



Currency Derivatives Daily MTM Report

Daily summary for: 12/03/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future			7.39640	7.46070			513,665,187.20	69,448	120,142
\$ / R	On	14/06/2010	Foreign Exchange Future			7.52150	7.58640			529,904,718.00	70,452	177,309
\$ / R	On	13/09/2010	Foreign Exchange Future			7.65000	7.71520			2,677,500.00	350	9,247
\$ / R	On	13/12/2010	Foreign Exchange Future			7.77700	7.84340			3,888,500.00	500	3,183
\$ / R	On	14/03/2011	Foreign Exchange Future			7.90440	7.97260			39,522.00	5	0
Total \$ / R Future										1,050,175,427.20	140,755	309,881
\$ / R	On	15/03/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	16.50	Put		9,039.00000	9,104,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	50.29	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	14.50	Put		7,039.00000	7,104,000	50.29	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	16.25	Put		8,789.00000	8,854,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	50.30	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	14.25	Put		6,789.00000	6,854,000	50.30	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.25	Call		0.00000	0,000	25.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.25	Put		789.00000	854,000	25.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Option	7.25	Call		212.00000	149,000	14.79	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	7.25	Put		1.00000	3,000	14.79	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.25	Call		1,211.00000	1,146,000	25.13	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.25	Put		0.00000	0,000	25.13	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	5.25	Call		2,211.00000	2,146,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.25	Call		3,211.00000	3,146,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	16.00	Put		8,539.00000	8,604,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	7.00	Call		461.00000	396,000	18.30	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	7.00	Put		0.00000	0,000	18.30	0.00	0	9,671
\$ / R	On	15/03/2010	Foreign Exchange Option	6.00	Call		1,461.00000	1,396,000	22.45	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.00	Put		0.00000	0,000	22.45	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	5.00	Call		2,461.00000	2,396,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.00	Call		3,461.00000	3,396,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	16.05	Put		8,589.00000	8,654,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	50.30	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	14.05	Put		6,589.00000	6,654,000	50.30	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.05	Call		3,411.00000	3,346,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	50.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Option	16.15	Put		8,689.00000	8,754,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	50.37	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	12.15	Put		4,689.00000	4,754,000	50.37	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	7.15	Call		311.00000	247,000	16.19	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	7.15	Put		0.00000	1,000	16.19	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.15	Call		1,311.00000	1,246,000	24.06	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.15	Put		0.00000	0,000	24.06	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.15	Call		3,311.00000	3,246,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	16.45	Put		8,989.00000	9,054,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	50.29	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	14.45	Put		6,989.00000	7,054,000	50.29	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	16.65	Call		0.00000	0,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	16.65	Put		9,189.00000	9,254,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	14.65	Call		0.00000	0,000	50.28	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	14.65	Put		7,189.00000	7,254,000	50.28	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.65	Call		0.00000	0,000	31.19	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.65	Put		1,189.00000	1,254,000	31.19	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	5.65	Call		1,811.00000	1,746,000	18.71	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	5.65	Put		0.00000	0,000	18.71	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.65	Call		2,811.00000	2,746,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.65	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	16.60	Call		0.00000	0,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	16.60	Put		9,139.00000	9,204,000	50.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Option	14.60	Call		0.00000	0,000	50.28	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	14.60	Put		7,139.00000	7,204,000	50.28	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	16.55	Put		9,089.00000	9,154,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	50.29	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	14.55	Put		7,089.00000	7,154,000	50.29	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	16.35	Put		8,889.00000	8,954,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	50.29	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	14.35	Put		6,889.00000	6,954,000	50.29	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	16.40	Put		8,939.00000	9,004,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	50.29	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	14.40	Put		6,939.00000	7,004,000	50.29	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	16.30	Put		8,839.00000	8,904,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	50.29	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	14.30	Put		6,839.00000	6,904,000	50.29	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.30	Call		1,161.00000	1,096,000	25.67	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.30	Put		0.00000	0,000	25.67	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	5.30	Call		2,161.00000	2,096,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.30	Call		3,161.00000	3,096,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	50.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Option	16.20	Put		8,739.00000	8,804,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	50.30	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	14.20	Put		6,739.00000	6,804,000	50.30	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	16.10	Put		8,639.00000	8,704,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	50.30	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	14.10	Put		6,639.00000	6,704,000	50.30	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	12.60	Call		0.00000	0,000	50.36	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	12.60	Put		5,139.00000	5,204,000	50.36	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.10	Call		3,361.00000	3,296,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.20	Call		0.00000	0,000	24.52	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.20	Put		739.00000	804,000	24.52	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	7.20	Call		261.00000	197,000	15.49	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	7.20	Put		0.00000	1,000	15.49	0.00	0	5,110
\$ / R	On	15/03/2010	Foreign Exchange Option	6.20	Call		1,261.00000	1,196,000	24.60	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.20	Put		0.00000	0,000	24.60	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	5.20	Call		2,261.00000	2,196,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.20	Call		3,261.00000	3,196,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.35	Call		0.00000	0,000	26.74	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.35	Put		889.00000	954,000	26.74	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	7.35	Call		119.00000	64,000	13.38	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	7.35	Put		8.00000	18,000	13.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Option	6.35	Call		1,111.00000	1,046,000	26.20	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.35	Put		0.00000	0,000	26.20	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	5.35	Call		2,111.00000	2,046,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.35	Call		3,111.00000	3,046,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.60	Call		861.00000	796,000	23.93	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.60	Put		0.00000	0,000	23.93	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	5.60	Call		1,861.00000	1,796,000	18.17	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	5.60	Put		0.00000	0,000	18.17	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.60	Call		2,861.00000	2,796,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.60	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	7.45	Call		48.00000	15,000	13.42	0.00	0	100
\$ / R	On	15/03/2010	Foreign Exchange Option	7.45	Put		37.00000	69,000	13.42	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.45	Call		1,011.00000	946,000	26.04	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.45	Put		0.00000	0,000	26.04	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	5.45	Call		2,011.00000	1,946,000	16.56	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	16.56	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.45	Call		3,011.00000	2,946,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.40	Call		0.00000	0,000	27.48	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.40	Put		939.00000	1,004,000	27.48	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	7.40	Call		80.00000	32,000	12.68	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	7.40	Put		19.00000	36,000	12.68	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	5.40	Call		2,061.00000	1,996,000	16.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Option	5.40	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.40	Call		3,061.00000	2,996,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.50	Call		961.00000	896,000	25.34	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.50	Put		0.00000	0,000	25.34	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	5.50	Call		1,961.00000	1,896,000	17.10	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	17.10	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.50	Call		2,961.00000	2,896,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	50.34	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.05	Put		5,589.00000	5,654,000	50.34	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.55	Call		911.00000	846,000	24.64	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.55	Put		0.00000	0,000	24.64	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	5.55	Call		1,911.00000	1,846,000	17.64	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	5.55	Put		0.00000	0,000	17.64	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.55	Call		2,911.00000	2,846,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.55	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	50.37	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	12.20	Put		4,739.00000	4,804,000	50.37	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.70	Call		0.00000	0,000	31.93	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.70	Put		1,239.00000	1,304,000	31.93	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	7.70	Call		2.00000	0,000	17.12	0.00	0	747
\$ / R	On	15/03/2010	Foreign Exchange Option	7.70	Put		241.00000	304,000	17.12	0.00	0	562
\$ / R	On	15/03/2010	Foreign Exchange Option	6.70	Call		761.00000	696,000	22.53	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.70	Put		0.00000	0,000	22.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Option	5.70	Call		1,761.00000	1,696,000	19.24	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	5.70	Put		0.00000	0,000	19.24	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.70	Call		2,761.00000	2,696,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	7.75	Call		1.00000	0,000	17.86	0.00	0	4,010
\$ / R	On	15/03/2010	Foreign Exchange Option	7.75	Put		290.00000	354,000	17.86	0.00	0	100
\$ / R	On	15/03/2010	Foreign Exchange Option	6.75	Call		711.00000	646,000	21.82	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.75	Put		0.00000	0,000	21.82	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	5.75	Call		1,711.00000	1,646,000	19.78	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	5.75	Put		0.00000	0,000	19.78	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.75	Call		2,711.00000	2,646,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	9.05	Call		0.00000	0,000	37.11	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	9.05	Put		1,589.00000	1,654,000	37.11	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	7.05	Call		411.00000	346,000	17.60	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	7.05	Put		0.00000	0,000	17.60	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.05	Call		1,411.00000	1,346,000	22.99	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.05	Put		0.00000	0,000	22.99	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	5.05	Call		2,411.00000	2,346,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	7.85	Call		0.00000	0,000	19.34	0.00	0	4,000
\$ / R	On	15/03/2010	Foreign Exchange Option	7.85	Put		389.00000	454,000	19.34	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.85	Call		611.00000	546,000	20.42	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.85	Put		0.00000	0,000	20.42	0.00	0	5,000
\$ / R	On	15/03/2010	Foreign Exchange Option	5.85	Call		1,611.00000	1,546,000	20.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Option	5.85	Put		0.00000	0,000	20.85	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.85	Call		2,611.00000	2,546,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	34.89	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.90	Put		1,439.00000	1,504,000	34.89	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.90	Call		561.00000	496,000	19.71	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.90	Put		0.00000	0,000	19.71	0.00	0	670
\$ / R	On	15/03/2010	Foreign Exchange Option	5.90	Call		1,561.00000	1,496,000	21.38	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	21.38	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.95	Call		511.00000	446,000	19.01	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.95	Put		0.00000	0,000	19.01	0.00	0	500
\$ / R	On	15/03/2010	Foreign Exchange Option	5.95	Call		1,511.00000	1,446,000	21.92	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	21.92	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.95	Call		2,511.00000	2,446,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.10	Call		0.00000	0,000	50.34	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.10	Put		5,639.00000	5,704,000	50.34	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	50.38	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	12.10	Put		4,639.00000	4,704,000	50.38	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	7.10	Call		361.00000	297,000	16.90	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	7.10	Put		0.00000	1,000	16.90	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.10	Call		1,361.00000	1,296,000	23.53	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.10	Put		0.00000	0,000	23.53	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	5.10	Call		2,361.00000	2,296,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	16.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	50.38	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	12.00	Put		4,539.00000	4,604,000	50.38	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	7.30	Call		164.00000	104,000	14.08	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	7.30	Put		3.00000	8,000	14.08	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	15.40	Call		0.00000	0,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	15.40	Put		7,939.00000	8,004,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.40	Call		1,061.00000	996,000	26.74	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.40	Put		0.00000	0,000	26.74	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.90	Call		2,561.00000	2,496,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	3.40	Call		4,061.00000	3,996,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	3.40	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	15.65	Call		0.00000	0,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	15.65	Put		8,189.00000	8,254,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	12.65	Call		0.00000	0,000	50.35	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	12.65	Put		5,189.00000	5,254,000	50.35	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.65	Call		811.00000	746,000	23.23	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.65	Put		0.00000	0,000	23.23	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	5.15	Call		2,311.00000	2,246,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	3.65	Call		3,811.00000	3,746,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	3.65	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	7.50	Call		28.00000	7,000	14.16	0.00	0	8,000
\$ / R	On	15/03/2010	Foreign Exchange Option	7.50	Put		67.00000	111,000	14.16	0.00	0	200
\$ / R	On	15/03/2010	Foreign Exchange Option	9.15	Call		0.00000	0,000	38.59	0.00	0	16,483

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Option	9.15	Put		1,689.00000	1,754,000	38.59	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	50.37	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	12.25	Put		4,789.00000	4,854,000	50.37	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	7.55	Call		15.00000	3,000	14.90	0.00	0	15,890
\$ / R	On	15/03/2010	Foreign Exchange Option	7.55	Put		104.00000	157,000	14.90	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	7.60	Call		8.00000	1,000	15.64	0.00	0	228
\$ / R	On	15/03/2010	Foreign Exchange Option	7.60	Put		147.00000	205,000	15.64	0.00	0	220
\$ / R	On	15/03/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	42.90	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	9.55	Put		2,089.00000	2,154,000	42.90	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	9.45	Call		0.00000	0,000	42.49	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	9.45	Put		1,989.00000	2,054,000	42.49	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	7.65	Call		4.00000	0,000	16.38	0.00	0	279
\$ / R	On	15/03/2010	Foreign Exchange Option	7.65	Put		193.00000	254,000	16.38	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	7.90	Call		0.00000	0,000	20.08	0.00	0	5,000
\$ / R	On	15/03/2010	Foreign Exchange Option	7.90	Put		439.00000	504,000	20.08	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	50.36	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	12.45	Put		4,989.00000	5,054,000	50.36	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.05	Call		0.00000	0,000	22.30	0.00	0	5,000
\$ / R	On	15/03/2010	Foreign Exchange Option	8.05	Put		589.00000	654,000	22.30	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	12.70	Call		0.00000	0,000	50.35	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	12.70	Put		5,239.00000	5,304,000	50.35	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.30	Call		0.00000	0,000	26.00	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.30	Put		839.00000	904,000	26.00	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	50.37	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	12.35	Put		4,889.00000	4,954,000	50.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Option	9.65	Call		0.00000	0,000	43.31	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	9.65	Put		2,189.00000	2,254,000	43.31	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	7.95	Call		0.00000	0,000	20.82	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	7.95	Put		489.00000	554,000	20.82	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	50.36	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	12.40	Put		4,939.00000	5,004,000	50.36	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.00	Call		0.00000	0,000	21.56	0.00	0	40
\$ / R	On	15/03/2010	Foreign Exchange Option	8.00	Put		539.00000	604,000	21.56	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.15	Call		0.00000	0,000	23.78	0.00	0	279
\$ / R	On	15/03/2010	Foreign Exchange Option	8.15	Put		689.00000	754,000	23.78	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	50.36	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	12.50	Put		5,039.00000	5,104,000	50.36	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	45.13	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.10	Put		2,639.00000	2,704,000	45.13	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	44.73	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.00	Put		2,539.00000	2,604,000	44.73	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	44.32	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	9.90	Put		2,439.00000	2,504,000	44.32	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.10	Call		0.00000	0,000	23.04	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.10	Put		639.00000	704,000	23.04	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	12.90	Call		0.00000	0,000	50.34	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	12.90	Put		5,439.00000	5,504,000	50.34	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	45.54	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.20	Put		2,739.00000	2,804,000	45.54	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.50	Call		0.00000	0,000	28.96	0.00	0	15,890

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Option	8.50	Put		1,039.00000	1,104,000	28.96	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	50.35	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	12.85	Put		5,389.00000	5,454,000	50.35	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.45	Call		0.00000	0,000	28.22	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.45	Put		989.00000	1,054,000	28.22	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	50.34	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	12.95	Put		5,489.00000	5,554,000	50.34	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.55	Call		0.00000	0,000	29.70	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.55	Put		1,089.00000	1,154,000	29.70	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.00	Call		0.00000	0,000	50.34	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.00	Put		5,539.00000	5,604,000	50.34	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	46.35	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.40	Put		2,939.00000	3,004,000	46.35	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	45.94	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.30	Put		2,839.00000	2,904,000	45.94	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	30.44	0.00	0	1
\$ / R	On	15/03/2010	Foreign Exchange Option	8.60	Put		1,139.00000	1,204,000	30.44	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.15	Call		0.00000	0,000	50.33	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.15	Put		5,689.00000	5,754,000	50.33	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.75	Call		0.00000	0,000	32.67	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.75	Put		1,289.00000	1,354,000	32.67	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.65	Call		0.00000	0,000	50.32	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.65	Put		6,189.00000	6,254,000	50.32	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	9.00	Call		0.00000	0,000	36.37	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	9.00	Put		1,539.00000	1,604,000	36.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Option	13.25	Call		0.00000	0,000	50.33	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.25	Put		5,789.00000	5,854,000	50.33	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.55	Call		0.00000	0,000	46.96	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.55	Put		3,089.00000	3,154,000	46.96	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.85	Call		0.00000	0,000	34.15	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.85	Put		1,389.00000	1,454,000	34.15	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.60	Call		0.00000	0,000	50.32	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.60	Put		6,139.00000	6,204,000	50.32	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.35	Call		0.00000	0,000	50.33	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.35	Put		5,889.00000	5,954,000	50.33	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.65	Call		0.00000	0,000	47.36	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.65	Put		3,189.00000	3,254,000	47.36	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.95	Call		0.00000	0,000	35.63	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.95	Put		1,489.00000	1,554,000	35.63	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.20	Call		0.00000	0,000	50.33	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.20	Put		5,739.00000	5,804,000	50.33	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	46.75	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.50	Put		3,039.00000	3,104,000	46.75	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.80	Call		0.00000	0,000	33.41	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	8.80	Put		1,339.00000	1,404,000	33.41	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.50	Call		0.00000	0,000	50.32	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.50	Put		6,039.00000	6,104,000	50.32	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	9.30	Call		0.00000	0,000	40.81	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	9.30	Put		1,839.00000	1,904,000	40.81	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	9.40	Call		0.00000	0,000	42.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Option	9.40	Put		1,939.00000	2,004,000	42.29	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	50.31	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.80	Put		6,339.00000	6,404,000	50.31	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	9.60	Call		0.00000	0,000	43.10	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	9.60	Put		2,139.00000	2,204,000	43.10	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	50.30	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	14.00	Put		6,539.00000	6,604,000	50.30	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	50.38	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.90	Put		4,439.00000	4,504,000	50.38	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	9.80	Call		0.00000	0,000	43.91	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	9.80	Put		2,339.00000	2,404,000	43.91	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	50.30	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	14.15	Put		6,689.00000	6,754,000	50.30	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	50.38	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	12.05	Put		4,589.00000	4,654,000	50.38	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	50.38	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.95	Put		4,489.00000	4,554,000	50.38	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	50.31	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.90	Put		6,439.00000	6,504,000	50.31	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	50.39	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.80	Put		4,339.00000	4,404,000	50.39	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	50.39	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.70	Put		4,239.00000	4,304,000	50.39	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	9.70	Call		0.00000	0,000	43.51	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	9.70	Put		2,239.00000	2,304,000	43.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	50.31	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.95	Put		6,489.00000	6,554,000	50.31	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	50.38	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.85	Put		4,389.00000	4,454,000	50.38	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	50.39	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.75	Put		4,289.00000	4,354,000	50.39	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.65	Call		0.00000	0,000	50.39	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.65	Put		4,189.00000	4,254,000	50.39	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.55	Call		0.00000	0,000	50.40	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.55	Put		4,089.00000	4,154,000	50.40	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.30	Call		0.00000	0,000	50.33	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.30	Put		5,839.00000	5,904,000	50.33	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.60	Call		0.00000	0,000	47.16	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.60	Put		3,139.00000	3,204,000	47.16	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	9.10	Call		0.00000	0,000	37.85	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	9.10	Put		1,639.00000	1,704,000	37.85	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.40	Call		0.00000	0,000	50.33	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.40	Put		5,939.00000	6,004,000	50.33	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.90	Call		0.00000	0,000	48.38	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.90	Put		3,439.00000	3,504,000	48.38	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.80	Call		0.00000	0,000	47.97	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.80	Put		3,339.00000	3,404,000	47.97	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.70	Call		0.00000	0,000	47.56	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.70	Put		3,239.00000	3,304,000	47.56	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	39.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Option	9.20	Put		1,739.00000	1,804,000	39.33	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.45	Call		0.00000	0,000	50.32	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.45	Put		5,989.00000	6,054,000	50.32	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.75	Call		0.00000	0,000	47.77	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.75	Put		3,289.00000	3,354,000	47.77	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	9.25	Call		0.00000	0,000	40.07	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	9.25	Put		1,789.00000	1,854,000	40.07	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.55	Call		0.00000	0,000	50.32	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.55	Put		6,089.00000	6,154,000	50.32	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.45	Call		0.00000	0,000	50.40	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.45	Put		3,989.00000	4,054,000	50.40	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.35	Call		0.00000	0,000	50.20	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.35	Put		3,889.00000	3,954,000	50.20	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.25	Call		0.00000	0,000	49.79	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.25	Put		3,789.00000	3,854,000	49.79	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.15	Call		0.00000	0,000	49.39	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.15	Put		3,689.00000	3,754,000	49.39	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	48.98	0.00	0	16,483
