,000	28.03	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.90	Call		222.00000	74,000	21.09	0.00	0	55
\$ / R	On	14/06/2010	Foreign Exchange Option	7.90	Put		112.00000	262,000	21.09	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.90	Call		1,111.00000	815,000	24.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.90	Put		1.00000	3,000	24.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.90	Call		2,110.00000	1,812,000	29.17	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	29.17	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.90	Call		3,110.00000	2,812,000	37.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	37.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.50	Call		0.00000	0,000	53.49	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.50	Put		5,490.00000	5,788,000	53.49	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.50	Call		0.00000	0,000	47.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.50	Put		3,490.00000	3,788,000	47.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	54.03	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.70	Put		5,690.00000	5,988,000	54.03	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.70	Call		0.00000	0,000	51.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.70	Put		4,690.00000	4,988,000	51.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	48.62	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.70	Put		3,690.00000	3,988,000	48.62	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.70	Call		0.00000	0,000	41.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.70	Put		2,690.00000	2,988,000	41.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.65	Call		0.00000	0,000	53.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.65	Put		5,640.00000	5,938,000	53.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.65	Call		0.00000	0,000	51.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.65	Put		4,640.00000	4,938,000	51.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	11.65	Call		0.00000	0,000	48.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.65	Put		3,640.00000	3,938,000	48.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.15	Call		864.00000	575,000	22.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.15	Put		4.00000	13,000	22.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.15	Call		1,860.00000	1,562,000	28.06	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.15	Put		0.00000	0,000	28.06	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.15	Call		2,860.00000	2,562,000	35.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	35.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.60	Call		0.00000	0,000	53.76	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.60	Put		5,590.00000	5,888,000	53.76	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.60	Call		0.00000	0,000	47.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.60	Put		3,590.00000	3,888,000	47.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		0.00000	0,000	40.35	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		2,590.00000	2,888,000	40.35	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.10	Call		6.00000	1,000	29.42	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.10	Put		1,096.00000	1,389,000	29.42	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.10	Call		123.00000	37,000	22.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.10	Put		213.00000	425,000	22.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.10	Call		913.00000	622,000	23.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.10	Put		3.00000	10,000	23.26	0.00	0	200
\$ / R	On	14/06/2010	Foreign Exchange Option	6.10	Call		1,910.00000	1,612,000	28.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.10	Put		0.00000	0,000	28.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.10	Call		2,910.00000	2,612,000	35.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	35.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.45	Call		0.00000	0,000	53.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	13.45	Put		5,440.00000	5,738,000	53.35	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.45	Call		0.00000	0,000	46.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.45	Put		3,440.00000	3,738,000	46.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.95	Call		191.00000	62,000	21.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.95	Put		131.00000	300,000	21.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.95	Call		1,061.00000	766,000	24.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.95	Put		1.00000	4,000	24.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.95	Call		2,060.00000	1,762,000	28.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	28.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.95	Call		3,060.00000	2,762,000	36.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	36.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.35	Call		0.00000	0,000	53.08	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.35	Put		5,340.00000	5,638,000	53.08	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	50.38	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.35	Put		4,340.00000	4,638,000	50.38	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.35	Call		0.00000	0,000	45.99	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.35	Put		3,340.00000	3,638,000	45.99	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.95	Call		9.00000	2,000	28.38	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.95	Put		949.00000	1,240,000	28.38	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		12.00000	3,000	27.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		852.00000	1,141,000	27.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.00	Call		0.00000	0,000	52.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.00	Put		4,990.00000	5,288,000	52.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	49.43	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.00	Put		3,990.00000	4,288,000	49.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	9.00	Call		7.00000	2,000	28.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.00	Put		997.00000	1,290,000	28.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.00	Call		1,012.00000	718,000	23.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.00	Put		2.00000	6,000	23.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.00	Call		2,010.00000	1,712,000	28.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.00	Put		0.00000	0,000	28.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.20	Call		0.00000	0,000	52.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.20	Put		5,190.00000	5,488,000	52.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.20	Call		0.00000	0,000	44.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.20	Put		3,190.00000	3,488,000	44.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.20	Call		4.00000	1,000	30.11	0.00	0	21,795
\$ / R	On	14/06/2010	Foreign Exchange Option	9.20	Put		1,194.00000	1,489,000	30.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.20	Call		816.00000	528,000	22.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.20	Put		6.00000	16,000	22.67	0.00	0	10,000
\$ / R	On	14/06/2010	Foreign Exchange Option	6.20	Call		1,810.00000	1,512,000	27.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.20	Put		0.00000	0,000	27.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.20	Call		2,810.00000	2,512,000	34.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	34.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	49.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.85	Put		3,840.00000	4,138,000	49.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.25	Call		4.00000	1,000	30.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.25	Put		1,244.00000	1,539,000	30.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.05	Call		6.00000	1,000	29.07	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.05	Put		1,046.00000	1,339,000	29.07	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.35	Call		672.00000	395,000	21.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	7.35	Put		12.00000	33,000	21.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.50	Call		0.00000	0,000	58.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.50	Put		7,490.00000	7,788,000	58.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	54.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.00	Put		5,990.00000	6,288,000	54.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	50.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.50	Put		4,490.00000	4,788,000	50.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.00	Call		0.00000	0,000	43.35	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.00	Put		2,990.00000	3,288,000	43.35	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.50	Call		1,510.00000	1,212,000	26.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.50	Put		0.00000	0,000	26.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.00	Call		3,010.00000	2,712,000	36.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	36.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.50	Call		4,510.00000	4,212,000	22.76	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.50	Put		0.00000	0,000	22.76	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.75	Put		7,740.00000	8,038,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	55.43	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.25	Put		6,240.00000	6,538,000	55.43	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.25	Call		0.00000	0,000	45.23	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.25	Put		3,240.00000	3,538,000	45.23	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.25	Call		79.00000	21,000	23.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.25	Put		319.00000	559,000	23.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.75	Call		1,260.00000	963,000	25.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.75	Put		0.00000	1,000	25.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	5.25	Call		2,760.00000	2,462,000	34.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	34.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.75	Call		4,260.00000	3,962,000	23.58	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	23.58	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.30	Call		3.00000	1,000	30.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.30	Put		1,293.00000	1,589,000	30.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.60	Call		446.00000	204,000	20.29	0.00	0	6,350
\$ / R	On	14/06/2010	Foreign Exchange Option	7.60	Put		36.00000	92,000	20.29	0.00	0	130
\$ / R	On	14/06/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	50.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.25	Put		4,240.00000	4,538,000	50.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	49.16	0.00	0	21,978
\$ / R	On	14/06/2010	Foreign Exchange Option	11.90	Put		3,890.00000	4,188,000	49.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.15	Call		5.00000	1,000	29.77	0.00	0	21,978
\$ / R	On	14/06/2010	Foreign Exchange Option	9.15	Put		1,145.00000	1,439,000	29.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.35	Call		3.00000	1,000	31.15	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.35	Put		1,343.00000	1,639,000	31.15	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.65	Call		405.00000	173,000	20.00	0.00	0	100
\$ / R	On	14/06/2010	Foreign Exchange Option	7.65	Put		45.00000	111,000	20.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	49.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.20	Put		4,190.00000	4,488,000	49.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.60	Call		1.00000	0,000	32.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.60	Put		1,591.00000	1,888,000	32.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.50	Call		2.00000	0,000	32.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.50	Put		1,492.00000	1,788,000	32.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.70	Call		364.00000	144,000	19.70	0.00	0	13,500

Contract Details				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		54.00000	132,000	19.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.65	Call		1.00000	0,000	33.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.65	Put		1,641.00000	1,938,000	33.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.55	Call		2.00000	0,000	32.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.55	Put		1,542.00000	1,838,000	32.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.45	Call		2.00000	0,000	31.85	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.45	Put		1,442.00000	1,738,000	31.85	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.75	Call		326.00000	123,000	20.05	0.00	0	33
\$ / R	On	14/06/2010	Foreign Exchange Option	7.75	Put		66.00000	161,000	20.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	50.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.55	Put		4,540.00000	4,838,000	50.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.15	Call		106.00000	31,000	22.82	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.15	Put		246.00000	469,000	22.82	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.75	Call		0.00000	0,000	51.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.75	Put		4,740.00000	5,038,000	51.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.65	Call		0.00000	0,000	40.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.65	Put		2,640.00000	2,938,000	40.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		0.00000	0,000	39.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		2,540.00000	2,838,000	39.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	39.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.45	Put		2,440.00000	2,738,000	39.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.35	Call		58.00000	15,000	24.21	0.00	0	1,900
\$ / R	On	14/06/2010	Foreign Exchange Option	8.35	Put		398.00000	653,000	24.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.60	Call		0.00000	0,000	51.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.60	Put		4,590.00000	4,888,000	51.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	39.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.50	Put		2,490.00000	2,788,000	39.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	38.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.40	Put		2,390.00000	2,688,000	38.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.20	Call		92.00000	26,000	23.17	0.00	0	135
\$ / R	On	14/06/2010	Foreign Exchange Option	8.20	Put		282.00000	514,000	23.17	0.00	0	6
\$ / R	On	14/06/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	50.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.45	Put		4,440.00000	4,738,000	50.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	38.47	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.35	Put		2,340.00000	2,638,000	38.47	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	37.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.25	Put		2,240.00000	2,538,000	37.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	36.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.15	Put		2,140.00000	2,438,000	36.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	36.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.05	Put		2,040.00000	2,338,000	36.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.95	Call		1.00000	0,000	35.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.95	Put		1,941.00000	2,238,000	35.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.85	Call		1.00000	0,000	34.71	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.85	Put		1,841.00000	2,138,000	34.71	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.75	Call		1.00000	0,000	33.96	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.75	Put		1,741.00000	2,038,000	33.96	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.05	Call		142.00000	44,000	22.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.05	Put		182.00000	382,000	22.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	49.83	0.00	0	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		4,140.00000	4,438,000	49.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.40	Call		2.00000	1,000	31.50	0.00	0	26,596
\$ / R	On	14/06/2010	Foreign Exchange Option	9.40	Put		1,392.00000	1,689,000	31.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	50.51	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.40	Put		4,390.00000	4,688,000	50.51	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	38.09	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.30	Put		2,290.00000	2,588,000	38.09	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	37.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.20	Put		2,190.00000	2,488,000	37.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	36.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.10	Put		2,090.00000	2,388,000	36.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.90	Call		1.00000	0,000	35.09	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.90	Put		1,891.00000	2,188,000	35.09	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.80	Call		1.00000	0,000	34.33	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.80	Put		1,791.00000	2,088,000	34.33	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.70	Call		1.00000	0,000	33.58	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.70	Put		1,691.00000	1,988,000	33.58	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.00	Call		164.00000	52,000	21.78	520,000.00	10,000	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.00	Put		154.00000	340,000	21.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.00	Call		1.00000	0,000	35.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.00	Put		1,991.00000	2,288,000	35.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.70	Put		7,690.00000	7,988,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.70	Call		4,310.00000	4,012,000	22.76	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	22.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	54.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.75	Put		5,740.00000	6,038,000	54.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	48.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.75	Put		3,740.00000	4,038,000	48.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.80	Put		7,790.00000	8,088,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	54.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.80	Put		5,790.00000	6,088,000	54.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	48.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.80	Put		3,790.00000	4,088,000	48.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.80	Call		4,210.00000	3,912,000	24.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	24.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.95	Put		7,940.00000	8,238,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	54.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.95	Put		5,940.00000	6,238,000	54.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	49.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.95	Put		3,940.00000	4,238,000	49.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.95	Call		4,060.00000	3,762,000	26.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	26.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.85	Put		7,840.00000	8,138,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	54.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.85	Put		5,840.00000	6,138,000	54.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.85	Call		4,160.00000	3,862,000	25.21	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	3.85	Put		0.00000	0,000	25.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	17.50	Call		0.00000	0,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	17.50	Put		9,490.00000	9,788,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.90	Put		7,890.00000	8,188,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	54.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.90	Put		5,890.00000	6,188,000	54.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.90	Call		4,110.00000	3,812,000	26.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	26.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.00	Put		7,990.00000	8,288,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.00	Call		4,010.00000	3,712,000	27.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	27.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.05	Put		8,040.00000	8,338,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	54.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.05	Put		6,040.00000	6,338,000	54.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.05	Call		962.00000	670,000	23.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.05	Put		2.00000	8,000	23.56	0.00	0	6,000
\$ / R	On	14/06/2010	Foreign Exchange Option	6.05	Call		1,960.00000	1,662,000	28.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.05	Put		0.00000	0,000	28.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.05	Call		2,960.00000	2,662,000	35.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	35.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.05	Call		3,960.00000	3,662,000	28.47	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	28.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	15.60	Call		0.00000	0,000	58.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.60	Put		7,590.00000	7,888,000	58.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.60	Call		4,410.00000	4,112,000	22.76	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.60	Put		0.00000	0,000	22.76	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.65	Call		0.00000	0,000	58.99	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.65	Put		7,640.00000	7,938,000	58.99	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.65	Call		4,360.00000	4,062,000	22.76	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.65	Put		0.00000	0,000	22.76	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.10	Put		8,090.00000	8,388,000	59.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	55.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.10	Put		6,090.00000	6,388,000	55.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.10	Call		3,910.00000	3,612,000	29.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	29.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.40	Call		625.00000	353,000	21.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.40	Put		15.00000	41,000	21.48	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	36.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		7,719.00000	8,021,000	36.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		1.00000	0,000	32.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		5,720.00000	6,021,000	32.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		13.00000	7,000	33.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		3,732.00000	4,028,000	33.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		68.00000	43,000	28.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		1,787.00000	2,064,000	28.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		1,300.00000	1,008,000	17.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		19.00000	29,000	17.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		2,283.00000	1,982,000	23.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Put		2.00000	3,000	23.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		3,281.00000	2,979,000	29.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	29.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		4,281.00000	3,979,000	32.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	32.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	36.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		7,669.00000	7,971,000	36.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		1.00000	0,000	32.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		5,670.00000	5,971,000	32.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		14.00000	8,000	33.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		3,683.00000	3,979,000	33.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		71.00000	45,000	28.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		1,740.00000	2,016,000	28.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		533.00000	345,000	19.30	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		202.00000	316,000	19.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		1,348.00000	1,053,000	17.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		17.00000	24,000	17.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		2,333.00000	2,032,000	23.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		2.00000	3,000	23.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		3,331.00000	3,029,000	29.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	29.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		4,331.00000	4,029,000	32.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	32.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		504.00000	324,000	19.52	0.00	0	509
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		223.00000	345,000	19.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	36.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		7,769.00000	8,071,000	36.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		1.00000	0,000	32.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		5,770.00000	6,071,000	32.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		13.00000	7,000	33.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		3,782.00000	4,078,000	33.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		66.00000	41,000	28.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		1,835.00000	2,112,000	28.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		476.00000	305,000	19.75	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		245.00000	376,000	19.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		1,252.00000	963,000	18.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		21.00000	34,000	18.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		2,233.00000	1,932,000	22.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		2.00000	3,000	22.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		3,231.00000	2,929,000	29.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	29.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		4,231.00000	3,929,000	32.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	32.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	36.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		7,819.00000	8,121,000	36.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		1.00000	0,000	32.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		5,820.00000	6,121,000	32.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		13.00000	6,000	33.24	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		3,832.00000	4,127,000	33.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		63.00000	39,000	28.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Put		1,882.00000	2,160,000	28.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		449.00000	288,000	19.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		268.00000	409,000	19.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		1,204.00000	920,000	18.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		23.00000	41,000	18.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		2,183.00000	1,883,000	22.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		2.00000	4,000	22.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		3,181.00000	2,879,000	28.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	28.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		4,181.00000	3,879,000	31.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	31.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	36.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		7,919.00000	8,221,000	36.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		1.00000	0,000	33.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		5,920.00000	6,221,000	33.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		12.00000	5,000	33.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		3,931.00000	4,226,000	33.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		59.00000	35,000	28.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		1,978.00000	2,256,000	28.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		399.00000	255,000	20.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		318.00000	476,000	20.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		1,110.00000	835,000	18.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		29.00000	56,000	18.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		2,084.00000	1,784,000	21.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		3.00000	5,000	21.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Call		3,081.00000	2,779,000	28.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	28.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		4,081.00000	3,779,000	31.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	31.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	36.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		7,969.00000	8,271,000	36.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		1.00000	0,000	33.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		5,970.00000	6,271,000	33.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		11.00000	5,000	33.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		3,980.00000	4,276,000	33.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		57.00000	33,000	29.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,026.00000	2,304,000	29.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		375.00000	241,000	20.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		344.00000	512,000	20.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		1,063.00000	794,000	18.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		32.00000	65,000	18.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		2,034.00000	1,734,000	21.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		3.00000	5,000	21.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		3,031.00000	2,729,000	27.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	27.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		4,031.00000	3,729,000	31.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	31.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	36.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,019.00000	8,321,000	36.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		1.00000	0,000	33.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Put		6,020.00000	6,321,000	33.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		11.00000	5,000	33.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,030.00000	4,326,000	33.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		55.00000	32,000	29.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,074.00000	2,353,000	29.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		353.00000	227,000	20.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		372.00000	548,000	20.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		1,017.00000	754,000	18.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		36.00000	75,000	18.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,985.00000	1,685,000	21.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		4.00000	6,000	21.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,981.00000	2,679,000	27.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	27.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,981.00000	3,679,000	31.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	31.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	36.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		8,169.00000	8,471,000	36.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		1.00000	0,000	33.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		6,170.00000	6,471,000	33.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		9.00000	4,000	33.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		4,178.00000	4,475,000	33.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		48.00000	27,000	29.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		2,217.00000	2,498,000	29.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		890.00000	641,000	18.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		59.00000	112,000	18.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Call		1,836.00000	1,537,000	20.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		5.00000	8,000	20.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,831.00000	2,530,000	26.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		0.00000	1,000	26.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,831.00000	3,529,000	30.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	30.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	36.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,119.00000	8,421,000	36.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		1.00000	0,000	33.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,120.00000	6,421,000	33.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		10.00000	4,000	33.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,129.00000	4,425,000	33.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		50.00000	29,000	29.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,169.00000	2,450,000	29.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		316.00000	202,000	21.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		435.00000	623,000	21.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		931.00000	678,000	18.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		50.00000	99,000	18.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,886.00000	1,586,000	20.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		5.00000	7,000	20.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,881.00000	2,580,000	26.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		0.00000	1,000	26.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,881.00000	3,579,000	31.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	31.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	36.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Put		8,269.00000	8,571,000	36.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	33.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		6,269.00000	6,571,000	33.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		8.00000	3,000	33.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		4,277.00000	4,574,000	33.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		44.00000	25,000	29.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		2,313.00000	2,596,000	29.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		268.00000	170,000	22.01	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		537.00000	741,000	22.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		809.00000	572,000	18.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		78.00000	143,000	18.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		1,738.00000	1,439,000	20.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		7.00000	10,000	20.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		2,732.00000	2,430,000	25.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		1.00000	1,000	25.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		3,731.00000	3,429,000	30.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	30.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		299.00000	190,000	21.56	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		468.00000	661,000	21.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	36.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		7,569.00000	7,871,000	36.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		1.00000	0,000	32.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		5,570.00000	5,871,000	32.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		15.00000	8,000	33.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		3,584.00000	3,879,000	33.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Call		77.00000	49,000	27.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		1,646.00000	1,920,000	27.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		595.00000	394,000	19.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		164.00000	265,000	19.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		1,444.00000	1,148,000	18.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		13.00000	19,000	18.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		2,432.00000	2,131,000	23.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		1.00000	2,000	23.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		3,431.00000	3,129,000	29.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	29.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		4,431.00000	4,129,000	32.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	32.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	36.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		7,619.00000	7,921,000	36.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		1.00000	0,000	32.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		5,620.00000	5,921,000	32.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		14.00000	8,000	33.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		3,633.00000	3,929,000	33.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		74.00000	47,000	28.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		1,693.00000	1,968,000	28.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		563.00000	369,000	19.22	442,800.00	1,200	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		182.00000	290,000	19.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		1,396.00000	1,100,000	18.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		15.00000	21,000	18.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		2,382.00000	2,081,000	23.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Put		1.00000	2,000	23.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		3,381.00000	3,079,000	29.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	29.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		4,381.00000	4,079,000	32.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	32.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	36.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		7,869.00000	8,171,000	36.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		1.00000	0,000	33.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		5,870.00000	6,171,000	33.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		12.00000	6,000	33.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		3,881.00000	4,177,000	33.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		61.00000	37,000	28.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		1,930.00000	2,208,000	28.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		423.00000	271,000	20.20	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		292.00000	442,000	20.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		1,157.00000	877,000	18.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		26.00000	48,000	18.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		2,134.00000	1,833,000	22.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		3.00000	4,000	22.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		3,131.00000	2,829,000	28.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	28.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		4,131.00000	3,829,000	31.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	31.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	36.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,069.00000	8,371,000	36.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Call		1.00000	0,000	33.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,070.00000	6,371,000	33.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		10.00000	4,000	33.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,079.00000	4,375,000	33.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		52.00000	30,000	29.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,121.00000	2,401,000	29.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		334.00000	214,000	21.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		403.00000	585,000	21.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		974.00000	716,000	18.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		43.00000	87,000	18.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,935.00000	1,635,000	21.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		4.00000	6,000	21.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,931.00000	2,630,000	27.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		0.00000	1,000	27.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,931.00000	3,629,000	31.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	31.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	36.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		8,219.00000	8,521,000	36.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		1.00000	0,000	33.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		6,220.00000	6,521,000	33.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		8.00000	3,000	33.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		4,227.00000	4,524,000	33.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		46.00000	26,000	29.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		2,265.00000	2,547,000	29.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		283.00000	180,000	21.79	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Put		502.00000	701,000	21.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		849.00000	606,000	18.65	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		68.00000	127,000	18.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		1,787.00000	1,488,000	20.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		6.00000	9,000	20.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		2,781.00000	2,480,000	26.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		0.00000	1,000	26.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		3,781.00000	3,479,000	30.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	30.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		108.00000	68,000	26.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		1,277.00000	1,539,000	26.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		124.00000	78,000	25.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,143.00000	1,399,000	25.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		647.00000	865,000	22.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		228.00000	144,000	22.69	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		764.00000	993,000	23.37	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		195.00000	122,000	23.37	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		131.00000	82,000	25.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,100.00000	1,353,000	25.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		144.00000	90,000	24.73	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,013.00000	1,261,000	24.