\$ / R	On	15/03/2010	Foreign Exchange Option	11.05	Put		3,589.00000	3,654,000	48.98	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.95	Call		0.00000	0,000	48.58	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.95	Put		3,489.00000	3,554,000	48.58	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.85	Call		0.00000	0,000	48.17	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.85	Put		3,389.00000	3,454,000	48.17	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	9.35	Call		0.00000	0,000	41.55	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	9.35	Put		1,889.00000	1,954,000	41.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	50.31	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.70	Put		6,239.00000	6,304,000	50.31	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.60	Call		0.00000	0,000	50.39	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.60	Put		4,139.00000	4,204,000	50.39	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.50	Call		0.00000	0,000	50.40	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.50	Put		4,039.00000	4,104,000	50.40	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.40	Call		0.00000	0,000	50.40	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.40	Put		3,939.00000	4,004,000	50.40	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.30	Call		0.00000	0,000	50.00	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.30	Put		3,839.00000	3,904,000	50.00	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.20	Call		0.00000	0,000	49.59	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.20	Put		3,739.00000	3,804,000	49.59	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.10	Call		0.00000	0,000	49.19	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.10	Put		3,639.00000	3,704,000	49.19	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	42.70	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	9.50	Put		2,039.00000	2,104,000	42.70	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	50.36	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	12.55	Put		5,089.00000	5,154,000	50.36	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	46.55	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.45	Put		2,989.00000	3,054,000	46.55	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	46.14	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.35	Put		2,889.00000	2,954,000	46.14	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	45.74	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.25	Put		2,789.00000	2,854,000	45.74	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	45.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Option	10.15	Put		2,689.00000	2,754,000	45.33	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	44.93	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	10.05	Put		2,589.00000	2,654,000	44.93	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	44.52	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	9.95	Put		2,489.00000	2,554,000	44.52	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	9.75	Call		0.00000	0,000	43.71	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	9.75	Put		2,289.00000	2,354,000	43.71	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	50.37	0.00	0	27,500
\$ / R	On	15/03/2010	Foreign Exchange Option	12.30	Put		4,839.00000	4,904,000	50.37	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	44.12	0.00	0	27,500
\$ / R	On	15/03/2010	Foreign Exchange Option	9.85	Put		2,389.00000	2,454,000	44.12	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.44	Call		0.00000	0,000	50.40	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.44	Put		3,979.00000	4,044,000	50.40	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.00	Call		0.00000	0,000	48.78	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	11.00	Put		3,539.00000	3,604,000	48.78	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	15.60	Call		0.00000	0,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	15.60	Put		8,139.00000	8,204,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	3.60	Call		3,861.00000	3,796,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	3.60	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	15.55	Call		0.00000	0,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	15.55	Put		8,089.00000	8,154,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	3.55	Call		3,911.00000	3,846,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	3.55	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	15.70	Put		8,239.00000	8,304,000	50.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Option	3.70	Call		3,761.00000	3,696,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	15.80	Put		8,339.00000	8,404,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	7.80	Call		0.00000	0,000	18.60	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	7.80	Put		339.00000	404,000	18.60	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.80	Call		661.00000	596,000	21.12	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	6.80	Put		0.00000	0,000	21.12	0.00	0	12,000
\$ / R	On	15/03/2010	Foreign Exchange Option	5.80	Call		1,661.00000	1,596,000	20.31	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	5.80	Put		0.00000	0,000	20.31	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.80	Call		2,661.00000	2,596,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	3.80	Call		3,661.00000	3,596,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	15.85	Put		8,389.00000	8,454,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	50.31	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.85	Put		6,389.00000	6,454,000	50.31	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	3.85	Call		3,611.00000	3,546,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	15.90	Put		8,439.00000	8,504,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	3.90	Call		3,561.00000	3,496,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	15.45	Call		0.00000	0,000	50.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Option	15.45	Put		7,989.00000	8,054,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	3.45	Call		4,011.00000	3,946,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	3.45	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	15.50	Call		0.00000	0,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	15.50	Put		8,039.00000	8,104,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	3.50	Call		3,961.00000	3,896,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	3.50	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	15.75	Put		8,289.00000	8,354,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	50.31	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	13.75	Put		6,289.00000	6,354,000	50.31	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	3.75	Call		3,711.00000	3,646,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	15.95	Put		8,489.00000	8,554,000	50.26	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	3.95	Call		3,511.00000	3,446,000	16.03	0.00	0	0
\$ / R	On	15/03/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	16.03	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.40	Call		65.00000	56,000	19.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.40	Put		879.00000	935,000	19.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.15	Put		8,564.00000	8,629,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	34.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.15	Put		6,564.00000	6,629,000	34.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.15	Call		3,436.00000	3,372,000	24.07	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.15	Put		0.00000	1,000	24.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.20	Put		8,614.00000	8,679,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	35.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.20	Put		6,614.00000	6,679,000	35.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.20	Call		3,386.00000	3,322,000	24.35	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.20	Put		0.00000	1,000	24.35	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.30	Put		8,714.00000	8,779,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.60	Call		0.00000	0,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.60	Put		9,014.00000	9,079,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.80	Call		0.00000	0,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.80	Put		9,214.00000	9,279,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.80	Call		0.00000	0,000	36.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.80	Put		7,214.00000	7,279,000	36.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.80	Call		2.00000	1,000	26.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.80	Put		3,216.00000	3,280,000	26.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.75	Call		0.00000	0,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.75	Put		9,164.00000	9,229,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.75	Call		0.00000	0,000	36.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.75	Put		7,164.00000	7,229,000	36.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.75	Call		2.00000	1,000	26.23	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.75	Put		3,166.00000	3,230,000	26.23	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.75	Call		1,838.00000	1,773,000	21.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.75	Put		2.00000	2,000	21.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.75	Call		2,836.00000	2,772,000	25.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	4.75	Put		0.00000	1,000	25.20	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.70	Call		0.00000	0,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.70	Put		9,114.00000	9,179,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.70	Call		0.00000	0,000	36.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.70	Put		7,114.00000	7,179,000	36.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.50	Put		8,914.00000	8,979,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.55	Put		8,964.00000	9,029,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.45	Put		8,864.00000	8,929,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	35.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.45	Put		6,864.00000	6,929,000	35.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.45	Call		319.00000	279,000	15.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.45	Put		183.00000	208,000	15.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.45	Call		1,142.00000	1,078,000	16.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.45	Put		6.00000	7,000	16.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.45	Call		2,137.00000	2,072,000	22.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.45	Put		1.00000	1,000	22.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.45	Call		3,136.00000	3,072,000	25.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.45	Put		0.00000	1,000	25.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.35	Put		8,764.00000	8,829,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	35.51	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.35	Put		6,764.00000	6,829,000	35.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	6.35	Call		1,241.00000	1,177,000	16.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.35	Put		5.00000	6,000	16.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.35	Call		2,237.00000	2,172,000	23.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.35	Put		1.00000	1,000	23.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.35	Call		3,236.00000	3,172,000	25.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.35	Put		0.00000	1,000	25.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.25	Put		8,664.00000	8,729,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.25	Call		444.00000	398,000	15.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.25	Put		108.00000	127,000	15.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.25	Call		1,340.00000	1,276,000	17.58	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.25	Put		4.00000	5,000	17.58	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.25	Call		3,336.00000	3,272,000	24.63	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.25	Put		0.00000	1,000	24.63	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	35.35	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.30	Put		6,714.00000	6,779,000	35.35	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.80	Call		0.00000	0,000	30.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.80	Put		5,214.00000	5,279,000	30.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.30	Call		76.00000	65,000	19.47	0.00	0	140
\$ / R	On	14/06/2010	Foreign Exchange Option	8.30	Put		790.00000	844,000	19.47	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.30	Call		410.00000	366,000	15.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.30	Put		124.00000	145,000	15.92	0.00	0	10,000
\$ / R	On	14/06/2010	Foreign Exchange Option	6.30	Call		1,290.00000	1,226,000	17.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.30	Put		4.00000	5,000	17.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.30	Call		2,287.00000	2,222,000	23.38	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	5.30	Put		1.00000	1,000	23.38	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.30	Call		3,286.00000	3,222,000	24.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.30	Put		0.00000	1,000	24.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.45	Call		60.00000	52,000	20.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.45	Put		924.00000	981,000	20.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.75	Call		39.00000	33,000	21.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		1,203.00000	1,262,000	21.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Call		0.00000	0,000	36.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Put		7,014.00000	7,079,000	36.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	36.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.55	Put		6,964.00000	7,029,000	36.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.55	Call		0.00000	0,000	27.25	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.55	Put		3,964.00000	4,029,000	27.25	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	36.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.50	Put		6,914.00000	6,979,000	36.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.70	Call		41.00000	36,000	21.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.70	Put		1,155.00000	1,215,000	21.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.70	Call		900.00000	841,000	15.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.70	Put		14.00000	20,000	15.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.70	Call		1,887.00000	1,823,000	21.35	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.70	Put		1.00000	2,000	21.35	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.70	Call		2,886.00000	2,822,000	25.37	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.70	Put		0.00000	1,000	25.37	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.50	Call		56.00000	48,000	20.35	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.50	Put		970.00000	1,027,000	20.35	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	7.50	Call		292.00000	253,000	15.93	0.00	0	600
\$ / R	On	14/06/2010	Foreign Exchange Option	7.50	Put		206.00000	232,000	15.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.50	Call		2,087.00000	2,022,000	22.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.50	Put		1.00000	1,000	22.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.50	Call		3,086.00000	3,022,000	26.03	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.50	Put		0.00000	1,000	26.03	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	31.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.05	Put		5,464.00000	5,529,000	31.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	28.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.05	Put		4,464.00000	4,529,000	28.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.05	Call		1.00000	1,000	26.58	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.05	Put		3,465.00000	3,530,000	26.58	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		52.00000	44,000	20.57	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		1,016.00000	1,073,000	20.57	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.55	Call		267.00000	232,000	16.15	0.00	0	30
\$ / R	On	14/06/2010	Foreign Exchange Option	7.55	Put		231.00000	261,000	16.15	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.55	Call		1,044.00000	981,000	15.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.55	Put		8.00000	10,000	15.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.55	Call		2,037.00000	1,972,000	22.37	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.55	Put		1.00000	1,000	22.37	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.55	Call		3,036.00000	2,972,000	25.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.55	Put		0.00000	1,000	25.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.10	Call		0.00000	0,000	31.62	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.10	Put		5,514.00000	5,579,000	31.62	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	28.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	12.10	Put		4,514.00000	4,579,000	28.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.10	Call		1.00000	1,000	26.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.10	Put		3,515.00000	3,580,000	26.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		48.00000	41,000	20.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		1,062.00000	1,120,000	20.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.60	Call		994.00000	934,000	15.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.60	Put		8.00000	13,000	15.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.60	Call		1,987.00000	1,922,000	22.03	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.60	Put		1.00000	1,000	22.03	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.60	Call		2,986.00000	2,922,000	25.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.60	Put		0.00000	1,000	25.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.15	Call		0.00000	0,000	31.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.15	Put		5,564.00000	5,629,000	31.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.15	Call		1.00000	1,000	26.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.15	Put		3,565.00000	3,630,000	26.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.65	Call		45.00000	38,000	21.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.65	Put		1,109.00000	1,167,000	21.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.65	Call		947.00000	887,000	15.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.65	Put		11.00000	16,000	15.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.65	Call		1,937.00000	1,873,000	21.69	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.65	Put		1.00000	2,000	21.69	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.65	Call		2,936.00000	2,872,000	25.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.65	Put		0.00000	1,000	25.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.30	Call		0.00000	0,000	32.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.30	Put		5,714.00000	5,779,000	32.19	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	12.30	Call		0.00000	0,000	29.37	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.30	Put		4,714.00000	4,779,000	29.37	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.30	Call		1.00000	1,000	26.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.30	Put		3,715.00000	3,780,000	26.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.80	Call		36.00000	31,000	21.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.80	Put		1,250.00000	1,310,000	21.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.80	Call		173.00000	151,000	17.25	0.00	0	21,795
\$ / R	On	14/06/2010	Foreign Exchange Option	7.80	Put		387.00000	430,000	17.25	0.00	0	200
\$ / R	On	14/06/2010	Foreign Exchange Option	6.80	Call		808.00000	751,000	15.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.80	Put		22.00000	30,000	15.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.80	Call		1,788.00000	1,723,000	20.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.80	Put		2.00000	2,000	20.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.80	Call		2,786.00000	2,722,000	25.03	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.80	Put		0.00000	1,000	25.03	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.85	Call		159.00000	139,000	17.47	0.00	0	450
\$ / R	On	14/06/2010	Foreign Exchange Option	7.85	Put		423.00000	468,000	17.47	0.00	0	430
\$ / R	On	14/06/2010	Foreign Exchange Option	6.85	Call		763.00000	707,000	15.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.85	Put		27.00000	36,000	15.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.85	Call		1,738.00000	1,673,000	20.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.85	Put		2.00000	2,000	20.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.85	Call		2,736.00000	2,672,000	24.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.85	Put		0.00000	1,000	24.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.40	Call		0.00000	0,000	32.47	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.40	Put		5,814.00000	5,879,000	32.47	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.40	Call		1.00000	0,000	26.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	11.40	Put		3,815.00000	3,879,000	26.99	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		31.00000	27,000	22.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.90	Put		1,345.00000	1,406,000	22.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.90	Call		146.00000	127,000	17.70	0.00	0	55
\$ / R	On	14/06/2010	Foreign Exchange Option	7.90	Put		460.00000	506,000	17.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.90	Call		719.00000	664,000	15.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.90	Put		33.00000	43,000	15.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.90	Call		1,688.00000	1,623,000	19.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.90	Put		2.00000	2,000	19.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.90	Call		2,686.00000	2,622,000	24.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.90	Put		0.00000	1,000	24.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.50	Call		0.00000	0,000	32.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.50	Put		5,914.00000	5,979,000	32.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.50	Call		0.00000	0,000	27.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.50	Put		3,914.00000	3,979,000	27.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	33.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.70	Put		6,114.00000	6,179,000	33.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.70	Call		0.00000	0,000	30.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.70	Put		5,114.00000	5,179,000	30.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	27.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.70	Put		4,114.00000	4,179,000	27.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.70	Call		2.00000	1,000	26.18	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.70	Put		3,116.00000	3,180,000	26.18	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.65	Call		0.00000	0,000	33.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.65	Put		6,064.00000	6,129,000	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	14/06/2010	Foreign Exchange Option	12.65	Call		0.00000	0,000	30.35	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.65	Put		5,064.00000	5,129,000	30.35	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.65	Call		0.00000	0,000	27.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.65	Put		4,064.00000	4,129,000	27.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.15	Call		516.00000	467,000	15.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.15	Put		80.00000	96,000	15.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.15	Call		1,439.00000	1,375,000	18.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.15	Put		3.00000	4,000	18.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.15	Call		2,437.00000	2,372,000	23.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.15	Put		1.00000	1,000	23.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.60	Call		0.00000	0,000	33.08	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.60	Put		6,014.00000	6,079,000	33.08	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.60	Call		0.00000	0,000	27.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.60	Put		4,014.00000	4,079,000	27.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		2.00000	2,000	26.06	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		3,016.00000	3,081,000	26.06	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.10	Call		24.00000	21,000	23.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.10	Put		1,538.00000	1,600,000	23.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.10	Call		105.00000	91,000	18.58	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.10	Put		619.00000	670,000	18.58	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.10	Call		554.00000	504,000	15.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.10	Put		68.00000	83,000	15.90	0.00	0	200