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		216.00000	136,000	22.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		685.00000	907,000	22.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		131.00000	219,000	19.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		662.00000	448,000	19.01	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Call		628.00000	420,000	19.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		147.00000	241,000	19.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		610.00000	823,000	22.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		241.00000	152,000	22.46	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		2.00000	1,000	31.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		7,706.00000	8,012,000	31.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		20.00000	13,000	34.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		5,724.00000	6,024,000	34.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		52.00000	37,000	31.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		3,756.00000	4,048,000	31.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		151.00000	109,000	26.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		1,855.00000	2,120,000	26.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		626.00000	451,000	19.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		330.00000	462,000	19.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		1,346.00000	1,064,000	17.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		50.00000	75,000	17.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		2,303.00000	1,998,000	19.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		7.00000	9,000	19.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		3,298.00000	2,992,000	25.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		2.00000	3,000	25.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		4,296.00000	3,990,000	30.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	1,000	30.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		385.00000	276,000	21.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		689.00000	887,000	21.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		2.00000	1,000	31.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		7,756.00000	8,062,000	31.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		19.00000	12,000	34.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		5,773.00000	6,073,000	34.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		51.00000	36,000	31.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		3,805.00000	4,097,000	31.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		147.00000	105,000	26.63	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		1,901.00000	2,166,000	26.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		1,301.00000	1,024,000	17.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		55.00000	85,000	17.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		2,253.00000	1,950,000	19.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		7.00000	11,000	19.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		3,248.00000	2,942,000	24.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		2.00000	3,000	24.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		4,246.00000	3,940,000	30.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	1,000	30.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		2.00000	1,000	31.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		7,806.00000	8,112,000	31.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		19.00000	11,000	34.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		5,823.00000	6,122,000	34.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		50.00000	35,000	31.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		3,854.00000	4,146,000	31.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		143.00000	102,000	26.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		1,947.00000	2,213,000	26.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		576.00000	415,000	19.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		380.00000	526,000	19.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		1,256.00000	985,000	17.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		60.00000	96,000	17.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		2,204.00000	1,901,000	19.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		8.00000	12,000	19.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		3,198.00000	2,892,000	24.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		2.00000	3,000	24.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		4,196.00000	3,890,000	30.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	1,000	30.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		2.00000	1,000	31.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		7,856.00000	8,162,000	31.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		18.00000	11,000	34.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		5,872.00000	6,172,000	34.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		49.00000	34,000	31.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		3,903.00000	4,195,000	31.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		139.00000	99,000	26.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		1,993.00000	2,260,000	26.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		552.00000	398,000	19.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		406.00000	559,000	19.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		1,212.00000	947,000	17.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		66.00000	108,000	17.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		2,154.00000	1,852,000	19.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		8.00000	13,000	19.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		3,148.00000	2,842,000	24.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		2.00000	3,000	24.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		4,146.00000	3,840,000	29.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	1,000	29.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		601.00000	433,000	19.61	0.00	0	70
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		355.00000	494,000	19.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		2.00000	1,000	31.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		7,906.00000	8,212,000	31.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		18.00000	10,000	34.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		5,922.00000	6,221,000	34.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		48.00000	33,000	31.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		3,952.00000	4,244,000	31.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		135.00000	95,000	27.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,039.00000	2,306,000	27.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		530.00000	381,000	20.14	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		434.00000	592,000	20.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		1,169.00000	910,000	17.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		73.00000	121,000	17.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		2,105.00000	1,804,000	19.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		9.00000	15,000	19.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		3,098.00000	2,792,000	23.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		2.00000	3,000	23.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		4,096.00000	3,790,000	29.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	1,000	29.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		1.00000	1,000	31.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		7,955.00000	8,262,000	31.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		18.00000	10,000	34.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		5,972.00000	6,271,000	34.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		47.00000	32,000	31.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,001.00000	4,293,000	31.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		132.00000	92,000	27.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,086.00000	2,353,000	27.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		508.00000	366,000	20.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		462.00000	627,000	20.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		1,126.00000	873,000	17.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		80.00000	134,000	17.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		2,056.00000	1,756,000	19.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		10.00000	17,000	19.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		3,048.00000	2,742,000	23.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		2.00000	3,000	23.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		4,046.00000	3,740,000	29.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	1,000	29.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		1.00000	1,000	31.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,005.00000	8,312,000	31.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		17.00000	9,000	33.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,021.00000	6,320,000	33.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		46.00000	31,000	31.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,050.00000	4,342,000	31.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		128.00000	90,000	27.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,132.00000	2,401,000	27.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		487.00000	351,000	20.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		491.00000	662,000	20.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		1,083.00000	838,000	17.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		87.00000	149,000	17.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		2,006.00000	1,707,000	18.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		10.00000	18,000	18.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,999.00000	2,693,000	23.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		3.00000	4,000	23.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,996.00000	3,690,000	29.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	1,000	29.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		1.00000	1,000	31.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		8,205.00000	8,512,000	31.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		14.00000	7,000	33.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		6,218.00000	6,518,000	33.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		41.00000	28,000	32.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		4,245.00000	4,539,000	32.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		113.00000	79,000	27.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		2,317.00000	2,590,000	27.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		416.00000	298,000	21.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		620.00000	809,000	21.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		933.00000	708,000	18.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		137.00000	219,000	18.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		1,813.00000	1,517,000	18.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		17.00000	28,000	18.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		2,799.00000	2,494,000	22.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		3.00000	5,000	22.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		3,797.00000	3,490,000	27.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		1.00000	1,000	27.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		1.00000	1,000	31.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,155.00000	8,462,000	31.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		15.00000	8,000	33.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,169.00000	6,469,000	33.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		42.00000	28,000	32.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,196.00000	4,489,000	32.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		117.00000	82,000	27.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		2,271.00000	2,543,000	27.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		433.00000	310,000	21.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		587.00000	771,000	21.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		970.00000	739,000	18.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		124.00000	200,000	18.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,861.00000	1,564,000	18.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		15.00000	25,000	18.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,849.00000	2,544,000	22.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		3.00000	5,000	22.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,846.00000	3,540,000	28.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	1,000	28.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		371.00000	265,000	21.73	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		725.00000	926,000	21.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		1.00000	1,000	31.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		8,255.00000	8,562,000	31.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		13.00000	7,000	33.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		6,267.00000	6,568,000	33.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		40.00000	27,000	32.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		4,294.00000	4,588,000	32.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		110.00000	77,000	27.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		2,364.00000	2,638,000	27.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		400.00000	287,000	21.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		654.00000	848,000	21.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		898.00000	678,000	18.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		152.00000	239,000	18.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		1,765.00000	1,470,000	18.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		19.00000	31,000	18.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		2,750.00000	2,444,000	22.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		4.00000	5,000	22.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		3,747.00000	3,441,000	27.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		1.00000	2,000	27.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		468.00000	337,000	20.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		522.00000	698,000	20.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		2.00000	1,000	31.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		7,606.00000	7,912,000	31.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		21.00000	13,000	34.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		5,625.00000	5,924,000	34.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		55.00000	38,000	31.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		3,659.00000	3,949,000	31.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		159.00000	115,000	26.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		1,763.00000	2,026,000	26.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		680.00000	495,000	19.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		284.00000	406,000	19.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		1,436.00000	1,151,000	17.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		40.00000	62,000	17.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		2,402.00000	2,097,000	20.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		6.00000	8,000	20.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		3,397.00000	3,091,000	25.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		1.00000	2,000	25.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		4,396.00000	4,090,000	30.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	1,000	30.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		2.00000	1,000	31.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		7,656.00000	7,962,000	31.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		20.00000	13,000	34.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		5,674.00000	5,974,000	34.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		53.00000	38,000	31.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		3,707.00000	3,999,000	31.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		155.00000	112,000	26.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		1,809.00000	2,073,000	26.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		652.00000	473,000	19.33	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		306.00000	434,000	19.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		1,391.00000	1,107,000	17.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		45.00000	68,000	17.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		2,352.00000	2,048,000	19.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		6.00000	9,000	19.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		3,347.00000	3,041,000	25.29	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	4.90	Put		1.00000	2,000	25.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		4,346.00000	4,040,000	30.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	1,000	30.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		1.00000	1,000	31.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,055.00000	8,362,000	31.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		16.00000	9,000	33.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,070.00000	6,370,000	33.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		45.00000	30,000	32.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,099.00000	4,391,000	32.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		124.00000	87,000	27.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,178.00000	2,448,000	27.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		1,045.00000	804,000	18.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		99.00000	165,000	18.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,958.00000	1,660,000	18.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		12.00000	21,000	18.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,949.00000	2,643,000	23.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		3.00000	4,000	23.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,946.00000	3,640,000	28.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	1,000	28.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		1.00000	1,000	31.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,105.00000	8,412,000	31.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		15.00000	8,000	33.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,119.00000	6,419,000	33.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		44.00000	29,000	32.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,148.00000	4,440,000	32.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		121.00000	84,000	27.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,225.00000	2,495,000	27.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		450.00000	323,000	20.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		554.00000	734,000	20.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		1,007.00000	771,000	18.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		111.00000	182,000	18.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,909.00000	1,612,000	18.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		13.00000	23,000	18.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,899.00000	2,593,000	22.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		3.00000	4,000	22.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,896.00000	3,590,000	28.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	1,000	28.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		7.00000	3,000	32.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		6,811.00000	7,114,000	32.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		30.00000	20,000	33.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		4,834.00000	5,131,000	33.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		81.00000	56,000	29.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		2,885.00000	3,167,000	29.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		266.00000	190,000	23.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,070.00000	1,301,000	23.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		5,196.00000	4,890,000	30.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	1,000	30.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,111.00000	1,344,000	23.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		257.00000	183,000	23.50	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		197.00000	141,000	24.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		1,451.00000	1,702,000	24.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		240.00000	171,000	23.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,194.00000	1,432,000	23.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		191.00000	137,000	25.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		1,495.00000	1,748,000	25.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		708.00000	518,000	19.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		262.00000	379,000	19.12	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		754.00000	568,000	19.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		394.00000	519,000	19.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		725.00000	545,000	19.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		415.00000	546,000	19.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		782.00000	593,000	19.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		372.00000	494,000	19.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		675.00000	842,000	20.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		535.00000	391,000	20.00	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		2,329.00000	2,585,000	26.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		189.00000	134,000	26.00	0.00	0	30,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		1,236.00000	999,000	18.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		209.00000	286,000	18.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		1,200.00000	995,000	19.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		223.00000	332,000	19.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		1,273.00000	1,032,000	18.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		196.00000	269,000	18.00	0.00	0	0
Total \$ / R Option										962,800.00	11,200	285,332
Total \$ / R										190,693,260.60	35,667	567,097

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010			11.11890	11.47430			12,375,335.70	1,113	32,128
£ / R	On	13/09/2010			11.29250	11.65280			621,087.50	55	3,457
£ / R	On	13/12/2010			11.45840	11.82510			0.00	0	635
Total £ / R Future									12,996,423.20	1,168	36,220
£ / R	On	14/06/2010		22.05	Call	0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010		22.05	Put	10,576.00000	10,931,000	50.08	0.00	0	0
£ / R	On	14/06/2010		20.05	Call	0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010		20.05	Put	8,576.00000	8,931,000	50.08	0.00	0	0
£ / R	On	14/06/2010		22.35	Call	0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010		22.35	Put	10,876.00000	11,231,000	50.08	0.00	0	0
£ / R	On	14/06/2010		20.35	Call	0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010		20.35	Put	8,876.00000	9,231,000	50.08	0.00	0	0
£ / R	On	14/06/2010		21.85	Call	0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010		21.85	Put	10,376.00000	10,731,000	50.08	0.00	0	0
£ / R	On	14/06/2010		19.85	Call	0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010		19.85	Put	8,376.00000	8,731,000	50.08	0.00	0	0
£ / R	On	14/06/2010		17.85	Call	0.00000	0,000	47.86	0.00	0	0
£ / R	On	14/06/2010		17.85	Put	6,376.00000	6,731,000	47.86	0.00	0	0
£ / R	On	14/06/2010		15.85	Call	0.00000	0,000	42.97	0.00	0	0
£ / R	On	14/06/2010		15.85	Put	4,376.00000	4,731,000	42.97	0.00	0	0
£ / R	On	14/06/2010		21.70	Call	0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010		21.70	Put	10,226.00000	10,581,000	50.08	0.00	0	0
£ / R	On	14/06/2010		19.70	Call	0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010		19.70	Put	8,226.00000	8,581,000	50.08	0.00	0	0
£ / R	On	14/06/2010		17.70	Call	0.00000	0,000	47.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	17.70	Put		6,226.00000	6,581,000	47.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	42.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.70	Put		4,226.00000	4,581,000	42.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.60	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.60	Put		10,126.00000	10,481,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.60	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.60	Put		8,126.00000	8,481,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.60	Call		1.00000	1,000	31.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.60	Put		2,127.00000	2,482,000	31.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.60	Call		12.00000	5,000	26.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.60	Put		1,138.00000	1,486,000	26.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		886.00000	558,000	20.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		12.00000	39,000	20.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.60	Call		1,875.00000	1,520,000	26.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.60	Put		1.00000	1,000	26.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.40	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.40	Put		9,926.00000	10,281,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.40	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.40	Put		7,926.00000	8,281,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.45	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.45	Put		9,976.00000	10,331,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.45	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.45	Put		7,976.00000	8,331,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.45	Call		18.00000	7,000	25.43	0.00	0	8,032
£ / R	On	14/06/2010	Foreign Exchange Option	12.45	Put		994.00000	1,338,000	25.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	11.45	Call		207.00000	84,000	20.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.45	Put		183.00000	415,000	20.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.45	Call		1,030.00000	691,000	20.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.45	Put		6.00000	22,000	20.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.45	Call		2,025.00000	1,670,000	27.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.45	Put		1.00000	1,000	27.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.90	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.90	Put		10,426.00000	10,781,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	47.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.90	Put		6,426.00000	6,781,000	47.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	43.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.90	Put		4,426.00000	4,781,000	43.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.10	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.10	Put		10,626.00000	10,981,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.10	Put		8,626.00000	8,981,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	48.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.10	Put		6,626.00000	6,981,000	48.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.25	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.25	Put		10,776.00000	11,131,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.25	Put		8,776.00000	9,131,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.25	Call		30.00000	11,000	24.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.25	Put		806.00000	1,142,000	24.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.25	Call		331.00000	139,000	19.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	11.25	Put		107.00000	270,000	19.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.25	Call		1,228.00000	879,000	21.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.25	Put		4.00000	10,000	21.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.30	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.30	Put		10,826.00000	11,181,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.30	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.30	Put		8,826.00000	9,181,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.30	Call		297.00000	123,000	19.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.30	Put		123.00000	304,000	19.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.30	Call		1,178.00000	831,000	21.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.30	Put		4.00000	12,000	21.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.20	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.20	Put		10,726.00000	11,081,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.20	Put		8,726.00000	9,081,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.20	Call		1.00000	0,000	35.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.20	Put		2,727.00000	3,081,000	35.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.20	Call		3.00000	1,000	29.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.20	Put		1,729.00000	2,082,000	29.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.20	Call		34.00000	12,000	24.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.20	Put		760.00000	1,093,000	24.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.20	Call		367.00000	157,000	19.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.20	Put		93.00000	238,000	19.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.20	Call		1,277.00000	927,000	21.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.20	Put		3.00000	8,000	21.45	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	22.15	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.15	Put		10,676.00000	11,031,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.15	Call		0.00000	0,000	48.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.15	Put		6,676.00000	7,031,000	48.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	43.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.15	Put		4,676.00000	5,031,000	43.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.00	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.00	Put		10,526.00000	10,881,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.00	Put		8,526.00000	8,881,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.95	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.95	Put		10,476.00000	10,831,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.95	Put		8,476.00000	8,831,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	48.03	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.95	Put		6,476.00000	6,831,000	48.03	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	43.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.95	Put		4,476.00000	4,831,000	43.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.80	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.80	Put		10,326.00000	10,681,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.80	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.80	Put		8,326.00000	8,681,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.80	Call		0.00000	0,000	47.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.80	Put		6,326.00000	6,681,000	47.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	42.83	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	15.80	Put		4,326.00000	4,681,000	42.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.80	Call		91.00000	34,000	22.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.80	Put		417.00000	715,000	22.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.80	Call		699.00000	395,000	19.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.80	Put		25.00000	76,000	19.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.80	Call		1,676.00000	1,321,000	24.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.80	Put		2.00000	2,000	24.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.75	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.75	Put		10,276.00000	10,631,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.75	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.75	Put		8,276.00000	8,631,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.65	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.65	Put		10,176.00000	10,531,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.65	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.65	Put		8,176.00000	8,531,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.65	Call		1.00000	1,000	32.03	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.65	Put		2,177.00000	2,532,000	32.03	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.65	Call		131.00000	50,000	21.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.65	Put		307.00000	581,000	21.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.65	Call		838.00000	515,000	20.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.65	Put		14.00000	46,000	20.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.55	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.55	Put		10,076.00000	10,431,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.55	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.55	Put		8,076.00000	8,431,000	50.08	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	18.05	Call		0.00000	0,000	48.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.05	Put		6,576.00000	6,931,000	48.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.05	Call		0.00000	0,000	46.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.05	Put		5,576.00000	5,931,000	46.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	43.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.05	Put		4,576.00000	4,931,000	43.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	40.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.05	Put		3,576.00000	3,931,000	40.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.55	Call		2.00000	1,000	31.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.55	Put		2,078.00000	2,432,000	31.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.55	Call		14.00000	5,000	25.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.55	Put		1,090.00000	1,436,000	25.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.55	Call		165.00000	65,000	20.90	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.55	Put		241.00000	496,000	20.90	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		933.00000	601,000	20.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		9.00000	32,000	20.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.55	Call		1,925.00000	1,570,000	26.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.55	Put		1.00000	1,000	26.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.25	Call		1.00000	0,000	35.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.25	Put		2,777.00000	3,131,000	35.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.60	Call		0.00000	0,000	49.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.60	Put		7,126.00000	7,481,000	49.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.60	Call		0.00000	0,000	45.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.60	Put		5,126.00000	5,481,000	45.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.60	Call		0.00000	0,000	42.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	15.60	Put		4,126.00000	4,481,000	42.26	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.10	Call		43.00000	16,000	23.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.10	Put		669.00000	997,000	23.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.10	Call		442.00000	198,000	18.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.10	Put		68.00000	179,000	18.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.50	Call		0.00000	0,000	49.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.50	Put		7,026.00000	7,381,000	49.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.00	Call		5.00000	2,000	28.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.00	Put		1,531.00000	1,883,000	28.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.00	Call		55.00000	20,000	23.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.00	Put		581.00000	901,000	23.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.00	Call		523.00000	256,000	18.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.00	Put		49.00000	137,000	18.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.00	Call		1,476.00000	1,123,000	22.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.00	Put		2.00000	4,000	22.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	48.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.20	Put		6,726.00000	7,081,000	48.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.20	Call		0.00000	0,000	46.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.20	Put		5,726.00000	6,081,000	46.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	43.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.20	Put		4,726.00000	5,081,000	43.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.20	Call		0.00000	0,000	41.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.20	Put		3,726.00000	4,081,000	41.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.70	Call		1.00000	1,000	32.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.70	Put		2,227.00000	2,582,000	32.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	12.70	Call		10.00000	4,000	26.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.70	Put		1,236.00000	1,585,000	26.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.70	Call		116.00000	44,000	21.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.70	Put		342.00000	625,000	21.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.70	Call		791.00000	474,000	19.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.70	Put		17.00000	55,000	19.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.70	Call		1,775.00000	1,421,000	25.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.70	Put		1.00000	2,000	25.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.85	Call		80.00000	30,000	22.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.85	Put		456.00000	761,000	22.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.85	Call		653.00000	358,000	19.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.85	Put		29.00000	89,000	19.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.85	Call		1,626.00000	1,272,000	23.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.85	Put		2.00000	3,000	23.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.65	Call		0.00000	0,000	47.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.65	Put		6,176.00000	6,531,000	47.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.65	Call		0.00000	0,000	45.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.65	Put		5,176.00000	5,531,000	45.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.15	Call		4.00000	1,000	29.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.15	Put		1,680.00000	2,032,000	29.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.15	Call		38.00000	14,000	23.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.15	Put		714.00000	1,045,000	23.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.15	Call		1,327.00000	975,000	21.60	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.15	Put		3.00000	6,000	21.60	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	49.10	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	18.55	Put		7,076.00000	7,431,000	49.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	44.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.55	Put		5,076.00000	5,431,000	44.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.55	Call		0.00000	0,000	42.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.55	Put		4,076.00000	4,431,000	42.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.05	Call		1.00000	0,000	34.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.05	Put		2,577.00000	2,931,000	34.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.05	Call		4.00000	2,000	28.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.05	Put		1,580.00000	1,933,000	28.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.05	Call		49.00000	18,000	23.42	0.00	0	28