\$ / R	On	14/06/2010	Foreign Exchange Option	6.10	Call		1,489.00000	1,424,000	18.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.10	Put		3.00000	3,000	18.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.10	Call		2,487.00000	2,422,000	24.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	5.10	Put		1.00000	1,000	24.04	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.45	Call		0.00000	0,000	32.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.45	Put		5,864.00000	5,929,000	32.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.45	Call		0.00000	0,000	27.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.45	Put		3,864.00000	3,929,000	27.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.95	Call		135.00000	117,000	17.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.95	Put		499.00000	546,000	17.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.95	Call		676.00000	622,000	15.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.95	Put		40.00000	51,000	15.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.95	Call		1,638.00000	1,574,000	19.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.95	Put		2.00000	3,000	19.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.95	Call		2,636.00000	2,572,000	24.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.95	Put		0.00000	1,000	24.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.35	Call		0.00000	0,000	32.33	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.35	Put		5,764.00000	5,829,000	32.33	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	29.51	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.35	Put		4,764.00000	4,829,000	29.51	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.35	Call		1.00000	0,000	26.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.35	Put		3,765.00000	3,829,000	26.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.95	Call		29.00000	25,000	22.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.95	Put		1,393.00000	1,454,000	22.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		34.00000	29,000	21.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		1,298.00000	1,358,000	21.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.00	Call		0.00000	0,000	31.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.00	Put		5,414.00000	5,479,000	31.34	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	12.00	Call		0.00000	0,000	28.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.00	Put		4,414.00000	4,479,000	28.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.00	Call		28.00000	24,000	22.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.00	Put		1,442.00000	1,503,000	22.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.00	Call		634.00000	581,000	15.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.00	Put		48.00000	60,000	15.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.00	Call		1,588.00000	1,524,000	19.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.00	Put		2.00000	3,000	19.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.20	Call		0.00000	0,000	31.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.20	Put		5,614.00000	5,679,000	31.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.20	Call		1.00000	1,000	26.76	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.20	Put		3,615.00000	3,680,000	26.76	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.20	Call		21.00000	18,000	23.45	0.00	0	21,795
\$ / R	On	14/06/2010	Foreign Exchange Option	9.20	Put		1,635.00000	1,697,000	23.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.20	Call		479.00000	432,000	15.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.20	Put		93.00000	111,000	15.91	0.00	0	10,000
\$ / R	On	14/06/2010	Foreign Exchange Option	6.20	Call		1,389.00000	1,325,000	17.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.20	Put		3.00000	4,000	17.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.20	Call		2,387.00000	2,322,000	23.71	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.20	Put		1.00000	1,000	23.71	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	28.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.85	Put		4,264.00000	4,329,000	28.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.25	Call		20.00000	17,000	23.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.25	Put		1,684.00000	1,746,000	23.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.05	Call		26.00000	22,000	22.78	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	9.05	Put		1,490.00000	1,551,000	22.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.35	Call		378.00000	335,000	15.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.35	Put		142.00000	164,000	15.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.50	Call		0.00000	0,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.50	Put		7,914.00000	7,979,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	34.37	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.00	Put		6,414.00000	6,479,000	34.37	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	29.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.50	Put		4,914.00000	4,979,000	29.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.00	Call		1.00000	1,000	26.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.00	Put		3,415.00000	3,480,000	26.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.50	Call		1,093.00000	1,029,000	15.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.50	Put		7.00000	8,000	15.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.00	Call		2,586.00000	2,522,000	24.37	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.00	Put		0.00000	1,000	24.37	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.50	Call		4,086.00000	4,022,000	20.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.50	Put		0.00000	1,000	20.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.75	Put		8,164.00000	8,229,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	35.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.25	Put		6,664.00000	6,729,000	35.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.25	Call		1.00000	1,000	26.82	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.25	Put		3,665.00000	3,730,000	26.82	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.25	Call		82.00000	71,000	19.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.25	Put		746.00000	800,000	19.24	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	6.75	Call		853.00000	795,000	15.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.75	Put		17.00000	24,000	15.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.25	Call		2,337.00000	2,272,000	23.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.25	Put		1.00000	1,000	23.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.75	Call		3,836.00000	3,772,000	21.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.75	Put		0.00000	1,000	21.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.30	Call		19.00000	16,000	23.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.30	Put		1,733.00000	1,795,000	23.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.60	Call		243.00000	213,000	16.37	0.00	0	390
\$ / R	On	14/06/2010	Foreign Exchange Option	7.60	Put		257.00000	292,000	16.37	0.00	0	130
\$ / R	On	14/06/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	29.23	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.25	Put		4,664.00000	4,729,000	29.23	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	28.24	0.00	0	21,978
\$ / R	On	14/06/2010	Foreign Exchange Option	11.90	Put		4,314.00000	4,379,000	28.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.15	Call		23.00000	20,000	23.23	0.00	0	21,978
\$ / R	On	14/06/2010	Foreign Exchange Option	9.15	Put		1,587.00000	1,649,000	23.23	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.35	Call		18.00000	15,000	24.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.35	Put		1,782.00000	1,844,000	24.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.65	Call		223.00000	196,000	16.59	0.00	0	100
\$ / R	On	14/06/2010	Foreign Exchange Option	7.65	Put		287.00000	325,000	16.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	29.08	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.20	Put		4,614.00000	4,679,000	29.08	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.60	Call		14.00000	11,000	24.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.60	Put		2,028.00000	2,090,000	24.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.50	Call		15.00000	13,000	24.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	9.50	Put		1,929.00000	1,992,000	24.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.70	Call		205.00000	179,000	16.81	0.00	0	10,600
\$ / R	On	14/06/2010	Foreign Exchange Option	7.70	Put		319.00000	358,000	16.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.65	Call		13.00000	10,000	24.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.65	Put		2,077.00000	2,139,000	24.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.55	Call		14.00000	12,000	24.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.55	Put		1,978.00000	2,041,000	24.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.45	Call		16.00000	14,000	24.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.45	Put		1,880.00000	1,943,000	24.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.75	Call		188.00000	165,000	17.03	0.00	0	33
\$ / R	On	14/06/2010	Foreign Exchange Option	7.75	Put		352.00000	394,000	17.03	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	30.07	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.55	Put		4,964.00000	5,029,000	30.07	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.15	Call		97.00000	83,000	18.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.15	Put		661.00000	712,000	18.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.75	Call		0.00000	0,000	30.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.75	Put		5,164.00000	5,229,000	30.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.65	Call		2.00000	2,000	26.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.65	Put		3,066.00000	3,131,000	26.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		2.00000	2,000	26.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		2,966.00000	3,031,000	26.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.45	Call		3.00000	2,000	25.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.45	Put		2,867.00000	2,931,000	25.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.35	Call		70.00000	60,000	19.69	0.00	0	1,900
\$ / R	On	14/06/2010	Foreign Exchange Option	8.35	Put		834.00000	889,000	19.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	12.60	Call		0.00000	0,000	30.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.60	Put		5,014.00000	5,079,000	30.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.50	Call		3.00000	2,000	25.94	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.50	Put		2,917.00000	2,981,000	25.94	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.40	Call		3.00000	3,000	25.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.40	Put		2,817.00000	2,882,000	25.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.20	Call		89.00000	77,000	19.02	0.00	0	135
\$ / R	On	14/06/2010	Foreign Exchange Option	8.20	Put		703.00000	756,000	19.02	0.00	0	6
\$ / R	On	14/06/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	29.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.45	Put		4,864.00000	4,929,000	29.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.35	Call		3.00000	3,000	25.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.35	Put		2,767.00000	2,832,000	25.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.25	Call		4.00000	3,000	25.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.25	Put		2,668.00000	2,732,000	25.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.15	Call		5.00000	4,000	25.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.15	Put		2,569.00000	2,633,000	25.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.05	Call		6.00000	5,000	25.42	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.05	Put		2,470.00000	2,534,000	25.42	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.95	Call		7.00000	6,000	25.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.95	Put		2,371.00000	2,435,000	25.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.85	Call		9.00000	7,000	25.18	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.85	Put		2,273.00000	2,336,000	25.18	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.75	Call		10.00000	8,000	25.07	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.75	Put		2,174.00000	2,237,000	25.07	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.05	Call		114.00000	99,000	18.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	8.05	Put		578.00000	628,000	18.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	28.94	0.00	0	26,596
\$ / R	On	14/06/2010	Foreign Exchange Option	12.15	Put		4,564.00000	4,629,000	28.94	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.40	Call		17.00000	15,000	24.33	0.00	0	26,596
\$ / R	On	14/06/2010	Foreign Exchange Option	9.40	Put		1,831.00000	1,894,000	24.33	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	29.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.40	Put		4,814.00000	4,879,000	29.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.30	Call		4.00000	3,000	25.71	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.30	Put		2,718.00000	2,782,000	25.71	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.20	Call		5.00000	4,000	25.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.20	Put		2,619.00000	2,683,000	25.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.10	Call		6.00000	4,000	25.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.10	Put		2,520.00000	2,583,000	25.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.90	Call		8.00000	6,000	25.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.90	Put		2,322.00000	2,385,000	25.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.80	Call		10.00000	8,000	25.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.80	Put		2,224.00000	2,287,000	25.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.70	Call		11.00000	9,000	25.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.70	Put		2,125.00000	2,188,000	25.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.00	Call		124.00000	107,000	18.14	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.00	Put		538.00000	586,000	18.14	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.00	Call		7.00000	5,000	25.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.00	Put		2,421.00000	2,484,000	25.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.70	Put		8,114.00000	8,179,000	39.24	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	3.70	Call		3,886.00000	3,822,000	21.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.70	Put		0.00000	1,000	21.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	33.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.75	Put		6,164.00000	6,229,000	33.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	27.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.75	Put		4,164.00000	4,229,000	27.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.80	Put		8,214.00000	8,279,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	33.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.80	Put		6,214.00000	6,279,000	33.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	27.96	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.80	Put		4,214.00000	4,279,000	27.96	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.80	Call		3,786.00000	3,722,000	22.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.80	Put		0.00000	1,000	22.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.95	Put		8,364.00000	8,429,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	34.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.95	Put		6,364.00000	6,429,000	34.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	28.38	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.95	Put		4,364.00000	4,429,000	28.38	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.95	Call		3,636.00000	3,572,000	22.96	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.95	Put		0.00000	1,000	22.96	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.85	Put		8,264.00000	8,329,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	33.89	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	13.85	Put		6,264.00000	6,329,000	33.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.85	Call		3,736.00000	3,672,000	22.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.85	Put		0.00000	1,000	22.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	17.50	Call		0.00000	0,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	17.50	Put		9,914.00000	9,979,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.90	Put		8,314.00000	8,379,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	34.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.90	Put		6,314.00000	6,379,000	34.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.90	Call		3,686.00000	3,622,000	22.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.90	Put		0.00000	1,000	22.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.00	Put		8,414.00000	8,479,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.00	Call		3,586.00000	3,522,000	23.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.00	Put		0.00000	1,000	23.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.05	Put		8,464.00000	8,529,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	34.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.05	Put		6,464.00000	6,529,000	34.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.05	Call		593.00000	542,000	15.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.05	Put		57.00000	71,000	15.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.05	Call		1,539.00000	1,474,000	18.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.05	Put		3.00000	3,000	18.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.05	Call		2,536.00000	2,472,000	24.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.05	Put		0.00000	1,000	24.21	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	4.05	Call		3,536.00000	3,472,000	23.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.05	Put		0.00000	1,000	23.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.60	Call		0.00000	0,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.60	Put		8,014.00000	8,079,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.60	Call		3,986.00000	3,922,000	21.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.60	Put		0.00000	1,000	21.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.65	Call		0.00000	0,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.65	Put		8,064.00000	8,129,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.65	Call		3,936.00000	3,872,000	21.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.65	Put		0.00000	1,000	21.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.10	Put		8,514.00000	8,579,000	39.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	34.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.10	Put		6,514.00000	6,579,000	34.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.10	Call		3,486.00000	3,422,000	23.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.10	Put		0.00000	1,000	23.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.40	Call		348.00000	306,000	15.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.40	Put		162.00000	185,000	15.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	30.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,135.00000	8,200,000	30.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		1.00000	1,000	28.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,136.00000	6,201,000	28.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		14.00000	12,000	29.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,149.00000	4,212,000	29.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		60.00000	54,000	24.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,195.00000	2,254,000	24.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		930.00000	875,000	16.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		65.00000	75,000	16.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,873.00000	1,808,000	19.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Put		8.00000	8,000	19.02	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,866.00000	2,801,000	23.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		1.00000	1,000	23.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,865.00000	3,800,000	28.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	28.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	30.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,085.00000	8,150,000	30.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		1.00000	1,000	27.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,086.00000	6,151,000	27.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		15.00000	13,000	29.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,100.00000	4,163,000	29.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		62.00000	56,000	24.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,147.00000	2,206,000	24.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		349.00000	320,000	17.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		434.00000	470,000	17.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		971.00000	915,000	16.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		56.00000	65,000	16.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		1,922.00000	1,857,000	19.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		7.00000	7,000	19.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,916.00000	2,851,000	24.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		1.00000	1,000	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	13/09/2010	Foreign Exchange Option	3.80	Call		3,915.00000	3,850,000	28.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	28.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		332.00000	304,000	17.98	0.00	0	509
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		467.00000	504,000	17.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	30.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,185.00000	8,250,000	30.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		1.00000	1,000	28.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,186.00000	6,251,000	28.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		13.00000	11,000	28.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,198.00000	4,261,000	28.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		57.00000	51,000	25.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,242.00000	2,301,000	25.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		315.00000	288,000	18.16	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		500.00000	538,000	18.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		889.00000	836,000	16.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		74.00000	86,000	16.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,823.00000	1,759,000	18.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		8.00000	9,000	18.82	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,816.00000	2,751,000	23.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		1.00000	1,000	23.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,815.00000	3,750,000	28.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	28.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	30.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,235.00000	8,300,000	30.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		1.00000	1,000	28.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,236.00000	6,301,000	28.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		12.00000	11,000	28.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,247.00000	4,311,000	28.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		55.00000	49,000	25.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Put		2,290.00000	2,349,000	25.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		299.00000	274,000	18.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		534.00000	574,000	18.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		850.00000	797,000	16.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		85.00000	97,000	16.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,774.00000	1,710,000	18.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		9.00000	10,000	18.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,767.00000	2,701,000	23.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		2.00000	1,000	23.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,765.00000	3,700,000	27.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	27.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	30.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,335.00000	8,400,000	30.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		1.00000	1,000	28.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,336.00000	6,401,000	28.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		11.00000	9,000	28.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,346.00000	4,409,000	28.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		51.00000	45,000	25.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,386.00000	2,445,000	25.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		270.00000	247,000	18.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		605.00000	647,000	18.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		774.00000	723,000	16.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		109.00000	123,000	16.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,676.00000	1,612,000	18.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		11.00000	12,000	18.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Call		2,667.00000	2,602,000	22.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		2.00000	2,000	22.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,665.00000	3,600,000	27.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	27.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	30.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,385.00000	8,450,000	30.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		1.00000	1,000	28.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,386.00000	6,451,000	28.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		10.00000	9,000	28.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,395.00000	4,459,000	28.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		49.00000	44,000	25.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,434.00000	2,494,000	25.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		257.00000	235,000	18.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		642.00000	685,000	18.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		737.00000	688,000	16.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		122.00000	138,000	16.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,628.00000	1,564,000	18.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		13.00000	14,000	18.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,617.00000	2,552,000	22.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		2.00000	2,000	22.64	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,615.00000	3,550,000	27.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	27.31	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	30.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,435.00000	8,500,000	30.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		1.00000	1,000	28.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Put		6,436.00000	6,501,000	28.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		10.00000	8,000	28.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,445.00000	4,508,000	28.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		47.00000	42,000	25.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,482.00000	2,542,000	25.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		245.00000	223,000	19.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		680.00000	723,000	19.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		702.00000	654,000	16.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		137.00000	154,000	16.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,579.00000	1,515,000	17.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		14.00000	15,000	17.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,567.00000	2,502,000	22.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		2.00000	2,000	22.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,565.00000	3,500,000	27.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	27.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	30.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		8,585.00000	8,650,000	30.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		1.00000	1,000	28.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		6,586.00000	6,651,000	28.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		8.00000	7,000	28.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		4,593.00000	4,657,000	28.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		42.00000	37,000	26.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		2,627.00000	2,687,000	26.