£ / R	On	14/06/2010	Foreign Exchange Option	12.05	Put		625.00000	949,000	23.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.05	Call		482.00000	226,000	18.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.05	Put		58.00000	157,000	18.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.05	Call		1,426.00000	1,073,000	22.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.05	Put		2.00000	4,000	22.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.45	Call		0.00000	0,000	48.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.45	Put		6,976.00000	7,331,000	48.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.45	Call		0.00000	0,000	47.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.45	Put		5,976.00000	6,331,000	47.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	44.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.45	Put		4,976.00000	5,331,000	44.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.45	Call		0.00000	0,000	41.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.45	Put		3,976.00000	4,331,000	41.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.95	Call		5.00000	2,000	27.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.95	Put		1,481.00000	1,833,000	27.94	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	11.95	Call		63.00000	23,000	22.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.95	Put		539.00000	854,000	22.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.95	Call		566.00000	288,000	19.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.95	Put		42.00000	119,000	19.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.95	Call		1,526.00000	1,172,000	23.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.95	Put		2.00000	3,000	23.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.90	Call		6.00000	2,000	27.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.90	Put		1,432.00000	1,783,000	27.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.90	Call		71.00000	26,000	22.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.90	Put		497.00000	807,000	22.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.90	Call		1,576.00000	1,222,000	23.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.90	Put		2.00000	3,000	23.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	48.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.25	Put		6,776.00000	7,131,000	48.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.25	Call		0.00000	0,000	46.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.25	Put		5,776.00000	6,131,000	46.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	44.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.25	Put		4,776.00000	5,131,000	44.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.25	Call		0.00000	0,000	41.26	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.25	Put		3,776.00000	4,131,000	41.26	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.75	Call		9.00000	3,000	26.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.75	Put		1,285.00000	1,634,000	26.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.75	Call		103.00000	39,000	21.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.75	Put		379.00000	670,000	21.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.75	Call		744.00000	434,000	19.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	10.75	Put		20.00000	65,000	19.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.75	Call		1,725.00000	1,371,000	24.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.75	Put		1.00000	2,000	24.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.75	Call		1.00000	1,000	32.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.75	Put		2,277.00000	2,632,000	32.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	48.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.00	Put		6,526.00000	6,881,000	48.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.00	Call		0.00000	0,000	46.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.00	Put		5,526.00000	5,881,000	46.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	43.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.00	Put		4,526.00000	4,881,000	43.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.00	Call		0.00000	0,000	40.23	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.00	Put		3,526.00000	3,881,000	40.23	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.45	Call		2.00000	1,000	30.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.45	Put		1,978.00000	2,332,000	30.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.75	Call		0.00000	0,000	47.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.75	Put		6,276.00000	6,631,000	47.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.75	Call		0.00000	0,000	45.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.75	Put		5,276.00000	5,631,000	45.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	42.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.75	Put		4,276.00000	4,631,000	42.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.75	Call		0.00000	0,000	38.71	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.75	Put		3,276.00000	3,631,000	38.71	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.25	Call		3.00000	1,000	29.60	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.25	Put		1,779.00000	2,132,000	29.60	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	17.55	Call		0.00000	0,000	47.32	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.55	Put		6,076.00000	6,431,000	47.32	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.35	Call		265.00000	108,000	19.90	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.35	Put		141.00000	339,000	19.90	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.35	Call		1,129.00000	784,000	20.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.35	Put		5.00000	15,000	20.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.35	Call		2,125.00000	1,770,000	28.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.35	Put		1.00000	1,000	28.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.40	Call		0.00000	0,000	47.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.40	Put		5,926.00000	6,281,000	47.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	44.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.40	Put		4,926.00000	5,281,000	44.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	36.59	0.00	0	8,032
£ / R	On	14/06/2010	Foreign Exchange Option	14.40	Put		2,926.00000	3,281,000	36.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.40	Call		235.00000	96,000	20.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.40	Put		161.00000	377,000	20.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.40	Call		1,080.00000	737,000	20.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.40	Put		6.00000	18,000	20.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	44.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.50	Put		5,026.00000	5,381,000	44.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.50	Call		0.00000	0,000	41.97	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.50	Put		4,026.00000	4,381,000	41.97	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	37.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.50	Put		3,026.00000	3,381,000	37.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.50	Call		2.00000	1,000	31.12	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	13.50	Put		2,028.00000	2,382,000	31.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.50	Call		16.00000	6,000	25.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.50	Put		1,042.00000	1,387,000	25.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.50	Call		185.00000	74,000	20.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.50	Put		211.00000	455,000	20.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.50	Call		982.00000	646,000	20.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.50	Put		8.00000	27,000	20.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.50	Call		1,975.00000	1,620,000	26.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.50	Put		1.00000	1,000	26.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.90	Put		8,426.00000	8,781,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	48.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.40	Put		6,926.00000	7,281,000	48.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.90	Call		0.00000	0,000	45.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.90	Put		5,426.00000	5,781,000	45.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.40	Call		0.00000	0,000	41.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.40	Put		3,926.00000	4,281,000	41.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.90	Call		1.00000	0,000	33.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.90	Put		2,427.00000	2,781,000	33.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.40	Call		20.00000	7,000	25.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.40	Put		946.00000	1,288,000	25.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.90	Call		609.00000	322,000	19.26	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.90	Put		35.00000	103,000	19.26	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.40	Call		2,075.00000	1,720,000	27.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.40	Put		1.00000	1,000	27.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	7.90	Call		3,574.00000	3,219,000	31.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	7.90	Put		0.00000	0,000	31.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.00	Call		1.00000	0,000	34.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.00	Put		2,527.00000	2,881,000	34.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.15	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.15	Put		8,676.00000	9,031,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.65	Call		0.00000	0,000	49.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.65	Put		7,176.00000	7,531,000	49.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.15	Call		0.00000	0,000	46.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.15	Put		5,676.00000	6,031,000	46.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.65	Call		0.00000	0,000	42.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.65	Put		4,176.00000	4,531,000	42.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.15	Call		1.00000	0,000	35.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.15	Put		2,677.00000	3,031,000	35.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.65	Call		11.00000	4,000	26.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.65	Put		1,187.00000	1,535,000	26.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.15	Call		404.00000	176,000	18.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.15	Put		80.00000	207,000	18.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.65	Call		1,825.00000	1,470,000	25.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.65	Put		1.00000	1,000	25.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.15	Call		3,324.00000	2,969,000	32.32	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.15	Put		0.00000	0,000	32.32	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.60	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.60	Put		9,126.00000	9,481,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.10	Call		0.00000	0,000	50.08	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	19.10	Put		7,626.00000	7,981,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.60	Call		0.00000	0,000	47.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.60	Put		6,126.00000	6,481,000	47.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	43.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.10	Put		4,626.00000	4,981,000	43.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.60	Call		0.00000	0,000	37.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.60	Put		3,126.00000	3,481,000	37.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.10	Call		4.00000	2,000	28.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.10	Put		1,630.00000	1,983,000	28.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.60	Call		147.00000	57,000	21.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.60	Put		273.00000	538,000	21.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.10	Call		1,377.00000	1,024,000	21.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.10	Put		3.00000	5,000	21.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		2,874.00000	2,519,000	31.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		0.00000	0,000	31.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.30	Call		0.00000	0,000	48.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.30	Put		6,826.00000	7,181,000	48.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.30	Call		0.00000	0,000	46.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.30	Put		5,826.00000	6,181,000	46.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	44.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.30	Put		4,826.00000	5,181,000	44.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.30	Call		0.00000	0,000	41.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.30	Put		3,826.00000	4,181,000	41.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.30	Call		1.00000	0,000	35.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.30	Put		2,827.00000	3,181,000	35.98	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	13.80	Call		1.00000	1,000	32.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.80	Put		2,327.00000	2,682,000	32.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.30	Call		3.00000	1,000	29.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.30	Put		1,829.00000	2,182,000	29.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.80	Call		8.00000	3,000	27.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.80	Put		1,334.00000	1,684,000	27.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.30	Call		26.00000	10,000	24.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.30	Put		852.00000	1,191,000	24.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.10	Call		1.00000	0,000	34.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.10	Put		2,627.00000	2,981,000	34.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.35	Call		0.00000	0,000	48.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.35	Put		6,876.00000	7,231,000	48.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.35	Call		0.00000	0,000	46.97	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.35	Put		5,876.00000	6,231,000	46.97	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	44.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.35	Put		4,876.00000	5,231,000	44.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.35	Call		0.00000	0,000	41.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.35	Put		3,876.00000	4,231,000	41.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.85	Call		1.00000	1,000	33.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.85	Put		2,377.00000	2,732,000	33.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.35	Call		2.00000	1,000	30.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.35	Put		1,878.00000	2,232,000	30.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.85	Call		7.00000	3,000	27.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.85	Put		1,383.00000	1,734,000	27.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.35	Call		23.00000	8,000	24.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	12.35	Put		899.00000	1,239,000	24.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.95	Call		1.00000	0,000	33.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.95	Put		2,477.00000	2,831,000	33.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.50	Call		0.00000	0,000	47.23	0.00	0	11,194
£ / R	On	14/06/2010	Foreign Exchange Option	17.50	Put		6,026.00000	6,381,000	47.23	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.40	Call		2.00000	1,000	30.51	0.00	0	11,194
£ / R	On	14/06/2010	Foreign Exchange Option	13.40	Put		1,928.00000	2,282,000	30.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.35	Call		1.00000	0,000	36.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.35	Put		2,877.00000	3,231,000	36.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.80	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.80	Put		9,326.00000	9,681,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.80	Call		0.00000	0,000	49.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.80	Put		7,326.00000	7,681,000	49.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.80	Call		0.00000	0,000	45.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.80	Put		5,326.00000	5,681,000	45.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.80	Call		0.00000	0,000	39.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.80	Put		3,326.00000	3,681,000	39.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.80	Call		2,674.00000	2,319,000	30.99	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.80	Put		0.00000	0,000	30.99	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.70	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.70	Put		9,226.00000	9,581,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.70	Call		0.00000	0,000	49.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.70	Put		7,226.00000	7,581,000	49.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.70	Call		0.00000	0,000	45.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.70	Put		5,226.00000	5,581,000	45.38	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	14.70	Call		0.00000	0,000	38.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.70	Put		3,226.00000	3,581,000	38.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.70	Call		2,774.00000	2,419,000	31.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.70	Put		0.00000	0,000	31.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.75	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.75	Put		9,276.00000	9,631,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.75	Call		0.00000	0,000	49.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.75	Put		7,276.00000	7,631,000	49.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.75	Call		2,724.00000	2,369,000	31.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		0.00000	0,000	31.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.00	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.00	Put		9,526.00000	9,881,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.00	Call		0.00000	0,000	49.90	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.00	Put		7,526.00000	7,881,000	49.90	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.00	Call		2,474.00000	2,119,000	30.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.00	Put		0.00000	0,000	30.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.10	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.10	Put		9,626.00000	9,981,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.10	Call		0.00000	0,000	46.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.10	Put		5,626.00000	5,981,000	46.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.10	Call		0.00000	0,000	40.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.10	Put		3,626.00000	3,981,000	40.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.10	Call		2,374.00000	2,019,000	30.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.10	Put		0.00000	0,000	30.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.05	Call		0.00000	0,000	50.08	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	21.05	Put		9,576.00000	9,931,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.05	Call		0.00000	0,000	49.99	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.05	Put		7,576.00000	7,931,000	49.99	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.05	Call		2,424.00000	2,069,000	30.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.05	Put		0.00000	0,000	30.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.15	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.15	Put		9,676.00000	10,031,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.15	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.15	Put		7,676.00000	8,031,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.15	Call		0.00000	0,000	40.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.15	Put		3,676.00000	4,031,000	40.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.15	Call		2,324.00000	1,969,000	29.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.15	Put		0.00000	0,000	29.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.30	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.30	Put		9,826.00000	10,181,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.30	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.30	Put		7,826.00000	8,181,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.30	Call		2,175.00000	1,820,000	28.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.30	Put		1.00000	1,000	28.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.35	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.35	Put		9,876.00000	10,231,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.35	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.35	Put		7,876.00000	8,231,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.25	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.25	Put		9,776.00000	10,131,000	50.08	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	19.25	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.25	Put		7,776.00000	8,131,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.25	Call		2,225.00000	1,869,000	29.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.25	Put		1.00000	0,000	29.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.55	Put		9,076.00000	9,431,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	37.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.55	Put		3,076.00000	3,431,000	37.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		2,924.00000	2,569,000	31.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		0.00000	0,000	31.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.20	Call		2,274.00000	1,919,000	29.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.20	Put		0.00000	0,000	29.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.20	Call		3,274.00000	2,919,000	32.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.20	Put		0.00000	0,000	32.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.05	Call		3,424.00000	3,069,000	32.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.05	Put		0.00000	0,000	32.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.25	Call		3,224.00000	2,869,000	32.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.25	Put		0.00000	0,000	32.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.85	Put		9,376.00000	9,731,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	49.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.85	Put		7,376.00000	7,731,000	49.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	45.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.85	Put		5,376.00000	5,731,000	45.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	39.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	14.85	Put		3,376.00000	3,731,000	39.32	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		2,624.00000	2,269,000	30.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		0.00000	0,000	30.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.65	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.65	Put		9,176.00000	9,531,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.65	Call		0.00000	0,000	38.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.65	Put		3,176.00000	3,531,000	38.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.65	Call		2,824.00000	2,469,000	31.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.65	Put		0.00000	0,000	31.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.35	Call		3,124.00000	2,769,000	31.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.35	Put		0.00000	0,000	31.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.40	Put		8,926.00000	9,281,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.40	Call		3,074.00000	2,719,000	31.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.40	Put		0.00000	0,000	31.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.90	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.90	Put		9,426.00000	9,781,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.90	Call		0.00000	0,000	49.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.90	Put		7,426.00000	7,781,000	49.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.90	Call		0.00000	0,000	39.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.90	Put		3,426.00000	3,781,000	39.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		2,574.00000	2,219,000	30.78	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.90	Put		0.00000	0,000	30.78	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.50	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.50	Put		10,026.00000	10,381,000	50.08	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	19.50	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.50	Put		8,026.00000	8,381,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.95	Put		9,476.00000	9,831,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	49.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.95	Put		7,476.00000	7,831,000	49.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	46.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.95	Put		5,476.00000	5,831,000	46.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	39.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.95	Put		3,476.00000	3,831,000	39.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.95	Call		2,524.00000	2,169,000	30.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.95	Put		0.00000	0,000	30.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.20	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.20	Put		9,726.00000	10,081,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.20	Call		0.00000	0,000	50.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.20	Put		7,726.00000	8,081,000	50.08	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		167.00000	112,000	22.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,314.00000	1,620,000	22.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		187.00000	127,000	22.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,234.00000	1,535,000	22.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		176.00000	119,000	22.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,273.00000	1,577,000	22.00	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		596.00000	459,000	19.00	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		671.00000	901,000	19.00	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		645.00000	870,000	19.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		620.00000	478,000	19.00	0.00	0	50
Total £ / R Option										0.00	0	38,530
Total £ / R										12,996,423.20	1,168	74,750
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08520	0.08940			1,704.00	20	140
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08670	0.09090			0.00	0	0
Total ¥ / R Future										1,704.00	20	140
¥ / R	On	14/06/2010	Foreign Exchange Option	0.08	Call		948.00000	541,000	22.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.08	Put		8.00000	21,000	22.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.09	Call		189.00000	72,000	30.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.09	Put		249.00000	552,000	30.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.07	Call		1,940.00000	1,522,000	36.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.07	Put		0.00000	2,000	36.00	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		922.00000	643,000	23.00	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		122.00000	263,000	23.00	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										1,704.00	20	140
€ / R	On	14/06/2010	Foreign Exchange Future			9.43320	9.80300			3,848,745.60	408	22,212
€ / R	On	13/09/2010	Foreign Exchange Future			9.58820	9.96410			930,055.40	97	10,270
€ / R	On	13/12/2010	Foreign Exchange Future			9.73480	10.11910			0.00	0	2,130
Total € / R Future										4,778,801.00	505	34,612
€ / R	On	14/06/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	33.98	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.10	Put		2,297.00000	2,667,000	33.98	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.90	Call		1.00000	0,000	32.50	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.90	Put		2,098.00000	2,467,000	32.50	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	12.00	Call		1.00000	0,000	33.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.00	Put		2,198.00000	2,567,000	33.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.30	Call		0.00000	0,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.30	Put		9,497.00000	9,867,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.30	Call		0.00000	0,000	52.90	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.30	Put		7,497.00000	7,867,000	52.90	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.30	Call		0.00000	0,000	48.37	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.30	Put		5,497.00000	5,867,000	48.37	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.30	Call		0.00000	0,000	42.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.30	Put		3,497.00000	3,867,000	42.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.30	Call		3.00000	1,000	28.27	0.00	0	25
€ / R	On	14/06/2010	Foreign Exchange Option	11.30	Put		1,500.00000	1,868,000	28.27	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.30	Call		45.00000	9,000	22.32	0.00	0	20
€ / R	On	14/06/2010	Foreign Exchange Option	10.30	Put		542.00000	876,000	22.32	0.00	0	271
€ / R	On	14/06/2010	Foreign Exchange Option	9.30	Call		536.00000	228,000	17.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.30	Put		33.00000	95,000	17.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.30	Call		1,503.00000	1,134,000	21.92	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.30	Put		0.00000	1,000	21.92	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.30	Call		2,503.00000	2,133,000	25.05	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.30	Put		0.00000	0,000	25.05	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.60	Call		0.00000	0,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.60	Put		9,797.00000	10,167,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.60	Call		0.00000	0,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.60	Put		7,797.00000	8,167,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.60	Call		0.00000	0,000	49.06	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	15.60	Put		5,797.00000	6,167,000	49.06	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.60	Call		0.00000	0,000	44.33	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.60	Put		3,797.00000	4,167,000	44.33	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.60	Call		1.00000	0,000	30.28	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.60	Put		1,798.00000	2,167,000	30.28	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		19.00000	3,000	24.11	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		816.00000	1,170,000	24.11	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.60	Call		299.00000	88,000	18.15	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.60	Put		96.00000	255,000	18.15	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		1,204.00000	837,000	20.63	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		1.00000	4,000	20.63	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.60	Call		2,203.00000	1,833,000	25.18	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.60	Put		0.00000	0,000	25.18	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.70	Call		0.00000	0,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.70	Put		9,897.00000	10,267,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.70	Call		0.00000	0,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.70	Put		7,897.00000	8,267,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	49.29	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.70	Put		5,897.00000	6,267,000	49.29	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	44.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.70	Put		3,897.00000	4,267,000	44.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.70	Call		1.00000	0,000	31.02	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.70	Put		1,898.00000	2,267,000	31.02	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.70	Call		14.00000	2,000	24.70	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.70	Put		911.00000	1,269,000	24.70	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	9.70	Call		234.00000	63,000	18.75	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.70	Put		131.00000	330,000	18.75	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.70	Call		1,105.00000	740,000	20.23	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.70	Put		2.00000	7,000	20.23	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.70	Call		2,103.00000	1,733,000	24.71	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.70	Put		0.00000	0,000	24.71	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.35	Call		0.00000	0,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.35	Put		9,547.00000	9,917,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.35	Call		0.00000	0,000	53.01	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.35	Put		7,547.00000	7,917,000	53.01	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.35	Call		0.00000	0,000	48.49	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.35	Put		5,547.00000	5,917,000	48.49	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.35	Call		0.00000	0,000	43.23	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.35	Put		3,547.00000	3,917,000	43.23	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.35	Call		2.00000	0,000	28.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.35	Put		1,549.00000	1,917,000	28.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.35	Call		39.00000	7,000	22.62	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.35	Put		586.00000	924,000	22.62	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.35	Call		493.00000	196,000	17.66	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.35	Put		40.00000	113,000	17.66	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.35	Call		1,453.00000	1,084,000	21.69	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.35	Put		0.00000	1,000	21.69	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.35	Call		2,453.00000	2,083,000	25.32	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.35	Put		0.00000	0,000	25.32	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.40	Call		0.00000	0,000	53.24	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	19.40	Put		9,597.00000	9,967,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.40	Call		0.00000	0,000	53.12	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.40	Put		7,597.00000	7,967,000	53.12	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.40	Call		0.00000	0,000	48.60	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.40	Put		5,597.00000	5,967,000	48.60	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.40	Call		0.00000	0,000	43.60	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.40	Put		3,597.00000	3,967,000	43.60	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.40	Call		2.00000	0,000	28.87	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.40	Put		1,599.00000	1,967,000	28.87	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.40	Call		33.00000	6,000	22.92	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.40	Put		630.00000	973,000	22.92	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.40	Call		451.00000	167,000	17.46	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.40	Put		48.00000	134,000	17.46	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.40	Call		1,404.00000	1,034,000	21.45	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.40	Put		1.00000	1,000	21.45	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.40	Call		2,403.00000	2,033,000	25.60	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.40	Put		0.00000	0,000	25.60	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.55	Call		0.00000	0,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.55	Put		9,747.00000	10,117,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.55	Call		0.00000	0,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.55	Put		7,747.00000	8,117,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.55	Call		0.00000	0,000	48.95	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.55	Put		5,747.00000	6,117,000	48.95	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.55	Call		0.00000	0,000	44.21	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.55	Put		3,747.00000	4,117,000	44.21	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	11.55	Call		1.00000	0,000	29.91	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.55	Put		1,748.00000	2,117,000	29.91	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		22.00000	4,000	23.81	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		769.00000	1,121,000	23.81	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.55	Call		334.00000	103,000	17.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.55	Put		81.00000	220,000	17.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		1,254.00000	886,000	20.82	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		1.00000	3,000	20.82	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.55	Call		2,253.00000	1,883,000	25.41	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.55	Put		0.00000	0,000	25.41	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.45	Call		0.00000	0,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.45	Put		9,647.00000	10,017,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.45	Call		0.00000	0,000	53.23	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.45	Put		7,647.00000	8,017,000	53.23	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.45	Call		0.00000	0,000	48.72	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.45	Put		5,647.00000	6,017,000	48.72	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.45	Call		0.00000	0,000	43.97	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.45	Put		3,647.00000	4,017,000	43.97	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.45	Call		2.00000	0,000	29.17	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.45	Put		1,649.00000	2,017,000	29.17	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.45	Call		29.00000	5,000	23.21	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.45	Put		676.00000	1,022,000	23.21	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.45	Call		410.00000	140,000	17.26	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.45	Put		57.00000	157,000	17.26	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.45	Call		1,354.00000	985,000	21.22	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	8.45	Put		1.00000	2,000	21.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.45	Call		2,353.00000	1,983,000	25.87	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.45	Put		0.00000	0,000	25.87	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.50	Call		0.00000	0,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.50	Put		9,697.00000	10,067,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.50	Call		0.00000	0,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.50	Put		7,697.00000	8,067,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.50	Call		0.00000	0,000	48.84	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.50	Put		5,697.00000	6,067,000	48.84	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.50	Call		0.00000	0,000	44.09	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.50	Put		3,697.00000	4,067,000	44.09	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.50	Call		2.00000	0,000	29.54	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.50	Put		1,699.00000	2,067,000	29.54	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.50	Call		25.00000	5,000	23.51	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.50	Put		722.00000	1,072,000	23.51	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.50	Call		371.00000	120,000	17.56	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.50	Put		68.00000	187,000	17.56	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.50	Call		1,304.00000	935,000	21.02	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.50	Put		1.00000	2,000	21.02	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.50	Call		2,303.00000	1,933,000	25.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.50	Put		0.00000	0,000	25.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.85	Put		10,047.00000	10,417,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.85	Put		8,047.00000	8,417,000	53.24	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	15.85	Call		0.00000	0,000	49.63	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.85	Put		6,047.00000	6,417,000	49.63	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	44.92	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.85	Put		4,047.00000	4,417,000	44.92	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.85	Call		1.00000	0,000	32.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.85	Put		2,048.00000	2,417,000	32.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.85	Call		9.00000	2,000	25.60	0.00	0	29
€ / R	On	14/06/2010	Foreign Exchange Option	10.85	Put		1,056.00000	1,419,000	25.60	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.85	Call		156.00000	38,000	19.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.85	Put		203.00000	455,000	19.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		957.00000	597,000	19.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		4.00000	14,000	19.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.85	Call		1,953.00000	1,583,000	24.01	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.85	Put		0.00000	0,000	24.01	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.80	Call		0.00000	0,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.80	Put		9,997.00000	10,367,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.80	Call		0.00000	0,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.80	Put		7,997.00000	8,367,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	49.51	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.80	Put		5,997.00000	6,367,000	49.51	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	44.81	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.80	Put		3,997.00000	4,367,000	44.81	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.80	Call		1.00000	0,000	31.76	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.80	Put		1,998.00000	2,367,000	31.76	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.80	Call		10.00000	2,000	25.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	10.80	Put		1,007.00000	1,369,000	25.30	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.80	Call		177.00000	45,000	19.34	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.80	Put		174.00000	412,000	19.34	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.80	Call		1,006.00000	644,000	19.83	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.80	Put		3.00000	11,000	19.83	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.80	Call		2,003.00000	1,633,000	24.25	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.80	Put		0.00000	0,000	24.25	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.90	Put		10,097.00000	10,467,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.90	Put		8,097.00000	8,467,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	49.74	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.90	Put		6,097.00000	6,467,000	49.74	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	45.04	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.90	Put		4,097.00000	4,467,000	45.04	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.90	Call		8.00000	1,000	25.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.90	Put		1,105.00000	1,468,000	25.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.90	Call		137.00000	33,000	19.94	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.90	Put		234.00000	500,000	19.94	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		909.00000	551,000	19.44	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.90	Put		6.00000	18,000	19.44	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.90	Call		1,903.00000	1,533,000	23.78	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.90	Put		0.00000	0,000	23.78	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.95	Put		10,147.00000	10,517,000	53.24	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	17.95	Call		0.00000	0,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.95	Put		8,147.00000	8,517,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	49.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.95	Put		6,147.00000	6,517,000	49.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	45.16	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.95	Put		4,147.00000	4,517,000	45.16	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.95	Call		1.00000	0,000	32.87	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.95	Put		2,148.00000	2,517,000	32.87	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.95	Call		7.00000	1,000	26.19	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.95	Put		1,154.00000	1,518,000	26.19	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.95	Call		120.00000	27,000	20.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.95	Put		267.00000	544,000	20.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.95	Call		860.00000	506,000	19.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.95	Put		7.00000	23,000	19.