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		603.00000	558,000	16.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		188.00000	208,000	16.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Call		1,434.00000	1,371,000	17.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		19.00000	21,000	17.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,418.00000	2,353,000	21.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		3.00000	3,000	21.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,416.00000	3,350,000	26.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		1.00000	0,000	26.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	30.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,535.00000	8,600,000	30.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		1.00000	1,000	28.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,536.00000	6,601,000	28.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		8.00000	7,000	28.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,543.00000	4,607,000	28.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		43.00000	39,000	25.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,578.00000	2,639,000	25.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		222.00000	202,000	19.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		757.00000	802,000	19.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		635.00000	589,000	16.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		170.00000	189,000	16.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,482.00000	1,419,000	17.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		17.00000	19,000	17.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,468.00000	2,403,000	21.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		3.00000	3,000	21.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,465.00000	3,400,000	26.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	26.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	30.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Put		8,685.00000	8,750,000	30.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		1.00000	1,000	28.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		6,686.00000	6,751,000	28.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		7.00000	6,000	28.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		4,692.00000	4,756,000	28.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		39.00000	35,000	26.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		2,724.00000	2,785,000	26.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		192.00000	174,000	19.97	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		877.00000	924,000	19.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		542.00000	500,000	16.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		227.00000	250,000	16.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		1,338.00000	1,275,000	16.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		23.00000	25,000	16.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		2,318.00000	2,253,000	21.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		3.00000	3,000	21.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		3,316.00000	3,250,000	26.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		1.00000	0,000	26.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		211.00000	192,000	19.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		796.00000	842,000	19.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	30.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		7,985.00000	8,050,000	30.68	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	13.70	Call		1.00000	1,000	27.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		5,986.00000	6,051,000	27.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		17.00000	15,000	29.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		4,002.00000	4,065,000	29.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Call		68.00000	61,000	24.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		2,053.00000	2,111,000	24.59	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		387.00000	356,000	17.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		372.00000	406,000	17.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		1,057.00000	999,000	15.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		42.00000	49,000	15.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		2,021.00000	1,956,000	19.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		6.00000	6,000	19.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		3,016.00000	2,951,000	24.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		1.00000	1,000	24.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		4,015.00000	3,950,000	29.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	29.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	30.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		8,035.00000	8,100,000	30.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		1.00000	1,000	27.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		6,036.00000	6,101,000	27.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		16.00000	14,000	29.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		4,051.00000	4,114,000	29.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		65.00000	58,000	24.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		2,100.00000	2,158,000	24.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		368.00000	337,000	17.62	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	7.75	Put		403.00000	437,000	17.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		1,014.00000	957,000	16.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		49.00000	57,000	16.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		1,971.00000	1,906,000	19.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Put		6.00000	6,000	19.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		2,966.00000	2,901,000	24.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		1.00000	1,000	24.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		3,965.00000	3,900,000	28.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	28.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	30.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,285.00000	8,350,000	30.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		1.00000	1,000	28.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,286.00000	6,351,000	28.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		12.00000	10,000	28.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,297.00000	4,360,000	28.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		53.00000	47,000	25.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,338.00000	2,397,000	25.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		284.00000	260,000	18.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		569.00000	610,000	18.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		811.00000	760,000	16.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		96.00000	110,000	16.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,725.00000	1,661,000	18.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		10.00000	11,000	18.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,717.00000	2,652,000	23.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		2.00000	2,000	23.16	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	4.00	Call		3,715.00000	3,650,000	27.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	27.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	30.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,485.00000	8,550,000	30.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Call		1.00000	1,000	28.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,486.00000	6,551,000	28.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		9.00000	8,000	28.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,494.00000	4,558,000	28.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		45.00000	40,000	25.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,530.00000	2,590,000	25.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		233.00000	212,000	19.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		718.00000	762,000	19.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		668.00000	621,000	16.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		153.00000	171,000	16.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,530.00000	1,467,000	17.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		15.00000	17,000	17.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,517.00000	2,452,000	22.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		2.00000	2,000	22.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,515.00000	3,450,000	26.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	26.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	30.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		8,635.00000	8,700,000	30.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		1.00000	1,000	28.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		6,636.00000	6,701,000	28.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		7.00000	6,000	28.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		4,642.00000	4,706,000	28.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		40.00000	36,000	26.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		2,675.00000	2,736,000	26.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		201.00000	183,000	19.79	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Put		836.00000	883,000	19.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		572.00000	529,000	16.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		207.00000	229,000	16.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		1,386.00000	1,323,000	17.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		21.00000	23,000	17.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		2,368.00000	2,303,000	21.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		3.00000	3,000	21.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		3,366.00000	3,300,000	26.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		1.00000	0,000	26.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		89.00000	81,000	23.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		1,674.00000	1,731,000	23.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		100.00000	91,000	22.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,535.00000	1,591,000	22.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		1,002.00000	1,052,000	20.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		167.00000	152,000	20.51	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,131.00000	1,182,000	21.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		146.00000	132,000	21.05	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		104.00000	94,000	22.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,489.00000	1,544,000	22.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		113.00000	102,000	22.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,398.00000	1,452,000	22.13	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	8.60	Call		0.00000	145,000	20.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		0.00000	1,095,000	20.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		2.00000	1,000	28.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,109.00000	8,174,000	28.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		17.00000	14,000	30.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,124.00000	6,187,000	30.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		44.00000	40,000	28.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,151.00000	4,213,000	28.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		119.00000	109,000	24.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,226.00000	2,282,000	24.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		450.00000	419,000	18.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		557.00000	592,000	18.36	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		1,011.00000	958,000	16.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		118.00000	131,000	16.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,909.00000	1,845,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		16.00000	18,000	17.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,897.00000	2,831,000	22.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		4.00000	4,000	22.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,894.00000	3,828,000	27.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		1.00000	1,000	27.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		285.00000	264,000	20.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		992.00000	1,037,000	20.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		1.00000	1,000	28.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,158.00000	8,224,000	28.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		16.00000	14,000	30.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,173.00000	6,237,000	30.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		43.00000	39,000	28.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,200.00000	4,262,000	28.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		115.00000	106,000	24.27	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,272.00000	2,329,000	24.27	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		974.00000	922,000	16.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		131.00000	145,000	16.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,861.00000	1,797,000	17.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		18.00000	20,000	17.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,848.00000	2,781,000	21.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		5.00000	4,000	21.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,844.00000	3,778,000	27.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		1.00000	1,000	27.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		1.00000	1,000	28.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,208.00000	8,274,000	28.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		15.00000	13,000	30.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,222.00000	6,286,000	30.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		42.00000	38,000	28.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,249.00000	4,311,000	28.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		112.00000	103,000	24.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,319.00000	2,376,000	24.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		416.00000	387,000	18.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		623.00000	660,000	18.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		938.00000	887,000	16.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		145.00000	160,000	16.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,813.00000	1,749,000	17.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		20.00000	22,000	17.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,798.00000	2,731,000	21.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		5.00000	4,000	21.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,794.00000	3,728,000	26.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		1.00000	1,000	26.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		1.00000	1,000	28.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,258.00000	8,324,000	28.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		14.00000	12,000	30.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,271.00000	6,335,000	30.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		41.00000	37,000	28.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,298.00000	4,360,000	28.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		109.00000	100,000	24.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,366.00000	2,423,000	24.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		400.00000	372,000	18.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		657.00000	695,000	18.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		902.00000	852,000	16.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		159.00000	175,000	16.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,765.00000	1,702,000	17.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		22.00000	25,000	17.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,748.00000	2,682,000	21.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		5.00000	5,000	21.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,744.00000	3,678,000	26.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		1.00000	1,000	26.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		432.00000	402,000	18.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		589.00000	625,000	18.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		1.00000	1,000	28.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,308.00000	8,374,000	28.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		14.00000	12,000	30.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,321.00000	6,385,000	30.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		40.00000	36,000	28.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,347.00000	4,409,000	28.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		106.00000	97,000	24.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,413.00000	2,470,000	24.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		385.00000	357,000	18.95	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		692.00000	730,000	18.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		868.00000	819,000	16.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		175.00000	192,000	16.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,718.00000	1,654,000	17.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		25.00000	27,000	17.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,698.00000	2,632,000	21.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		5.00000	5,000	21.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,695.00000	3,628,000	26.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		2.00000	1,000	26.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		1.00000	1,000	28.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,358.00000	8,424,000	28.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		13.00000	11,000	30.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,370.00000	6,434,000	30.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		39.00000	35,000	28.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,396.00000	4,458,000	28.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		103.00000	94,000	24.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,460.00000	2,517,000	24.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		370.00000	344,000	19.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		727.00000	767,000	19.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		835.00000	787,000	16.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		192.00000	210,000	16.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,670.00000	1,607,000	17.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		27.00000	30,000	17.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,649.00000	2,583,000	20.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		6.00000	6,000	20.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,645.00000	3,578,000	26.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		2.00000	1,000	26.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		1.00000	1,000	28.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,408.00000	8,474,000	28.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		12.00000	10,000	30.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,419.00000	6,483,000	30.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		38.00000	35,000	28.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,445.00000	4,508,000	28.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		100.00000	92,000	24.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,507.00000	2,565,000	24.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		356.00000	331,000	19.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		763.00000	804,000	19.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		802.00000	755,000	17.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		209.00000	228,000	17.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,623.00000	1,560,000	17.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		30.00000	33,000	17.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,599.00000	2,533,000	20.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		6.00000	6,000	20.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,595.00000	3,528,000	25.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		2.00000	1,000	25.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		1.00000	1,000	28.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		8,608.00000	8,674,000	28.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		10.00000	8,000	30.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		6,617.00000	6,681,000	30.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		34.00000	31,000	29.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		4,641.00000	4,704,000	29.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		89.00000	82,000	25.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		2,696.00000	2,755,000	25.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		307.00000	284,000	19.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		914.00000	957,000	19.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		682.00000	639,000	17.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		289.00000	312,000	17.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		1,438.00000	1,376,000	16.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		45.00000	49,000	16.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		2,401.00000	2,335,000	19.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		8.00000	8,000	19.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		3,395.00000	3,329,000	24.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		2.00000	2,000	24.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		1.00000	1,000	28.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,558.00000	8,624,000	28.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		10.00000	9,000	30.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,567.00000	6,632,000	30.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		35.00000	32,000	29.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,592.00000	4,655,000	29.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		92.00000	84,000	25.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		2,649.00000	2,707,000	25.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		318.00000	295,000	19.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		875.00000	918,000	19.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		711.00000	666,000	17.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		268.00000	289,000	17.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,484.00000	1,422,000	16.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		41.00000	45,000	16.92	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,450.00000	2,384,000	19.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		7.00000	7,000	19.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,445.00000	3,379,000	24.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		2.00000	2,000	24.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		275.00000	255,000	20.29	0.00	0	117
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		1,032.00000	1,078,000	20.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		1.00000	1,000	28.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		8,658.00000	8,724,000	28.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		9.00000	8,000	30.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		6,666.00000	6,731,000	30.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		33.00000	31,000	29.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		4,690.00000	4,754,000	29.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		87.00000	80,000	25.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		2,744.00000	2,803,000	25.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		296.00000	274,000	19.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		953.00000	997,000	19.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		655.00000	612,000	17.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		312.00000	335,000	17.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		1,393.00000	1,331,000	16.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		50.00000	54,000	16.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		2,351.00000	2,285,000	19.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		8.00000	8,000	19.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		3,345.00000	3,279,000	24.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		2.00000	2,000	24.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		343.00000	318,000	19.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		800.00000	841,000	19.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		2.00000	1,000	28.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		8,009.00000	8,074,000	28.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		19.00000	16,000	30.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		6,026.00000	6,089,000	30.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		47.00000	42,000	28.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		4,054.00000	4,115,000	28.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		126.00000	116,000	23.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,133.00000	2,189,000	23.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		487.00000	453,000	18.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		494.00000	526,000	18.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		1,087.00000	1,033,000	16.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		94.00000	106,000	16.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		2,006.00000	1,941,000	17.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		13.00000	14,000	17.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		2,997.00000	2,930,000	22.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		4.00000	3,000	22.72	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		3,994.00000	3,928,000	27.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		1.00000	1,000	27.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		2.00000	1,000	28.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		8,059.00000	8,124,000	28.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		18.00000	15,000	30.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,075.00000	6,138,000	30.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		45.00000	41,000	28.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,102.00000	4,164,000	28.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		123.00000	113,000	24.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,180.00000	2,236,000	24.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		468.00000	436,000	18.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		525.00000	559,000	18.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		1,049.00000	995,000	16.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		106.00000	118,000	16.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		1,957.00000	1,893,000	17.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		14.00000	16,000	17.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		2,947.00000	2,881,000	22.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		4.00000	4,000	22.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		3,944.00000	3,878,000	27.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		1.00000	1,000	27.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		1.00000	1,000	28.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,458.00000	8,524,000	28.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		12.00000	10,000	30.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,469.00000	6,533,000	30.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		37.00000	34,000	29.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,494.00000	4,557,000	29.04	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		97.00000	89,000	24.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,554.00000	2,612,000	24.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		771.00000	725,000	17.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		228.00000	248,000	17.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,577.00000	1,514,000	17.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		34.00000	37,000	17.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,550.00000	2,483,000	20.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		7.00000	6,000	20.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,545.00000	3,478,000	25.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		2.00000	1,000	25.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		1.00000	1,000	28.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,508.00000	8,574,000	28.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		11.00000	9,000	30.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,518.00000	6,582,000	30.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		36.00000	33,000	29.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,543.00000	4,606,000	29.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		94.00000	87,000	25.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,601.00000	2,660,000	25.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		330.00000	307,000	19.55	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		837.00000	880,000	19.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		741.00000	695,000	17.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		248.00000	268,000	17.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,530.00000	1,468,000	17.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		37.00000	41,000	17.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,500.00000	2,434,000	20.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		7.00000	7,000	20.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,495.00000	3,429,000	25.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		2.00000	2,000	25.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		5.00000	4,000	29.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,212.00000	7,277,000	29.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		26.00000	24,000	30.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,233.00000	5,297,000	30.12	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		66.00000	61,000	26.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,273.00000	3,334,000	26.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		202.00000	187,000	21.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,409.00000	1,460,000	21.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,793.00000	4,727,000	28.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	28.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,453.00000	1,504,000	21.77	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		196.00000	181,000	21.77	0.00	0	330