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.95	Call		1,853.00000	1,483,000	23.55	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.95	Put		0.00000	0,000	23.55	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.75	Call		0.00000	0,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.75	Put		9,947.00000	10,317,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.75	Call		0.00000	0,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.75	Put		7,947.00000	8,317,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	49.40	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.75	Put		5,947.00000	6,317,000	49.40	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	44.69	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.75	Put		3,947.00000	4,317,000	44.69	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.75	Call		1.00000	0,000	31.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	11.75	Put		1,948.00000	2,317,000	31.39	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.75	Call		12.00000	2,000	25.00	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.75	Put		959.00000	1,319,000	25.00	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.75	Call		204.00000	54,000	19.05	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.75	Put		151.00000	371,000	19.05	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.75	Call		1,056.00000	692,000	20.03	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		3.00000	9,000	20.03	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.75	Call		2,053.00000	1,683,000	24.48	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.75	Put		0.00000	0,000	24.48	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.00	Put		10,197.00000	10,567,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.00	Put		8,197.00000	8,567,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	49.96	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.00	Put		6,197.00000	6,567,000	49.96	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	45.28	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.00	Put		4,197.00000	4,567,000	45.28	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.00	Call		6.00000	1,000	26.49	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.00	Put		1,203.00000	1,568,000	26.49	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.00	Call		104.00000	23,000	20.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.00	Put		301.00000	590,000	20.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.00	Call		812.00000	462,000	19.04	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.00	Put		9.00000	29,000	19.04	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.00	Call		1,803.00000	1,433,000	23.32	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.00	Put		0.00000	0,000	23.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	20.15	Call		0.00000	0,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.15	Put		10,347.00000	10,717,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.15	Call		0.00000	0,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.15	Put		8,347.00000	8,717,000	53.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	50.30	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.15	Put		6,347.00000	6,717,000	50.30	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	45.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.15	Put		4,347.00000	4,717,000	45.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	34.35	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.15	Put		2,347.00000	2,717,000	34.35	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.15	Call		4.00000	1,000	27.38	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.15	Put		1,351.00000	1,718,000	27.38	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.15	Call		69.00000	14,000	21.43	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.15	Put		416.00000	731,000	21.43	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.15	Call		671.00000	337,000	18.45	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.15	Put		18.00000	54,000	18.45	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.15	Call		1,653.00000	1,284,000	22.62	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.15	Put		0.00000	1,000	22.62	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		80.00000	47,000	24.61	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		1,781.00000	2,124,000	24.61	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		307.00000	178,000	19.15	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		543.00000	790,000	19.15	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		763.00000	1,043,000	20.32	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		227.00000	131,000	20.32	0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		413.00000	634,000	18.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		377.00000	222,000	18.37	0.00	0	2,000
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		0.00000	489,000	17.59	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		0.00000	277,000	17.59	207,750.00	750	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		0.00000	497,000	16.12	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		0.00000	209,000	16.12	313,500.00	1,500	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,081.00000	10,465,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		2.00000	1,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,083.00000	8,466,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		15.00000	7,000	28.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,096.00000	6,472,000	28.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		51.00000	31,000	27.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,132.00000	4,496,000	27.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		145.00000	97,000	24.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,226.00000	2,562,000	24.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		257.00000	174,000	21.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,338.00000	1,639,000	21.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		506.00000	343,000	18.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		587.00000	808,000	18.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		1,050.00000	761,000	15.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		131.00000	226,000	15.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,938.00000	1,568,000	15.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		19.00000	33,000	15.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		158.00000	106,000	23.85	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,089.00000	2,421,000	23.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,131.00000	10,515,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		2.00000	1,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,133.00000	8,516,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		14.00000	7,000	28.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,145.00000	6,522,000	28.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		50.00000	30,000	27.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,181.00000	4,545,000	27.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		141.00000	94,000	24.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,272.00000	2,609,000	24.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		249.00000	169,000	21.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,380.00000	1,684,000	21.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		488.00000	330,000	18.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		619.00000	845,000	18.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		1,014.00000	731,000	15.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		145.00000	246,000	15.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,891.00000	1,522,000	15.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		22.00000	37,000	15.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		10,831.00000	11,215,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		1.00000	1,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		8,832.00000	9,216,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		7.00000	3,000	28.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		6,838.00000	7,218,000	28.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		32.00000	18,000	28.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		4,863.00000	5,233,000	28.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		95.00000	64,000	25.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		2,926.00000	3,279,000	25.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		167.00000	113,000	23.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		1,998.00000	2,328,000	23.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		302.00000	203,000	20.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,133.00000	1,418,000	20.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		609.00000	414,000	17.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		440.00000	629,000	17.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		1,251.00000	926,000	15.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		82.00000	141,000	15.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		10,731.00000	11,115,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		1.00000	1,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		8,732.00000	9,116,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		8.00000	4,000	28.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		6,739.00000	7,119,000	28.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		34.00000	19,000	28.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		4,765.00000	5,134,000	28.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		100.00000	67,000	25.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		2,831.00000	3,182,000	25.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		176.00000	120,000	23.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		1,907.00000	2,235,000	23.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		322.00000	217,000	20.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,053.00000	1,332,000	20.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		656.00000	448,000	17.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		387.00000	563,000	17.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		1,338.00000	998,000	15.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		69.00000	113,000	15.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		9,881.00000	10,265,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		3.00000	1,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		7,884.00000	8,266,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		18.00000	8,000	28.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		5,899.00000	6,273,000	28.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		57.00000	36,000	27.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		3,938.00000	4,301,000	27.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		163.00000	109,000	23.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,044.00000	2,374,000	23.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		292.00000	197,000	20.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,173.00000	1,462,000	20.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		586.00000	399,000	17.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		467.00000	664,000	17.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		1,209.00000	891,000	15.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		90.00000	156,000	15.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		2,133.00000	1,758,000	16.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		14.00000	23,000	16.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		9,981.00000	10,365,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		2.00000	1,000	28.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		7,983.00000	8,366,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		17.00000	7,000	28.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		5,998.00000	6,372,000	28.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		55.00000	34,000	27.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,036.00000	4,399,000	27.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		154.00000	103,000	23.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,135.00000	2,468,000	23.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		274.00000	185,000	21.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,255.00000	1,550,000	21.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		544.00000	369,000	18.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		525.00000	734,000	18.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		1,125.00000	824,000	15.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		106.00000	189,000	15.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		2,035.00000	1,663,000	16.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		16.00000	28,000	16.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,281.00000	10,665,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		2.00000	1,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,283.00000	8,666,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		13.00000	6,000	28.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,294.00000	6,671,000	28.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		45.00000	27,000	27.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,326.00000	4,692,000	27.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		129.00000	86,000	24.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,410.00000	2,751,000	24.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		227.00000	155,000	22.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,508.00000	1,820,000	22.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		439.00000	296,000	19.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		720.00000	961,000	19.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		912.00000	648,000	16.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		193.00000	313,000	16.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,749.00000	1,384,000	15.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		30.00000	49,000	15.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,431.00000	10,815,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		2.00000	1,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,433.00000	8,816,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		11.00000	5,000	28.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,442.00000	6,820,000	28.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		41.00000	24,000	27.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,472.00000	4,839,000	27.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		118.00000	79,000	24.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,549.00000	2,894,000	24.91	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		208.00000	142,000	22.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,639.00000	1,957,000	22.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		395.00000	266,000	19.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		826.00000	1,081,000	19.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		818.00000	572,000	16.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		249.00000	387,000	16.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,609.00000	1,249,000	15.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		40.00000	64,000	15.20	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		1.00000	0,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		9,732.00000	10,115,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		3.00000	1,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		7,734.00000	8,116,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		19.00000	9,000	28.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		5,750.00000	6,124,000	28.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		61.00000	40,000	27.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		3,792.00000	4,155,000	27.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		2,281.00000	1,902,000	16.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		12.00000	17,000	16.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		9,781.00000	10,165,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		3.00000	1,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		7,784.00000	8,166,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		19.00000	9,000	28.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		5,800.00000	6,174,000	28.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		60.00000	39,000	27.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		3,841.00000	4,204,000	27.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		171.00000	116,000	23.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		1,952.00000	2,281,000	23.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		312.00000	210,000	20.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,093.00000	1,375,000	20.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		632.00000	431,000	17.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		413.00000	596,000	17.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		1,295.00000	961,000	15.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		76.00000	126,000	15.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		2,232.00000	1,853,000	16.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		13.00000	18,000	16.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		9,831.00000	10,215,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		3.00000	1,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		7,834.00000	8,216,000	28.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		18.00000	9,000	28.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		5,849.00000	6,224,000	28.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		59.00000	38,000	27.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		3,890.00000	4,253,000	27.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		2,183.00000	1,805,000	16.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		14.00000	20,000	16.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		652.00000	883,000	18.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		471.00000	318,000	18.76	0.00	0	60
Total € / R Option										521,250.00	2,250	7,185
Total € / R										5,300,051.00	2,755	41,797
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.42910	6.51040			771,492.00	120	7,655
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.45590	6.53920			277,603.70	43	5,554
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.48270	6.56910			1,024,266.60	158	4,808
Total AU\$ / R Future										2,073,362.30	321	18,017
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Call		0.00000	0,000	60.53	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Put		8,090.00000	8,171,000	60.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.60	Call		0.00000	0,000	54.88	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.60	Put		6,090.00000	6,171,000	54.88	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		0.00000	0,000	47.91	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		4,090.00000	4,171,000	47.91	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	37.84	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		2,090.00000	2,171,000	37.84	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.60	Call		66.00000	48,000	19.26	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.60	Put		156.00000	219,000	19.26	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.60	Call		911.00000	830,000	25.36	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.60	Put		1.00000	1,000	25.36	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.60	Call		1,910.00000	1,829,000	25.77	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.60	Put		0.00000	0,000	25.77	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.60	Call		2,910.00000	2,829,000	24.21	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.60	Put		0.00000	0,000	24.21	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.60	Call		3,910.00000	3,829,000	23.92	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.60	Put		0.00000	0,000	23.92	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	60.53	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.55	Put		8,040.00000	8,121,000	60.53	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	54.73	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.55	Put		6,040.00000	6,121,000	54.73	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		0.00000	0,000	47.73	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		4,040.00000	4,121,000	47.73	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		0.00000	0,000	37.58	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		2,040.00000	2,121,000	37.58	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.55	Call		83.00000	61,000	18.77	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.55	Put		123.00000	182,000	18.77	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.55	Call		961.00000	880,000	25.87	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.55	Put		1.00000	1,000	25.87	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.55	Call		1,960.00000	1,879,000	25.67	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.55	Put		0.00000	0,000	25.67	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.55	Call		2,960.00000	2,879,000	24.14	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.55	Put		0.00000	0,000	24.14	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.55	Call		3,960.00000	3,879,000	23.92	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.55	Put		0.00000	0,000	23.92	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.50	Call		0.00000	0,000	60.53	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.50	Put		7,990.00000	8,071,000	60.53	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.50	Call		0.00000	0,000	54.57	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.50	Put		5,990.00000	6,071,000	54.57	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.50	Call		0.00000	0,000	47.56	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.50	Put		3,990.00000	4,071,000	47.56	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.50	Call		0.00000	0,000	37.32	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.50	Put		1,990.00000	2,071,000	37.32	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.50	Call		104.00000	76,000	18.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.50	Put		94.00000	147,000	18.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.50	Call		1,011.00000	930,000	26.37	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.50	Put		1.00000	1,000	26.37	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.50	Call		2,010.00000	1,929,000	25.57	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.50	Put		0.00000	0,000	25.57	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.50	Call		3,010.00000	2,929,000	24.07	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.50	Put		0.00000	0,000	24.07	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.50	Call		4,010.00000	3,929,000	23.92	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.50	Put		0.00000	0,000	23.92	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.70	Call		42.00000	31,000	20.23	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.70	Put		232.00000	302,000	20.23	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.85	Call		0.00000	0,000	60.53	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.85	Put		8,340.00000	8,421,000	60.53	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.85	Call		0.00000	0,000	55.67	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.85	Put		6,340.00000	6,421,000	55.67	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.85	Call		0.00000	0,000	48.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.85	Put		4,340.00000	4,421,000	48.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.85	Call		0.00000	0,000	39.14	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.85	Put		2,340.00000	2,421,000	39.14	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.85	Call		21.00000	16,000	21.69	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.85	Put		361.00000	437,000	21.69	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.85	Call		663.00000	584,000	22.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.85	Put		3.00000	5,000	22.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.85	Call		1,660.00000	1,579,000	26.27	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.85	Put		0.00000	0,000	26.27	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.85	Call		2,660.00000	2,579,000	24.57	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.85	Put		0.00000	0,000	24.57	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.85	Call		3,660.00000	3,579,000	23.92	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.85	Put		0.00000	0,000	23.92	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.75	Call		0.00000	0,000	60.53	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.75	Put		8,240.00000	8,321,000	60.53	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.75	Call		0.00000	0,000	55.35	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.75	Put		6,240.00000	6,321,000	55.35	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.75	Call		0.00000	0,000	48.44	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.75	Put		4,240.00000	4,321,000	48.44	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.75	Call		0.00000	0,000	38.62	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.75	Put		2,240.00000	2,321,000	38.62	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.75	Call		33.00000	24,000	20.72	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.75	Put		273.00000	345,000	20.72	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.75	Call		762.00000	682,000	23.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.75	Put		2.00000	3,000	23.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.75	Call		1,760.00000	1,679,000	26.07	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.75	Put		0.00000	0,000	26.07	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.75	Call		2,760.00000	2,679,000	24.43	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.75	Put		0.00000	0,000	24.43	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.75	Call		3,760.00000	3,679,000	23.92	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.75	Put		0.00000	0,000	23.92	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.90	Call		0.00000	0,000	60.53	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.90	Put		8,390.00000	8,471,000	60.53	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.90	Call		0.00000	0,000	55.82	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.90	Put		6,390.00000	6,471,000	55.82	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.90	Call		0.00000	0,000	48.97	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.90	Put		4,390.00000	4,471,000	48.97	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.90	Call		0.00000	0,000	39.40	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.90	Put		2,390.00000	2,471,000	39.40	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.90	Call		16.00000	12,000	22.18	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.90	Put		406.00000	483,000	22.18	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.90	Call		614.00000	535,000	22.34	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.90	Put		4.00000	6,000	22.34	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.90	Call		1,610.00000	1,529,000	26.37	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.90	Put		0.00000	0,000	26.37	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.90	Call		2,610.00000	2,529,000	24.65	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.90	Put		0.00000	0,000	24.65	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.90	Call		3,610.00000	3,529,000	23.92	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.90	Put		0.00000	0,000	23.92	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.80	Call		0.00000	0,000	60.53	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.80	Put		8,290.00000	8,371,000	60.53	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.80	Call		0.00000	0,000	55.51	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.80	Put		6,290.00000	6,371,000	55.51	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.80	Call		0.00000	0,000	48.61	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.80	Put		4,290.00000	4,371,000	48.61	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.80	Call		0.00000	0,000	38.88	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.80	Put		2,290.00000	2,371,000	38.88	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.80	Call		26.00000	19,000	21.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.80	Put		316.00000	390,000	21.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.80	Call		712.00000	632,000	23.35	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.80	Put		2.00000	3,000	23.35	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.80	Call		1,710.00000	1,629,000	26.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.80	Put		0.00000	0,000	26.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.80	Call		2,710.00000	2,629,000	24.50	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.80	Put		0.00000	0,000	24.50	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.80	Call		3,710.00000	3,629,000	23.92	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.80	Put		0.00000	0,000	23.92	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.65	Call		0.00000	0,000	60.53	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.65	Put		8,140.00000	8,221,000	60.53	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.65	Call		0.00000	0,000	55.04	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.65	Put		6,140.00000	6,221,000	55.04	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.65	Call		0.00000	0,000	48.09	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.65	Put		4,140.00000	4,221,000	48.09	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.65	Call		0.00000	0,000	38.10	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.65	Put		2,140.00000	2,221,000	38.10	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.65	Call		53.00000	39,000	19.75	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.65	Put		193.00000	260,000	19.75	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.65	Call		861.00000	780,000	24.86	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.65	Put		1.00000	1,000	24.86	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.65	Call		1,860.00000	1,779,000	25.87	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.65	Put		0.00000	0,000	25.87	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.65	Call		2,860.00000	2,779,000	24.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.65	Put		0.00000	0,000	24.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.65	Call		3,860.00000	3,779,000	23.92	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.65	Put		0.00000	0,000	23.92	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.15	Call		0.00000	0,000	60.53	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.15	Put		8,640.00000	8,721,000	60.53	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.15	Call		0.00000	0,000	56.61	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.15	Put		6,640.00000	6,721,000	56.61	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.15	Call		0.00000	0,000	49.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.15	Put		4,640.00000	4,721,000	49.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2010	Foreign Exchange Option	9.15	Call		0.00000	0,000	40.70	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	9.15	Put		2,640.00000	2,721,000	40.70	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	7.15	Call		5.00000	4,000	24.62	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	7.15	Put		645.00000	725,000	24.62	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.15	Call		376.00000	304,000	19.83	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.15	Put		16.00000	25,000	19.83	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.15	Call		1,360.00000	1,279,000	26.87	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	26.87	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.15	Call		2,360.00000	2,279,000	25.01	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	25.01	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.15	Call		3,360.00000	3,279,000	23.92	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.15	Put		0.00000	0,000	23.92	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	15.10	Call		0.00000	0,000	60.53	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	15.10	Put		8,590.00000	8,671,000	60.53	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	13.10	Call		0.00000	0,000	56.45	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	13.10	Put		6,590.00000	6,671,000	56.45	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	11.10	Call		0.00000	0,000	49.67	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	11.10	Put		4,590.00000	4,671,000	49.67	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	40.44	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	9.10	Put		2,590.00000	2,671,000	40.44	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	7.10	Call		7.00000	5,000	24.13	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	7.10	Put		597.00000	676,000	24.13	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.10	Call		422.00000	348,000	20.33	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.10	Put		12.00000	19,000	20.33	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.10	Call		1,410.00000	1,329,000	26.77	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.10	Put		0.00000	0,000	26.77	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.10	Call		2,410.00000	2,329,000	24.94	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.10	Put		0.00000	0,000	24.94	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.10	Call		3,410.00000	3,329,000	23.92	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.10	Put		0.00000	0,000	23.92	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.00	Call		0.00000	0,000	60.53	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.00	Put		8,490.00000	8,571,000	60.53	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.00	Call		0.00000	0,000	56.14	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.00	Put		6,490.00000	6,571,000	56.14	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.00	Call		0.00000	0,000	49.32	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.00	Put		4,490.00000	4,571,000	49.32	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.00	Call		0.00000	0,000	39.92	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.00	Put		2,490.00000	2,571,000	39.92	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.00	Call		10.00000	8,000	23.16	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.00	Put		500.00000	579,000	23.16	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.00	Call		517.00000	440,000	21.34	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.00	Put		7.00000	11,000	21.34	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.00	Call		1,510.00000	1,429,000	26.57	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.00	Put		0.00000	0,000	26.57	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.00	Call		2,510.00000	2,429,000	24.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.00	Put		0.00000	0,000	24.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.00	Call		3,510.00000	3,429,000	23.92	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.00	Put		0.00000	0,000	23.92	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.95	Call		0.00000	0,000	60.53	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.95	Put		8,440.00000	8,521,000	60.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	55.98	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.95	Put		6,440.00000	6,521,000	55.98	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.95	Call		0.00000	0,000	49.14	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.95	Put		4,440.00000	4,521,000	49.14	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.95	Call		0.00000	0,000	39.66	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.95	Put		2,440.00000	2,521,000	39.66	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.95	Call		13.00000	10,000	22.67	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.95	Put		453.00000	531,000	22.67	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.95	Call		565.00000	487,000	21.84	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.95	Put		5.00000	8,000	21.84	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.95	Call		1,560.00000	1,479,000	26.47	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	26.47	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.95	Call		2,560.00000	2,479,000	24.72	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	24.72	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.95	Call		3,560.00000	3,479,000	23.92	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.95	Put		0.00000	0,000	23.92	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	15.20	Call		0.00000	0,000	60.53	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	15.20	Put		8,690.00000	8,771,000	60.53	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	13.20	Call		0.00000	0,000	56.77	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	13.20	Put		6,690.00000	6,771,000	56.77	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	11.20	Call		0.00000	0,000	50.02	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	11.20	Put		4,690.00000	4,771,000	50.02	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	40.96	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	9.20	Put		2,690.00000	2,771,000	40.96	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	7.20	Call		4.00000	4,000	25.10	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.20	Put		694.00000	775,000	25.10	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.20	Call		331.00000	261,000	19.32	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.20	Put		21.00000	32,000	19.32	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.20	Call		1,310.00000	1,229,000	26.97	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.20	Put		0.00000	0,000	26.97	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.20	Call		2,310.00000	2,229,000	25.08	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.20	Put		0.00000	0,000	25.08	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.20	Call		3,310.00000	3,229,000	23.92	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.20	Put		0.00000	0,000	23.92	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.05	Call		0.00000	0,000	60.53	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.05	Put		8,540.00000	8,621,000	60.53	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.05	Call		0.00000	0,000	56.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.05	Put		6,540.00000	6,621,000	56.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.05	Call		0.00000	0,000	49.50	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.05	Put		4,540.00000	4,621,000	49.50	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.05	Call		0.00000	0,000	40.18	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.05	Put		2,540.00000	2,621,000	40.18	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.05	Call		8.00000	6,000	23.64	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.05	Put		548.00000	627,000	23.64	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.05	Call		469.00000	393,000	20.83	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.05	Put		9.00000	14,000	20.83	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.05	Call		1,460.00000	1,379,000	26.67	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.05	Put		0.00000	0,000	26.67	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.05	Call		2,460.00000	2,379,000	24.86	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.05	Put		0.00000	0,000	24.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.05	Call		3,460.00000	3,379,000	23.92	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	23.92	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	15.25	Call		0.00000	0,000	60.53	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	15.25	Put		8,740.00000	8,821,000	60.53	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	13.25	Call		0.00000	0,000	56.92	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	13.25	Put		6,740.00000	6,821,000	56.92	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	11.25	Call		0.00000	0,000	50.20	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	11.25	Put		4,740.00000	4,821,000	50.20	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	9.25	Call		0.00000	0,000	41.22	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	9.25	Put		2,740.00000	2,821,000	41.22	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	7.25	Call		3.00000	3,000	25.59	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	7.25	Put		743.00000	824,000	25.59	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.25	Call		287.00000	221,000	18.82	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.25	Put		27.00000	42,000	18.82	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.25	Call		1,260.00000	1,179,000	27.07	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	27.07	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.25	Call		2,260.00000	2,179,000	25.15	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	25.15	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.25	Call		3,260.00000	3,179,000	23.92	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.25	Put		0.00000	0,000	23.92	0.00	0	0
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		111.00000	104,000	18.51	0.00	0	0
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		472.00000	548,000	18.51	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		198.00000	192,000	18.34	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		529.00000	609,000	18.34	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		566.00000	648,000	18.53	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Call		185.00000	181,000	18.53	0.00	0	200
Total AU\$ / R Option							0.00	0	200
Total AU\$ / R							2,073,362.30	321	18,217
CAD/ R On 14/06/2010 Foreign Exchange Future			7.26130	7.41160			0.00	0	75
CAD/ R On 13/09/2010 Foreign Exchange Future			7.37010	7.52340			0.00	0	0
Total CAD/ R Future							0.00	0	75
CAD/ R On 14/06/2010 Foreign Exchange Option	7.30	Call		144.00000	52,000	10.53	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.30	Put		32.00000	91,000	10.53	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.35	Call		107.00000	37,000	10.93	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.35	Put		45.00000	126,000	10.93	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.25	Call		185.00000	73,000	10.12	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.25	Put		23.00000	62,000	10.12	0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Call		218.00000	149,000	12.72	0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Put		195.00000	279,000	12.72	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							0.00	0	75
Total Futures							209,580,751.10	26,481	370,829
Total Options							1,484,050.00	13,450	331,247
Grand Total:							211,064,801.10	39,931	702,076