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		153.00000	142,000	22.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		1,810.00000	1,865,000	22.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		184.00000	170,000	22.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,541.00000	1,593,000	22.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		149.00000	138,000	23.11	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	9.55	Put		1,856.00000	1,911,000	23.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		0.00000	472,000	17.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		0.00000	495,000	17.91	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		561.00000	525,000	18.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		588.00000	621,000	18.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		539.00000	504,000	18.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		616.00000	650,000	18.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		585.00000	548,000	18.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		562.00000	594,000	18.00	0.00	0	0
Total \$ / R Option										0.00	0	370,441
Total \$ / R										1,050,175,427.20	140,755	680,322
£ / R	On	15/03/2010	Foreign Exchange Future			11.19760	11.19250			118,112,284.80	10,548	5,166
£ / R	On	14/06/2010	Foreign Exchange Future			11.38030	11.37440			126,059,583.10	11,077	30,912
£ / R	On	13/09/2010	Foreign Exchange Future			11.56890	11.56170			23,137.80	2	2,722
Total £ / R Future										244,195,005.70	21,627	38,800
£ / R	On	15/03/2010	Foreign Exchange Option	22.00	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	22.00	Put		10,808.00000	10,802,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.00	Put		8,808.00000	8,802,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	56.98	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.00	Put		6,808.00000	6,802,000	56.98	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	53.40	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.00	Put		4,808.00000	4,802,000	53.40	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.00	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	15/03/2010	Foreign Exchange Option	14.00	Put		2,808.00000	2,802,000	42.83	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.00	Call		0.00000	0,000	34.68	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.00	Put		1,808.00000	1,802,000	34.68	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	21.95	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.00	Put		808.00000	802,000	21.95	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.00	Call		205.00000	202,000	13.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.00	Put		13.00000	4,000	13.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.00	Call		1,193.00000	1,198,000	20.20	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.00	Put		1.00000	0,000	20.20	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	22.15	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	22.15	Put		10,958.00000	10,952,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.15	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.15	Put		8,958.00000	8,952,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.15	Call		0.00000	0,000	57.04	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.15	Put		6,958.00000	6,952,000	57.04	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	53.80	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.15	Put		4,958.00000	4,952,000	53.80	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	43.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.15	Put		2,958.00000	2,952,000	43.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.15	Call		0.00000	0,000	36.59	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.15	Put		1,958.00000	1,952,000	36.59	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	23.86	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.15	Put		958.00000	952,000	23.86	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.15	Call		85.00000	77,000	12.19	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.15	Put		43.00000	29,000	12.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Option	10.15	Call		1,043.00000	1,048,000	20.26	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.15	Put		1.00000	0,000	20.26	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	22.10	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	22.10	Put		10,908.00000	10,902,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.10	Put		8,908.00000	8,902,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	57.02	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.10	Put		6,908.00000	6,902,000	57.02	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	53.67	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.10	Put		4,908.00000	4,902,000	53.67	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	43.53	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.10	Put		2,908.00000	2,902,000	43.53	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.10	Call		0.00000	0,000	35.95	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.10	Put		1,908.00000	1,902,000	35.95	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	23.22	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.10	Put		908.00000	902,000	23.22	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.10	Call		121.00000	114,000	12.62	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.10	Put		29.00000	16,000	12.62	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.10	Call		1,093.00000	1,098,000	20.24	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.10	Put		1.00000	0,000	20.24	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.15	Call		2,043.00000	2,048,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.15	Put		1.00000	0,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.50	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.50	Put		10,308.00000	10,302,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	19.50	Call		0.00000	0,000	57.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Option	19.50	Put		8,308.00000	8,302,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.35	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.35	Put		10,158.00000	10,152,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	19.35	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	19.35	Put		8,158.00000	8,152,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	17.35	Call		0.00000	0,000	56.71	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	17.35	Put		6,158.00000	6,152,000	56.71	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.35	Call		0.00000	0,000	51.64	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.35	Put		4,158.00000	4,152,000	51.64	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.35	Call		0.00000	0,000	38.28	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.35	Put		2,158.00000	2,152,000	38.28	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	26.40	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.35	Put		1,158.00000	1,152,000	26.40	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.35	Call		16.00000	10,000	13.68	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.35	Put		174.00000	162,000	13.68	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.35	Call		843.00000	848,000	19.00	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.35	Put		1.00000	0,000	19.00	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.35	Call		1,843.00000	1,848,000	19.94	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.35	Put		1.00000	0,000	19.94	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.20	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.20	Put		10,008.00000	10,002,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	19.20	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	19.20	Put		8,008.00000	8,002,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	17.20	Call		0.00000	0,000	56.65	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	17.20	Put		6,008.00000	6,002,000	56.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Option	15.20	Call		0.00000	0,000	51.23	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.20	Put		4,008.00000	4,002,000	51.23	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.20	Call		0.00000	0,000	37.22	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.20	Put		2,008.00000	2,002,000	37.22	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	24.50	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.20	Put		1,008.00000	1,002,000	24.50	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.20	Call		55.00000	46,000	11.77	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.20	Put		63.00000	48,000	11.77	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.20	Call		993.00000	998,000	20.28	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.20	Put		1.00000	0,000	20.28	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.20	Call		1,993.00000	1,998,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.20	Put		1.00000	0,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.25	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.25	Put		10,058.00000	10,052,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	19.25	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	19.25	Put		8,058.00000	8,052,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	17.25	Call		0.00000	0,000	56.67	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	17.25	Put		6,058.00000	6,052,000	56.67	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.25	Call		0.00000	0,000	51.36	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.25	Put		4,058.00000	4,052,000	51.36	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.25	Call		0.00000	0,000	37.57	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.25	Put		2,058.00000	2,052,000	37.57	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	25.13	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.25	Put		1,058.00000	1,052,000	25.13	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.25	Call		37.00000	28,000	12.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Option	11.25	Put		95.00000	80,000	12.40	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.25	Call		943.00000	948,000	19.85	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.25	Put		1.00000	0,000	19.85	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.25	Call		1,943.00000	1,948,000	19.90	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.25	Put		1.00000	0,000	19.90	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.40	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.40	Put		10,208.00000	10,202,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	19.40	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	19.40	Put		8,208.00000	8,202,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	17.40	Call		0.00000	0,000	56.73	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	17.40	Put		6,208.00000	6,202,000	56.73	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.40	Call		0.00000	0,000	51.77	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.40	Put		4,208.00000	4,202,000	51.77	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.40	Call		0.00000	0,000	38.63	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.40	Put		2,208.00000	2,202,000	38.63	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	27.04	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.40	Put		1,208.00000	1,202,000	27.04	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.40	Call		11.00000	6,000	14.31	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.40	Put		219.00000	208,000	14.31	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.40	Call		793.00000	798,000	18.58	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.40	Put		1.00000	0,000	18.58	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.40	Call		1,793.00000	1,798,000	19.96	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.40	Put		1.00000	0,000	19.96	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.65	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.65	Put		10,458.00000	10,452,000	57.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Option	19.65	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	19.65	Put		8,458.00000	8,452,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.80	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.80	Put		10,608.00000	10,602,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	19.80	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	19.80	Put		8,608.00000	8,602,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	22.05	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	22.05	Put		10,858.00000	10,852,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.05	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.05	Put		8,858.00000	8,852,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.05	Call		0.00000	0,000	57.00	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.05	Put		6,858.00000	6,852,000	57.00	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	53.53	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.05	Put		4,858.00000	4,852,000	53.53	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	35.31	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.05	Put		1,858.00000	1,852,000	35.31	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	22.59	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.05	Put		858.00000	852,000	22.59	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.05	Call		161.00000	156,000	13.04	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.05	Put		19.00000	8,000	13.04	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.05	Call		1,143.00000	1,148,000	20.22	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.05	Put		1.00000	0,000	20.22	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.95	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.95	Put		10,758.00000	10,752,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	57.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Option	19.95	Put		8,758.00000	8,752,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.90	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.90	Put		10,708.00000	10,702,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	19.90	Put		8,708.00000	8,702,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.85	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.85	Put		10,658.00000	10,652,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	19.85	Put		8,658.00000	8,652,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.75	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.75	Put		10,558.00000	10,552,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	19.75	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	19.75	Put		8,558.00000	8,552,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.60	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.60	Put		10,408.00000	10,402,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	19.60	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	19.60	Put		8,408.00000	8,402,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.55	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.55	Put		10,358.00000	10,352,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	19.55	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	19.55	Put		8,358.00000	8,352,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.45	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.45	Put		10,258.00000	10,252,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	19.45	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	19.45	Put		8,258.00000	8,252,000	57.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Option	17.45	Call		0.00000	0,000	56.75	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	17.45	Put		6,258.00000	6,252,000	56.75	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.45	Call		0.00000	0,000	51.91	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.45	Put		4,258.00000	4,252,000	51.91	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.45	Call		0.00000	0,000	38.98	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.45	Put		2,258.00000	2,252,000	38.98	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	27.68	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.45	Put		1,258.00000	1,252,000	27.68	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.45	Call		7.00000	3,000	14.95	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.45	Put		265.00000	255,000	14.95	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.45	Call		743.00000	748,000	18.15	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.45	Put		1.00000	0,000	18.15	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.45	Call		1,743.00000	1,748,000	19.98	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.45	Put		1.00000	0,000	19.98	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.30	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.30	Put		10,108.00000	10,102,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	19.30	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	19.30	Put		8,108.00000	8,102,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	17.30	Call		0.00000	0,000	56.69	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	17.30	Put		6,108.00000	6,102,000	56.69	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	54.21	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.30	Put		5,108.00000	5,102,000	54.21	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.30	Call		0.00000	0,000	51.50	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.30	Put		4,108.00000	4,102,000	51.50	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	44.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Option	14.30	Put		3,108.00000	3,102,000	44.93	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.30	Call		0.00000	0,000	37.93	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.30	Put		2,108.00000	2,102,000	37.93	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	25.77	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.30	Put		1,108.00000	1,102,000	25.77	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.30	Call		25.00000	17,000	13.04	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.30	Put		133.00000	119,000	13.04	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.30	Call		893.00000	898,000	19.43	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.30	Put		1.00000	0,000	19.43	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.30	Call		1,893.00000	1,898,000	19.92	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.30	Put		1.00000	0,000	19.92	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	43.18	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.05	Put		2,858.00000	2,852,000	43.18	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	56.94	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	17.90	Put		6,708.00000	6,702,000	56.94	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.90	Call		0.00000	0,000	55.84	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.90	Put		5,708.00000	5,702,000	55.84	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	53.13	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.90	Put		4,708.00000	4,702,000	53.13	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.90	Call		0.00000	0,000	49.13	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.90	Put		3,708.00000	3,702,000	49.13	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	42.13	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.90	Put		2,708.00000	2,702,000	42.13	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.90	Call		0.00000	0,000	33.40	0.00	0	11,630
£ / R	On	15/03/2010	Foreign Exchange Option	12.90	Put		1,708.00000	1,702,000	33.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	20.68	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.90	Put		708.00000	702,000	20.68	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.90	Call		298.00000	299,000	14.32	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.90	Put		6.00000	1,000	14.32	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.90	Call		1,293.00000	1,298,000	20.16	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.90	Put		1.00000	0,000	20.16	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	17.65	Call		0.00000	0,000	56.84	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	17.65	Put		6,458.00000	6,452,000	56.84	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.65	Call		0.00000	0,000	55.16	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.65	Put		5,458.00000	5,452,000	55.16	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.65	Call		0.00000	0,000	52.45	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.65	Put		4,458.00000	4,452,000	52.45	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.65	Call		0.00000	0,000	47.38	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.65	Put		3,458.00000	3,452,000	47.38	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.65	Call		0.00000	0,000	40.38	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.65	Put		2,458.00000	2,452,000	40.38	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.65	Call		0.00000	0,000	30.22	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.65	Put		1,458.00000	1,452,000	30.22	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.65	Call		1.00000	0,000	17.49	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.65	Put		459.00000	452,000	17.49	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.65	Call		543.00000	548,000	16.45	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.65	Put		1.00000	0,000	16.45	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.65	Call		1,543.00000	1,548,000	20.06	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.65	Put		1.00000	0,000	20.06	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	17.75	Call		0.00000	0,000	56.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Option	17.75	Put		6,558.00000	6,552,000	56.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.75	Call		0.00000	0,000	55.43	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.75	Put		5,558.00000	5,552,000	55.43	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	52.72	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.75	Put		4,558.00000	4,552,000	52.72	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.75	Call		0.00000	0,000	48.08	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.75	Put		3,558.00000	3,552,000	48.08	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	41.08	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.75	Put		2,558.00000	2,552,000	41.08	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.75	Call		0.00000	0,000	31.50	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.75	Put		1,558.00000	1,552,000	31.50	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.75	Call		1.00000	0,000	18.77	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.75	Put		559.00000	552,000	18.77	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.75	Call		444.00000	448,000	15.60	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.75	Put		2.00000	0,000	15.60	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.75	Call		1,443.00000	1,448,000	20.10	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.75	Put		1.00000	0,000	20.10	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	17.55	Call		0.00000	0,000	56.80	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	17.55	Put		6,358.00000	6,352,000	56.80	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	54.89	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.55	Put		5,358.00000	5,352,000	54.89	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.55	Call		0.00000	0,000	52.18	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.55	Put		4,358.00000	4,352,000	52.18	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	46.68	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.55	Put		3,358.00000	3,352,000	46.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Option	13.55	Call		0.00000	0,000	39.68	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.55	Put		2,358.00000	2,352,000	39.68	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	28.95	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.55	Put		1,358.00000	1,352,000	28.95	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.55	Call		3.00000	1,000	16.22	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.55	Put		361.00000	353,000	16.22	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.55	Call		643.00000	648,000	17.30	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.55	Put		1.00000	0,000	17.30	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.55	Call		1,643.00000	1,648,000	20.02	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.55	Put		1.00000	0,000	20.02	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	56.92	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	17.85	Put		6,658.00000	6,652,000	56.92	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	55.70	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.85	Put		5,658.00000	5,652,000	55.70	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	52.99	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.85	Put		4,658.00000	4,652,000	52.99	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	48.78	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.85	Put		3,658.00000	3,652,000	48.78	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	41.78	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.85	Put		2,658.00000	2,652,000	41.78	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	32.77	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.85	Put		1,658.00000	1,652,000	32.77	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	20.04	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.85	Put		658.00000	652,000	20.04	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.85	Call		346.00000	348,000	14.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Option	10.85	Put		4.00000	0,000	14.75	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.85	Call		1,343.00000	1,348,000	20.14	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.85	Put		1.00000	0,000	20.14	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	56.96	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	17.95	Put		6,758.00000	6,752,000	56.96	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	55.97	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.95	Put		5,758.00000	5,752,000	55.97	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	53.26	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.95	Put		4,758.00000	4,752,000	53.26	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	49.48	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.95	Put		3,758.00000	3,752,000	49.48	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	42.48	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.95	Put		2,758.00000	2,752,000	42.48	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	34.04	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.95	Put		1,758.00000	1,752,000	34.04	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	21.31	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.95	Put		758.00000	752,000	21.31	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.95	Call		250.00000	250,000	13.90	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.95	Put		8.00000	2,000	13.90	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.95	Call		1,243.00000	1,248,000	20.18	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.95	Put		1.00000	0,000	20.18	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	17.80	Call		0.00000	0,000	56.90	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	17.80	Put		6,608.00000	6,602,000	56.90	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.80	Call		0.00000	0,000	55.57	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.80	Put		5,608.00000	5,602,000	55.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	52.86	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.80	Put		4,608.00000	4,602,000	52.86	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.80	Call		0.00000	0,000	48.43	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.80	Put		3,608.00000	3,602,000	48.43	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	41.43	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.80	Put		2,608.00000	2,602,000	41.43	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.80	Call		0.00000	0,000	32.13	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.80	Put		1,608.00000	1,602,000	32.13	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	19.40	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.80	Put		608.00000	602,000	19.40	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.80	Call		395.00000	398,000	15.17	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.80	Put		3.00000	0,000	15.17	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.80	Call		1,393.00000	1,398,000	20.12	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.80	Put		1.00000	0,000	20.12	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	17.70	Call		0.00000	0,000	56.86	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	17.70	Put		6,508.00000	6,502,000	56.86	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.70	Call		0.00000	0,000	55.30	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.70	Put		5,508.00000	5,502,000	55.30	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	52.58	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.70	Put		4,508.00000	4,502,000	52.58	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.70	Call		0.00000	0,000	47.73	0.00	0	11,630
£ / R	On	15/03/2010	Foreign Exchange Option	14.70	Put		3,508.00000	3,502,000	47.73	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	40.73	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.70	Put		2,508.00000	2,502,000	40.73	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.70	Call		0.00000	0,000	30.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Option	12.70	Put		1,508.00000	1,502,000	30.86	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.70	Call		1.00000	0,000	18.13	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.70	Put		509.00000	502,000	18.13	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.70	Call		493.00000	498,000	16.02	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.70	Put		1.00000	0,000	16.02	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.70	Call		1,493.00000	1,498,000	20.08	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.70	Put		1.00000	0,000	20.08	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	17.60	Call		0.00000	0,000	56.82	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	17.60	Put		6,408.00000	6,402,000	56.82	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.60	Call		0.00000	0,000	55.03	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.60	Put		5,408.00000	5,402,000	55.03	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.60	Call		0.00000	0,000	52.31	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.60	Put		4,408.00000	4,402,000	52.31	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.60	Call		0.00000	0,000	47.03	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.60	Put		3,408.00000	3,402,000	47.03	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.60	Call		0.00000	0,000	40.03	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.60	Put		2,408.00000	2,402,000	40.03	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.60	Call		0.00000	0,000	29.59	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.60	Put		1,408.00000	1,402,000	29.59	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.60	Call		2.00000	1,000	16.86	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.60	Put		410.00000	403,000	16.86	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.60	Call		593.00000	598,000	16.87	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.60	Put		1.00000	0,000	16.87	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.60	Call		1,593.00000	1,598,000	20.04	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.60	Put		1.00000	0,000	20.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Option	17.50	Call		0.00000	0,000	56.78	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	17.50	Put		6,308.00000	6,302,000	56.78	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	54.75	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.50	Put		5,308.00000	5,302,000	54.75	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.50	Call		0.00000	0,000	52.04	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.50	Put		4,308.00000	4,302,000	52.04	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	46.33	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.50	Put		3,308.00000	3,302,000	46.33	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	28.31	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	12.50	Put		1,308.00000	1,302,000	28.31	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.50	Call		4.00000	2,000	15.59	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	11.50	Put		312.00000	304,000	15.59	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.50	Call		693.00000	698,000	17.73	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	10.50	Put		1.00000	0,000	17.73	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.50	Call		1,693.00000	1,698,000	20.00	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.50	Put		1.00000	0,000	20.00	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.50	Call		0.00000	0,000	39.33	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	13.50	Put		2,308.00000	2,302,000	39.33	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.60	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.60	Put		9,408.00000	9,402,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.60	Call		0.00000	0,000	57.23	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.60	Put		7,408.00000	7,402,000	57.23	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	8.60	Call		2,593.00000	2,598,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	8.60	Put		1.00000	0,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.50	Call		0.00000	0,000	57.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Option	20.50	Put		9,308.00000	9,302,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.50	Call		0.00000	0,000	57.19	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.50	Put		7,308.00000	7,302,000	57.19	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	8.50	Call		2,693.00000	2,698,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	8.50	Put		1.00000	0,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.55	Put		9,358.00000	9,352,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	57.21	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.55	Put		7,358.00000	7,352,000	57.21	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	8.55	Call		2,643.00000	2,648,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	8.55	Put		1.00000	0,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.80	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.80	Put		9,608.00000	9,602,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.80	Call		0.00000	0,000	57.31	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.80	Put		7,608.00000	7,602,000	57.31	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	8.80	Call		2,393.00000	2,398,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	8.80	Put		1.00000	0,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.90	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.90	Put		9,708.00000	9,702,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.90	Call		0.00000	0,000	57.35	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.90	Put		7,708.00000	7,702,000	57.35	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	8.90	Call		2,293.00000	2,298,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	8.90	Put		1.00000	0,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.85	Put		9,658.00000	9,652,000	57.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	57.33	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.85	Put		7,658.00000	7,652,000	57.33	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	8.85	Call		2,343.00000	2,348,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	8.85	Put		1.00000	0,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.95	Put		9,758.00000	9,752,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	57.37	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.95	Put		7,758.00000	7,752,000	57.37	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	8.95	Call		2,243.00000	2,248,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	8.95	Put		1.00000	0,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.10	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.10	Put		9,908.00000	9,902,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	19.10	Call		0.00000	0,000	57.43	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	19.10	Put		7,908.00000	7,902,000	57.43	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	17.10	Call		0.00000	0,000	56.38	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	17.10	Put		5,908.00000	5,902,000	56.38	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.10	Call		0.00000	0,000	50.53	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.10	Put		3,908.00000	3,902,000	50.53	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.10	Call		2,093.00000	2,098,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.10	Put		1.00000	0,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.15	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.15	Put		9,958.00000	9,952,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	19.15	Call		0.00000	0,000	57.45	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	19.15	Put		7,958.00000	7,952,000	57.45	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	17.15	Call		0.00000	0,000	56.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Option	17.15	Put		5,958.00000	5,952,000	56.52	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.15	Call		0.00000	0,000	50.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.15	Put		3,958.00000	3,952,000	50.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.05	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	21.05	Put		9,858.00000	9,852,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	19.05	Call		0.00000	0,000	57.41	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	19.05	Put		7,858.00000	7,852,000	57.41	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	17.05	Call		0.00000	0,000	56.25	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	17.05	Put		5,858.00000	5,852,000	56.25	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	50.18	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	15.05	Put		3,858.00000	3,852,000	50.18	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.05	Call		2,143.00000	2,148,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.05	Put		1.00000	0,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.35	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.35	Put		9,158.00000	9,152,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.35	Call		0.00000	0,000	57.12	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.35	Put		7,158.00000	7,152,000	57.12	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	54.35	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.35	Put		5,158.00000	5,152,000	54.35	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	45.28	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.35	Put		3,158.00000	3,152,000	45.28	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	8.35	Call		2,843.00000	2,848,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	8.35	Put		1.00000	0,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	7.95	Call		3,243.00000	3,248,000	20.46	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	7.95	Put		1.00000	0,000	20.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Option	9.00	Call		2,193.00000	2,198,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	9.00	Put		1.00000	0,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	8.00	Call		3,193.00000	3,198,000	20.34	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	8.00	Put		1.00000	0,000	20.34	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	7.85	Call		3,343.00000	3,348,000	20.69	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	7.85	Put		1.00000	0,000	20.69	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	8.05	Call		3,143.00000	3,148,000	20.23	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	8.05	Put		1.00000	0,000	20.23	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.65	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.65	Put		9,458.00000	9,452,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.65	Call		0.00000	0,000	57.25	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.65	Put		7,458.00000	7,452,000	57.25	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	8.65	Call		2,543.00000	2,548,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	8.65	Put		1.00000	0,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	8.15	Call		3,043.00000	3,048,000	20.00	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	8.15	Put		1.00000	0,000	20.00	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.20	Put		9,008.00000	9,002,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	57.06	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.20	Put		7,008.00000	7,002,000	57.06	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	53.94	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.20	Put		5,008.00000	5,002,000	53.94	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	44.23	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.20	Put		3,008.00000	3,002,000	44.23	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	8.20	Call		2,993.00000	2,998,000	19.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Option	8.20	Put		1.00000	0,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.45	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.45	Put		9,258.00000	9,252,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.45	Call		0.00000	0,000	57.17	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.45	Put		7,258.00000	7,252,000	57.17	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	54.62	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.45	Put		5,258.00000	5,252,000	54.62	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	45.98	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.45	Put		3,258.00000	3,252,000	45.98	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	8.45	Call		2,743.00000	2,748,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	8.45	Put		1.00000	0,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.70	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.70	Put		9,508.00000	9,502,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.70	Call		0.00000	0,000	57.27	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.70	Put		7,508.00000	7,502,000	57.27	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	8.70	Call		2,493.00000	2,498,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	8.70	Put		1.00000	0,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.40	Put		9,208.00000	9,202,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	57.14	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.40	Put		7,208.00000	7,202,000	57.14	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	54.48	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	16.40	Put		5,208.00000	5,202,000	54.48	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	45.63	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	14.40	Put		3,208.00000	3,202,000	45.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Option	8.40	Call		2,793.00000	2,798,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	8.40	Put		1.00000	0,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.75	Call		0.00000	0,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	20.75	Put		9,558.00000	9,552,000	57.47	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.75	Call		0.00000	0,000	57.29	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	18.75	Put		7,558.00000	7,552,000	57.29	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	8.75	Call		2,443.00000	2,448,000	19.88	0.00	0	0
£ / R	On	15/03/2010	Foreign Exchange Option	8.75	Put		1.00000	0,000	19.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.05	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.05	Put		10,676.00000	10,670,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.05	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.05	Put		8,676.00000	8,670,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.35	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.35	Put		10,976.00000	10,970,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.35	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.35	Put		8,976.00000	8,970,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.85	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.85	Put		10,476.00000	10,470,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.85	Put		8,476.00000	8,470,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.85	Call		1.00000	1,000	28.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.85	Put		6,477.00000	6,471,000	28.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.85	Call		2.00000	2,000	24.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.85	Put		4,478.00000	4,472,000	24.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.70	Call		0.00000	0,000	31.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	21.70	Put		10,326.00000	10,320,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.70	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.70	Put		8,326.00000	8,320,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.70	Call		1.00000	1,000	28.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.70	Put		6,327.00000	6,321,000	28.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.70	Call		2.00000	2,000	24.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.70	Put		4,328.00000	4,322,000	24.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.60	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.60	Put		10,226.00000	10,220,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.60	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.60	Put		8,226.00000	8,220,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.60	Call		35.00000	33,000	22.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.60	Put		2,261.00000	2,253,000	22.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.60	Call		91.00000	88,000	19.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.60	Put		1,317.00000	1,308,000	19.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		844.00000	844,000	13.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		70.00000	64,000	13.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.60	Call		1,785.00000	1,790,000	17.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.60	Put		11.00000	10,000	17.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.40	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.40	Put		10,026.00000	10,020,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.40	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.40	Put		8,026.00000	8,020,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.45	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.45	Put		10,076.00000	10,070,000	31.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	19.45	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.45	Put		8,076.00000	8,070,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.45	Call		105.00000	102,000	18.56	0.00	0	8,032
£ / R	On	14/06/2010	Foreign Exchange Option	12.45	Put		1,181.00000	1,172,000	18.56	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.45	Call		313.00000	313,000	15.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.45	Put		389.00000	383,000	15.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.45	Call		970.00000	971,000	13.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.45	Put		46.00000	41,000	13.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.45	Call		1,933.00000	1,938,000	18.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.45	Put		9.00000	8,000	18.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.90	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.90	Put		10,526.00000	10,520,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.90	Call		1.00000	0,000	28.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.90	Put		6,527.00000	6,520,000	28.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.90	Call		2.00000	2,000	24.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.90	Put		4,528.00000	4,522,000	24.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.10	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.10	Put		10,726.00000	10,720,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.10	Put		8,726.00000	8,720,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	28.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.10	Put		6,726.00000	6,720,000	28.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.25	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.25	Put		10,876.00000	10,870,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	31.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	20.25	Put		8,876.00000	8,870,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.25	Call		129.00000	126,000	17.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.25	Put		1,005.00000	996,000	17.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.25	Call		403.00000	405,000	14.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.25	Put		279.00000	275,000	14.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.25	Call		1,153.00000	1,157,000	14.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.25	Put		29.00000	27,000	14.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.30	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.30	Put		10,926.00000	10,920,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.30	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.30	Put		8,926.00000	8,920,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.30	Call		377.00000	379,000	14.71	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.30	Put		303.00000	299,000	14.71	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.30	Call		1,105.00000	1,110,000	14.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.30	Put		31.00000	30,000	14.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.20	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.20	Put		10,826.00000	10,820,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.20	Put		8,826.00000	8,820,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.20	Call		15.00000	15,000	22.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.20	Put		2,841.00000	2,835,000	22.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.20	Call		54.00000	51,000	21.23	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.20	Put		1,880.00000	1,871,000	21.23	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.20	Call		136.00000	132,000	17.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.20	Put		962.00000	952,000	17.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	11.20	Call		430.00000	432,000	14.60	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.20	Put		256.00000	252,000	14.60	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.20	Call		1,201.00000	1,205,000	14.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.20	Put		27.00000	25,000	14.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.15	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.15	Put		10,776.00000	10,770,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.15	Call		0.00000	0,000	29.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.15	Put		6,776.00000	6,770,000	29.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.15	Call		2.00000	2,000	25.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.15	Put		4,778.00000	4,772,000	25.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.00	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.00	Put		10,626.00000	10,620,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.00	Put		8,626.00000	8,620,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.95	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.95	Put		10,576.00000	10,570,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.95	Put		8,576.00000	8,570,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.95	Call		1.00000	0,000	28.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.95	Put		6,577.00000	6,570,000	28.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.95	Call		2.00000	2,000	24.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.95	Put		4,578.00000	4,572,000	24.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.80	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.80	Put		10,426.00000	10,420,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.80	Call		0.00000	0,000	31.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	19.80	Put		8,426.00000	8,420,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.80	Call		1.00000	1,000	28.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.80	Put		6,427.00000	6,421,000	28.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.80	Call		2.00000	2,000	24.32	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.80	Put		4,428.00000	4,422,000	24.32	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.80	Call		210.00000	207,000	16.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.80	Put		636.00000	627,000	16.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.80	Call		688.00000	689,000	14.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.80	Put		114.00000	109,000	14.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.80	Call		1,588.00000	1,593,000	16.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.80	Put		14.00000	13,000	16.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.75	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.75	Put		10,376.00000	10,370,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.75	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.75	Put		8,376.00000	8,370,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.65	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.65	Put		10,276.00000	10,270,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.65	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.65	Put		8,276.00000	8,270,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.65	Call		33.00000	31,000	22.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.65	Put		2,309.00000	2,301,000	22.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.65	Call		249.00000	247,000	15.71	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.65	Put		525.00000	517,000	15.71	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.65	Call		803.00000	804,000	13.99	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.65	Put		79.00000	74,000	13.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	21.55	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.55	Put		10,176.00000	10,170,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.55	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.55	Put		8,176.00000	8,170,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.05	Call		1.00000	0,000	28.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.05	Put		6,677.00000	6,670,000	28.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.05	Call		1.00000	1,000	26.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.05	Put		5,677.00000	5,671,000	26.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.05	Call		2.00000	2,000	24.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.05	Put		4,678.00000	4,672,000	24.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.05	Call		5.00000	5,000	23.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.05	Put		3,681.00000	3,675,000	23.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.55	Call		37.00000	36,000	22.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.55	Put		2,213.00000	2,206,000	22.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.55	Call		96.00000	92,000	18.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.55	Put		1,272.00000	1,262,000	18.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.55	Call		279.00000	278,000	15.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.55	Put		455.00000	448,000	15.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		885.00000	886,000	13.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		61.00000	56,000	13.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.55	Call		1,834.00000	1,839,000	17.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.55	Put		10.00000	9,000	17.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.25	Call		14.00000	14,000	22.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.25	Put		2,890.00000	2,884,000	22.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.60	Call		0.00000	0,000	29.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	18.60	Put		7,226.00000	7,220,000	29.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.60	Call		1.00000	1,000	25.90	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.60	Put		5,227.00000	5,221,000	25.90	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.60	Call		3.00000	2,000	23.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.60	Put		4,229.00000	4,222,000	23.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.10	Call		151.00000	148,000	17.31	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.10	Put		877.00000	868,000	17.31	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.10	Call		487.00000	489,000	14.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.10	Put		213.00000	209,000	14.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.50	Call		0.00000	0,000	29.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.50	Put		7,126.00000	7,120,000	29.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.00	Call		64.00000	60,000	20.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.00	Put		1,690.00000	1,680,000	20.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.00	Call		168.00000	165,000	16.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.00	Put		794.00000	785,000	16.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.00	Call		550.00000	551,000	14.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.00	Put		176.00000	171,000	14.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.00	Call		1,393.00000	1,398,000	15.56	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.00	Put		19.00000	18,000	15.56	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	29.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.20	Put		6,826.00000	6,820,000	29.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.20	Call		1.00000	1,000	27.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.20	Put		5,827.00000	5,821,000	27.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.20	Call		2.00000	1,000	25.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.20	Put		4,828.00000	4,821,000	25.11	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	15.20	Call		4.00000	4,000	23.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.20	Put		3,830.00000	3,824,000	23.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.70	Call		30.00000	29,000	22.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.70	Put		2,356.00000	2,349,000	22.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.70	Call		83.00000	80,000	19.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.70	Put		1,409.00000	1,400,000	19.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.70	Call		235.00000	233,000	15.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.70	Put		561.00000	553,000	15.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.70	Call		764.00000	765,000	14.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.70	Put		90.00000	85,000	14.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.70	Call		1,686.00000	1,691,000	16.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.70	Put		12.00000	11,000	16.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.85	Call		198.00000	196,000	16.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.85	Put		674.00000	666,000	16.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.85	Call		652.00000	652,000	14.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.85	Put		128.00000	122,000	14.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.85	Call		1,539.00000	1,544,000	16.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.85	Put		15.00000	14,000	16.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.65	Call		1.00000	1,000	27.99	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.65	Put		6,277.00000	6,271,000	27.99	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.65	Call		1.00000	1,000	26.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.65	Put		5,277.00000	5,271,000	26.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.15	Call		56.00000	53,000	21.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.15	Put		1,832.00000	1,823,000	21.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.15	Call		143.00000	140,000	17.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	12.15	Put		919.00000	910,000	17.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.15	Call		1,249.00000	1,253,000	14.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.15	Put		25.00000	23,000	14.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	29.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.55	Put		7,176.00000	7,170,000	29.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.55	Call		1.00000	1,000	25.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.55	Put		5,177.00000	5,171,000	25.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.55	Call		3.00000	2,000	23.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.55	Put		4,179.00000	4,172,000	23.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.05	Call		19.00000	18,000	22.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.05	Put		2,695.00000	2,688,000	22.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.05	Call		61.00000	58,000	20.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.05	Put		1,737.00000	1,728,000	20.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.05	Call		159.00000	156,000	17.14	0.00	0	28
£ / R	On	14/06/2010	Foreign Exchange Option	12.05	Put		835.00000	826,000	17.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.05	Call		518.00000	519,000	14.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.05	Put		194.00000	189,000	14.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.05	Call		1,345.00000	1,350,000	15.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.05	Put		21.00000	20,000	15.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.45	Call		0.00000	0,000	29.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.45	Put		7,076.00000	7,070,000	29.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.45	Call		1.00000	1,000	27.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.45	Put		6,077.00000	6,071,000	27.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.45	Call		1.00000	1,000	25.60	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.45	Put		5,077.00000	5,071,000	25.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	15.45	Call		3.00000	3,000	23.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.45	Put		4,079.00000	4,073,000	23.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.95	Call		67.00000	63,000	20.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.95	Put		1,643.00000	1,633,000	20.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.95	Call		177.00000	175,000	16.78	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.95	Put		753.00000	745,000	16.78	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.95	Call		583.00000	583,000	14.32	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.95	Put		159.00000	153,000	14.32	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.95	Call		1,442.00000	1,447,000	15.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.95	Put		18.00000	17,000	15.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.90	Call		69.00000	66,000	20.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.90	Put		1,595.00000	1,586,000	20.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.90	Call		187.00000	185,000	16.60	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.90	Put		713.00000	705,000	16.60	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.90	Call		1,491.00000	1,496,000	16.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.90	Put		17.00000	16,000	16.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	29.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.25	Put		6,876.00000	6,870,000	29.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.25	Call		1.00000	1,000	27.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.25	Put		5,877.00000	5,871,000	27.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.25	Call		2.00000	1,000	25.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.25	Put		4,878.00000	4,871,000	25.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.25	Call		4.00000	3,000	23.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.25	Put		3,880.00000	3,873,000	23.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.75	Call		79.00000	76,000	19.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	12.75	Put		1,455.00000	1,446,000	19.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.75	Call		222.00000	220,000	16.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.75	Put		598.00000	590,000	16.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.75	Call		726.00000	726,000	14.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.75	Put		102.00000	96,000	14.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.75	Call		1,637.00000	1,642,000	16.71	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.75	Put		13.00000	12,000	16.71	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.75	Call		28.00000	27,000	22.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.75	Put		2,404.00000	2,397,000	22.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.00	Call		1.00000	0,000	28.71	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.00	Put		6,627.00000	6,620,000	28.71	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.00	Call		1.00000	1,000	26.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.00	Put		5,627.00000	5,621,000	26.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.00	Call		2.00000	2,000	24.71	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.00	Put		4,628.00000	4,622,000	24.71	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.00	Call		5.00000	5,000	23.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.00	Put		3,631.00000	3,625,000	23.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.45	Call		42.00000	41,000	21.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.45	Put		2,118.00000	2,111,000	21.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.75	Call		1.00000	1,000	28.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.75	Put		6,377.00000	6,371,000	28.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.75	Call		1.00000	1,000	26.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.75	Put		5,377.00000	5,371,000	26.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.75	Call		2.00000	2,000	24.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.75	Put		4,378.00000	4,372,000	24.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	14.75	Call		7.00000	7,000	23.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.75	Put		3,383.00000	3,377,000	23.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.25	Call		52.00000	49,000	21.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.25	Put		1,928.00000	1,919,000	21.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.55	Call		1.00000	1,000	27.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.55	Put		6,177.00000	6,171,000	27.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.35	Call		352.00000	355,000	14.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.35	Put		328.00000	325,000	14.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.35	Call		1,058.00000	1,062,000	13.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.35	Put		34.00000	32,000	13.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.35	Call		2,031.00000	2,037,000	18.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.35	Put		7.00000	7,000	18.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.40	Call		1.00000	1,000	27.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.40	Put		6,027.00000	6,021,000	27.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.40	Call		1.00000	1,000	25.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.40	Put		5,027.00000	5,021,000	25.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.40	Call		12.00000	11,000	22.73	0.00	0	8,032
£ / R	On	14/06/2010	Foreign Exchange Option	14.40	Put		3,038.00000	3,031,000	22.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.40	Call		332.00000	332,000	14.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.40	Put		358.00000	352,000	14.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.40	Call		1,014.00000	1,015,000	13.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.40	Put		40.00000	35,000	13.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.50	Call		1.00000	1,000	25.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.50	Put		5,127.00000	5,121,000	25.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.50	Call		3.00000	3,000	23.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	15.50	Put		4,129.00000	4,123,000	23.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.50	Call		10.00000	10,000	22.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.50	Put		3,136.00000	3,130,000	22.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.50	Call		40.00000	38,000	22.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.50	Put		2,166.00000	2,158,000	22.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.50	Call		100.00000	97,000	18.74	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.50	Put		1,226.00000	1,217,000	18.74	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.50	Call		296.00000	295,000	15.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.50	Put		422.00000	415,000	15.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.50	Call		927.00000	928,000	13.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.50	Put		53.00000	48,000	13.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.50	Call		1,883.00000	1,888,000	17.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.50	Put		9.00000	8,000	17.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.90	Put		8,526.00000	8,520,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	29.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.40	Put		7,026.00000	7,020,000	29.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.90	Call		1.00000	1,000	26.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.90	Put		5,527.00000	5,521,000	26.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.40	Call		3.00000	3,000	23.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.40	Put		4,029.00000	4,023,000	23.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.90	Call		23.00000	22,000	22.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.90	Put		2,549.00000	2,542,000	22.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.40	Call		111.00000	107,000	18.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.40	Put		1,137.00000	1,127,000	18.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	10.90	Call		617.00000	617,000	14.27	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.90	Put		143.00000	137,000	14.27	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.40	Call		1,982.00000	1,987,000	18.32	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.40	Put		8.00000	7,000	18.32	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	7.90	Call		3,475.00000	3,481,000	23.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	7.90	Put		1.00000	1,000	23.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.00	Call		20.00000	19,000	22.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.00	Put		2,646.00000	2,639,000	22.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.15	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.15	Put		8,776.00000	8,770,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.65	Call		0.00000	0,000	30.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.65	Put		7,276.00000	7,270,000	30.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.15	Call		1.00000	1,000	26.99	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.15	Put		5,777.00000	5,771,000	26.99	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.65	Call		2.00000	2,000	24.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.65	Put		4,278.00000	4,272,000	24.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.15	Call		17.00000	16,000	22.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.15	Put		2,793.00000	2,786,000	22.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.65	Call		87.00000	83,000	19.27	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.65	Put		1,363.00000	1,353,000	19.27	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.15	Call		458.00000	459,000	14.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.15	Put		234.00000	229,000	14.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.65	Call		1,735.00000	1,741,000	17.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.65	Put		11.00000	11,000	17.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.15	Call		3,225.00000	3,231,000	23.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	8.15	Put		1.00000	1,000	23.13	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.60	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.60	Put		9,226.00000	9,220,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.10	Call		0.00000	0,000	30.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.10	Put		7,726.00000	7,720,000	30.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.60	Call		1.00000	1,000	27.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.60	Put		6,227.00000	6,221,000	27.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.10	Call		2.00000	2,000	24.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.10	Put		4,728.00000	4,722,000	24.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.60	Call		9.00000	9,000	22.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.60	Put		3,235.00000	3,229,000	22.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.10	Call		59.00000	55,000	20.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.10	Put		1,785.00000	1,775,000	20.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.60	Call		263.00000	262,000	15.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.60	Put		489.00000	482,000	15.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.10	Call		1,297.00000	1,301,000	15.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.10	Put		23.00000	21,000	15.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		2,776.00000	2,782,000	21.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		2.00000	2,000	21.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.30	Call		0.00000	0,000	29.32	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.30	Put		6,926.00000	6,920,000	29.32	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.30	Call		1.00000	1,000	27.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.30	Put		5,927.00000	5,921,000	27.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.30	Call		1.00000	1,000	25.31	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.30	Put		4,927.00000	4,921,000	25.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	15.30	Call		3.00000	3,000	23.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.30	Put		3,929.00000	3,923,000	23.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.30	Call		14.00000	13,000	22.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.30	Put		2,940.00000	2,933,000	22.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.80	Call		27.00000	25,000	22.26	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.80	Put		2,453.00000	2,445,000	22.26	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.30	Call		50.00000	47,000	21.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.30	Put		1,976.00000	1,967,000	21.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.80	Call		76.00000	72,000	19.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.80	Put		1,502.00000	1,492,000	19.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.30	Call		122.00000	119,000	18.03	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.30	Put		1,048.00000	1,039,000	18.03	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.10	Call		18.00000	17,000	22.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.10	Put		2,744.00000	2,737,000	22.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.35	Call		0.00000	0,000	29.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.35	Put		6,976.00000	6,970,000	29.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.35	Call		1.00000	1,000	27.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.35	Put		5,977.00000	5,971,000	27.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.35	Call		1.00000	1,000	25.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.35	Put		4,977.00000	4,971,000	25.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.35	Call		3.00000	3,000	23.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.35	Put		3,979.00000	3,973,000	23.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.85	Call		25.00000	24,000	22.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.85	Put		2,501.00000	2,494,000	22.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.35	Call		48.00000	45,000	21.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	13.35	Put		2,024.00000	2,015,000	21.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.85	Call		73.00000	69,000	19.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.85	Put		1,549.00000	1,539,000	19.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.35	Call		116.00000	113,000	18.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.35	Put		1,092.00000	1,083,000	18.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.95	Call		22.00000	21,000	22.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.95	Put		2,598.00000	2,591,000	22.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.50	Call		1.00000	1,000	27.69	0.00	0	11,194
£ / R	On	14/06/2010	Foreign Exchange Option	17.50	Put		6,127.00000	6,121,000	27.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.40	Call		45.00000	43,000	21.94	0.00	0	11,194
£ / R	On	14/06/2010	Foreign Exchange Option	13.40	Put		2,071.00000	2,063,000	21.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.35	Call		13.00000	12,000	22.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.35	Put		2,989.00000	2,982,000	22.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.80	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.80	Put		9,426.00000	9,420,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.80	Call		0.00000	0,000	30.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.80	Put		7,426.00000	7,420,000	30.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.80	Call		1.00000	1,000	26.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.80	Put		5,427.00000	5,421,000	26.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.80	Call		7.00000	6,000	23.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.80	Put		3,433.00000	3,426,000	23.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.80	Call		2,577.00000	2,583,000	20.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.80	Put		3.00000	3,000	20.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.70	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.70	Put		9,326.00000	9,320,000	31.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	18.70	Call		0.00000	0,000	30.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.70	Put		7,326.00000	7,320,000	30.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.70	Call		1.00000	1,000	26.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.70	Put		5,327.00000	5,321,000	26.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.70	Call		8.00000	7,000	22.97	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.70	Put		3,334.00000	3,327,000	22.97	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.70	Call		2,677.00000	2,682,000	21.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.70	Put		3.00000	2,000	21.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.75	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.75	Put		9,376.00000	9,370,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.75	Call		0.00000	0,000	30.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.75	Put		7,376.00000	7,370,000	30.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.75	Call		2,627.00000	2,633,000	21.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		3.00000	3,000	21.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.00	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.00	Put		9,626.00000	9,620,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.00	Call		0.00000	0,000	30.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.00	Put		7,626.00000	7,620,000	30.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.00	Call		2,378.00000	2,384,000	19.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.00	Put		4.00000	4,000	19.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.10	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.10	Put		9,726.00000	9,720,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.10	Call		1.00000	1,000	26.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.10	Put		5,727.00000	5,721,000	26.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.10	Call		4.00000	4,000	23.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	15.10	Put		3,730.00000	3,724,000	23.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.10	Call		2,279.00000	2,285,000	19.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.10	Put		5.00000	5,000	19.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.05	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.05	Put		9,676.00000	9,670,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.05	Call		0.00000	0,000	30.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.05	Put		7,676.00000	7,670,000	30.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.05	Call		2,329.00000	2,334,000	19.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.05	Put		5.00000	4,000	19.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.15	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.15	Put		9,776.00000	9,770,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.15	Call		0.00000	0,000	31.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.15	Put		7,776.00000	7,770,000	31.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.15	Call		4.00000	4,000	23.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.15	Put		3,780.00000	3,774,000	23.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.15	Call		2,229.00000	2,235,000	19.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.15	Put		5.00000	5,000	19.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.30	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.30	Put		9,926.00000	9,920,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.30	Call		0.00000	0,000	31.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.30	Put		7,926.00000	7,920,000	31.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.30	Call		2,081.00000	2,086,000	18.74	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.30	Put		7.00000	6,000	18.74	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.35	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.35	Put		9,976.00000	9,970,000	31.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	19.35	Call		0.00000	0,000	31.47	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.35	Put		7,976.00000	7,970,000	31.47	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.25	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.25	Put		9,876.00000	9,870,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.25	Call		0.00000	0,000	31.26	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.25	Put		7,876.00000	7,870,000	31.26	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.25	Call		2,130.00000	2,136,000	18.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.25	Put		6.00000	6,000	18.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.55	Put		9,176.00000	9,170,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.55	Call		10.00000	9,000	22.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.55	Put		3,186.00000	3,179,000	22.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		2,826.00000	2,832,000	21.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		2.00000	2,000	21.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.20	Call		2,180.00000	2,185,000	19.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.20	Put		6.00000	5,000	19.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.20	Call		3,175.00000	3,181,000	23.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.20	Put		1.00000	1,000	23.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.05	Call		3,325.00000	3,331,000	23.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.05	Put		1.00000	1,000	23.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.25	Call		3,125.00000	3,131,000	22.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.25	Put		1.00000	1,000	22.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.85	Put		9,476.00000	9,470,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	30.45	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	18.85	Put		7,476.00000	7,470,000	30.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.85	Call		1.00000	1,000	26.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.85	Put		5,477.00000	5,471,000	26.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.85	Call		6.00000	6,000	23.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.85	Put		3,482.00000	3,476,000	23.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		2,527.00000	2,533,000	20.60	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		3.00000	3,000	20.60	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.65	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.65	Put		9,276.00000	9,270,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.65	Call		8.00000	8,000	22.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.65	Put		3,284.00000	3,278,000	22.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.65	Call		2,727.00000	2,732,000	21.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.65	Put		3.00000	2,000	21.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.35	Call		3,026.00000	3,031,000	22.60	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.35	Put		2.00000	1,000	22.60	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.40	Put		9,026.00000	9,020,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.40	Call		2,976.00000	2,982,000	22.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.40	Put		2.00000	2,000	22.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.90	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.90	Put		9,526.00000	9,520,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.90	Call		0.00000	0,000	30.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.90	Put		7,526.00000	7,520,000	30.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.90	Call		6.00000	6,000	23.13	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.90	Put		3,532.00000	3,526,000	23.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		2,478.00000	2,483,000	20.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.90	Put		4.00000	3,000	20.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.50	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.50	Put		10,126.00000	10,120,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.50	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.50	Put		8,126.00000	8,120,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.95	Put		9,576.00000	9,570,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	30.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.95	Put		7,576.00000	7,570,000	30.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.95	Call		1.00000	1,000	26.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.95	Put		5,577.00000	5,571,000	26.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.95	Call		6.00000	5,000	23.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.95	Put		3,582.00000	3,575,000	23.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.95	Call		2,428.00000	2,434,000	20.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.95	Put		4.00000	4,000	20.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.20	Call		0.00000	0,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.20	Put		9,826.00000	9,820,000	31.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.20	Call		0.00000	0,000	31.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.20	Put		7,826.00000	7,820,000	31.16	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.73	Call		231.00000	231,000	19.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.73	Put		1,399.00000	1,392,000	19.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.78	Call		220.00000	221,000	19.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.78	Put		1,438.00000	1,432,000	19.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.68	Call		242.00000	243,000	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	13/09/2010	Foreign Exchange Option	12.68	Put		1,360.00000	1,354,000	19.00	0.00	0	0
Total £ / R Option										0.00	0	61,740
Total £ / R										244,195,005.70	21,627	100,540
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08140	0.08250			0.00	0	1,364
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08290	0.08390			0.00	0	0
Total ¥ / R Future										0.00	0	1,364
¥ / R	On	15/03/2010	Foreign Exchange Option	0.08	Call		263.00000	154,000	20.43	0.00	0	0
¥ / R	On	15/03/2010	Foreign Exchange Option	0.08	Put		13.00000	14,000	20.43	0.00	0	0
¥ / R	On	15/03/2010	Foreign Exchange Option	0.09	Call		2.00000	0,000	40.95	0.00	0	0
¥ / R	On	15/03/2010	Foreign Exchange Option	0.09	Put		752.00000	860,000	40.95	0.00	0	0
¥ / R	On	15/03/2010	Foreign Exchange Option	0.07	Call		1,250.00000	1,140,000	29.42	0.00	0	0
¥ / R	On	15/03/2010	Foreign Exchange Option	0.07	Put		0.00000	0,000	29.42	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.08	Call		564.00000	510,000	21.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.08	Put		174.00000	220,000	21.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.09	Call		202.00000	171,000	25.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.09	Put		812.00000	881,000	25.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.07	Call		1,402.00000	1,302,000	19.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.07	Put		12.00000	12,000	19.00	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	1,364
€ / R	On	15/03/2010	Foreign Exchange Future			10.16820	10.17480			101,580,318.00	9,990	7,925
€ / R	On	14/06/2010	Foreign Exchange Future			10.33970	10.34540			89,055,836.10	8,613	26,107
€ / R	On	13/09/2010	Foreign Exchange Future			10.51370	10.51830			0.00	0	1,608
€ / R	On	13/12/2010	Foreign Exchange Future			10.68480	10.68990			16,027,200.00	1,500	1,650

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total € / R Future										206,663,354.10	20,103	37,290
€ / R	On	15/03/2010	Foreign Exchange Option	19.65	Call		0.00000	0,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	19.65	Put		9,475.00000	9,482,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.65	Call		0.00000	0,000	46.58	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.65	Put		7,475.00000	7,482,000	46.58	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.65	Call		0.00000	0,000	46.14	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.65	Put		5,475.00000	5,482,000	46.14	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.65	Call		0.00000	0,000	42.29	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.65	Put		3,475.00000	3,482,000	42.29	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.65	Call		0.00000	0,000	28.81	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.65	Put		1,475.00000	1,482,000	28.81	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.65	Call		0.00000	0,000	16.24	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.65	Put		475.00000	482,000	16.24	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.65	Call		525.00000	518,000	13.25	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.65	Put		0.00000	0,000	13.25	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.65	Call		1,525.00000	1,518,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.65	Put		0.00000	0,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	7.65	Call		2,525.00000	2,518,000	17.46	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	7.65	Put		0.00000	0,000	17.46	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	19.90	Put		9,725.00000	9,732,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	46.57	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.90	Put		7,725.00000	7,732,000	46.57	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	20.00	Put		9,825.00000	9,832,000	46.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	46.57	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	18.00	Put		7,825.00000	7,832,000	46.57	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	19.75	Call		0.00000	0,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	19.75	Put		9,575.00000	9,582,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.75	Call		0.00000	0,000	46.58	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.75	Put		7,575.00000	7,582,000	46.58	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	12.60	Call		0.00000	0,000	37.26	0.00	0	13,636
€ / R	On	15/03/2010	Foreign Exchange Option	12.60	Put		2,425.00000	2,432,000	37.26	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	19.55	Call		0.00000	0,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	19.55	Put		9,375.00000	9,382,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.55	Call		0.00000	0,000	46.58	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.55	Put		7,375.00000	7,382,000	46.58	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.55	Call		0.00000	0,000	46.05	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.55	Put		5,375.00000	5,382,000	46.05	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.55	Call		0.00000	0,000	41.81	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.55	Put		3,375.00000	3,382,000	41.81	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.55	Call		0.00000	0,000	27.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.55	Put		1,375.00000	1,382,000	27.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.55	Call		1.00000	0,000	14.99	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.55	Put		376.00000	382,000	14.99	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.55	Call		625.00000	618,000	13.91	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.55	Put		0.00000	0,000	13.91	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.55	Call		1,625.00000	1,618,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.55	Put		0.00000	0,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	7.55	Call		2,625.00000	2,618,000	17.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Option	7.55	Put		0.00000	0,000	17.65	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	19.40	Call		0.00000	0,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	19.40	Put		9,225.00000	9,232,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.40	Call		0.00000	0,000	46.59	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.40	Put		7,225.00000	7,232,000	46.59	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.40	Call		0.00000	0,000	45.90	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.40	Put		5,225.00000	5,232,000	45.90	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.40	Call		0.00000	0,000	41.09	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.40	Put		3,225.00000	3,232,000	41.09	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.40	Call		0.00000	0,000	25.67	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.40	Put		1,225.00000	1,232,000	25.67	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.40	Call		4.00000	1,000	13.10	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.40	Put		229.00000	233,000	13.10	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.40	Call		775.00000	768,000	14.90	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.40	Put		0.00000	0,000	14.90	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.40	Call		1,775.00000	1,768,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.40	Put		0.00000	0,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	7.40	Call		2,775.00000	2,768,000	17.92	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	7.40	Put		0.00000	0,000	17.92	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	19.45	Call		0.00000	0,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	19.45	Put		9,275.00000	9,282,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.45	Call		0.00000	0,000	46.58	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.45	Put		7,275.00000	7,282,000	46.58	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.45	Call		0.00000	0,000	45.95	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.45	Put		5,275.00000	5,282,000	45.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Option	13.45	Call		0.00000	0,000	41.33	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.45	Put		3,275.00000	3,282,000	41.33	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.45	Call		0.00000	0,000	26.30	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.45	Put		1,275.00000	1,282,000	26.30	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.45	Call		2.00000	1,000	13.73	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.45	Put		277.00000	283,000	13.73	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.45	Call		725.00000	718,000	14.57	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.45	Put		0.00000	0,000	14.57	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.45	Call		1,725.00000	1,718,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.45	Put		0.00000	0,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	7.45	Call		2,725.00000	2,718,000	17.83	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	7.45	Put		0.00000	0,000	17.83	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	19.80	Call		0.00000	0,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	19.80	Put		9,625.00000	9,632,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.80	Call		0.00000	0,000	46.57	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.80	Put		7,625.00000	7,632,000	46.57	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	20.05	Call		0.00000	0,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	20.05	Put		9,875.00000	9,882,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	18.05	Call		0.00000	0,000	46.57	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	18.05	Put		7,875.00000	7,882,000	46.57	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	20.10	Put		9,925.00000	9,932,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	18.10	Put		7,925.00000	7,932,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	46.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Option	19.95	Put		9,775.00000	9,782,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	46.57	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.95	Put		7,775.00000	7,782,000	46.57	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	19.85	Put		9,675.00000	9,682,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	46.57	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.85	Put		7,675.00000	7,682,000	46.57	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	19.70	Call		0.00000	0,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	19.70	Put		9,525.00000	9,532,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.70	Call		0.00000	0,000	46.58	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.70	Put		7,525.00000	7,532,000	46.58	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	19.60	Call		0.00000	0,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	19.60	Put		9,425.00000	9,432,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.60	Call		0.00000	0,000	46.58	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.60	Put		7,425.00000	7,432,000	46.58	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.60	Call		0.00000	0,000	46.09	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.60	Put		5,425.00000	5,432,000	46.09	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.60	Call		0.00000	0,000	42.05	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.60	Put		3,425.00000	3,432,000	42.05	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.60	Call		0.00000	0,000	28.19	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.60	Put		1,425.00000	1,432,000	28.19	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.60	Call		0.00000	0,000	15.62	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.60	Put		425.00000	432,000	15.62	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.60	Call		575.00000	568,000	13.58	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.60	Put		0.00000	0,000	13.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Option	8.60	Call		1,575.00000	1,568,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.60	Put		0.00000	0,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	7.60	Call		2,575.00000	2,568,000	17.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	7.60	Put		0.00000	0,000	17.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	19.50	Call		0.00000	0,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	19.50	Put		9,325.00000	9,332,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.50	Call		0.00000	0,000	46.58	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.50	Put		7,325.00000	7,332,000	46.58	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	19.35	Call		0.00000	0,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	19.35	Put		9,175.00000	9,182,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.35	Call		0.00000	0,000	46.59	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.35	Put		7,175.00000	7,182,000	46.59	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.35	Call		0.00000	0,000	45.85	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.35	Put		5,175.00000	5,182,000	45.85	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	44.89	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	14.35	Put		4,175.00000	4,182,000	44.89	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.35	Call		0.00000	0,000	40.85	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.35	Put		3,175.00000	3,182,000	40.85	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	36.06	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	12.35	Put		2,175.00000	2,182,000	36.06	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.35	Call		0.00000	0,000	25.04	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.35	Put		1,175.00000	1,182,000	25.04	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.35	Call		7.00000	3,000	12.47	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.35	Put		182.00000	185,000	12.47	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.35	Call		825.00000	818,000	15.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Option	9.35	Put		0.00000	0,000	15.23	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.35	Call		1,825.00000	1,818,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.35	Put		0.00000	0,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	7.35	Call		2,825.00000	2,818,000	18.01	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	7.35	Put		0.00000	0,000	18.01	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.50	Call		0.00000	0,000	46.00	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.50	Put		5,325.00000	5,332,000	46.00	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	45.03	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	14.50	Put		4,325.00000	4,332,000	45.03	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.50	Call		0.00000	0,000	41.57	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.50	Put		3,325.00000	3,332,000	41.57	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	36.78	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	12.50	Put		2,325.00000	2,332,000	36.78	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.50	Call		0.00000	0,000	26.93	0.00	0	10
€ / R	On	15/03/2010	Foreign Exchange Option	11.50	Put		1,325.00000	1,332,000	26.93	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.50	Call		1.00000	0,000	14.36	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.50	Put		326.00000	332,000	14.36	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.50	Call		675.00000	668,000	14.24	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.50	Put		0.00000	0,000	14.24	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.50	Call		1,675.00000	1,668,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.50	Put		0.00000	0,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	7.50	Call		2,675.00000	2,668,000	17.74	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	7.50	Put		0.00000	0,000	17.74	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	46.19	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.70	Put		5,525.00000	5,532,000	46.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Option	14.70	Call		0.00000	0,000	45.22	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	14.70	Put		4,525.00000	4,532,000	45.22	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	42.53	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.70	Put		3,525.00000	3,532,000	42.53	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	12.70	Call		0.00000	0,000	37.74	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	12.70	Put		2,525.00000	2,532,000	37.74	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	29.44	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.70	Put		1,525.00000	1,532,000	29.44	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.70	Call		0.00000	0,000	16.87	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.70	Put		525.00000	532,000	16.87	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.70	Call		475.00000	468,000	12.92	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.70	Put		0.00000	0,000	12.92	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.70	Call		1,475.00000	1,468,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.70	Put		0.00000	0,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	7.70	Call		2,475.00000	2,468,000	17.37	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	7.70	Put		0.00000	0,000	17.37	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	46.24	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.75	Put		5,575.00000	5,582,000	46.24	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	14.75	Call		0.00000	0,000	45.27	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	14.75	Put		4,575.00000	4,582,000	45.27	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	42.77	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.75	Put		3,575.00000	3,582,000	42.77	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	12.75	Call		0.00000	0,000	37.98	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	12.75	Put		2,575.00000	2,582,000	37.98	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	30.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Option	11.75	Put		1,575.00000	1,582,000	30.07	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.75	Call		0.00000	0,000	17.50	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.75	Put		575.00000	582,000	17.50	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.75	Call		425.00000	418,000	12.60	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.75	Put		0.00000	0,000	12.60	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.75	Call		1,425.00000	1,418,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.75	Put		0.00000	0,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	7.75	Call		2,425.00000	2,418,000	17.28	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	7.75	Put		0.00000	0,000	17.28	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	46.43	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.95	Put		5,775.00000	5,782,000	46.43	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	45.47	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	14.95	Put		4,775.00000	4,782,000	45.47	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	43.73	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.95	Put		3,775.00000	3,782,000	43.73	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	38.94	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	12.95	Put		2,775.00000	2,782,000	38.94	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	32.59	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.95	Put		1,775.00000	1,782,000	32.59	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.95	Call		0.00000	0,000	20.02	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.95	Put		775.00000	782,000	20.02	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.95	Call		227.00000	219,000	11.28	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.95	Put		2.00000	1,000	11.28	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.95	Call		1,225.00000	1,218,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.95	Put		0.00000	0,000	16.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Option	7.95	Call		2,225.00000	2,218,000	16.91	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	7.95	Put		0.00000	0,000	16.91	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	46.48	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	16.00	Put		5,825.00000	5,832,000	46.48	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.00	Call		0.00000	0,000	45.51	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.00	Put		4,825.00000	4,832,000	45.51	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	43.97	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	14.00	Put		3,825.00000	3,832,000	43.97	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.00	Call		0.00000	0,000	39.18	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.00	Put		2,825.00000	2,832,000	39.18	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	33.21	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	12.00	Put		1,825.00000	1,832,000	33.21	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.00	Call		0.00000	0,000	20.64	0.00	0	13,651
€ / R	On	15/03/2010	Foreign Exchange Option	11.00	Put		825.00000	832,000	20.64	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.00	Call		180.00000	170,000	10.95	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.00	Put		5.00000	2,000	10.95	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.00	Call		1,175.00000	1,168,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.00	Put		0.00000	0,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.00	Call		2,175.00000	2,168,000	16.82	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.00	Put		0.00000	0,000	16.82	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	46.33	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.85	Put		5,675.00000	5,682,000	46.33	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	45.37	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	14.85	Put		4,675.00000	4,682,000	45.37	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	43.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Option	13.85	Put		3,675.00000	3,682,000	43.25	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	38.46	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	12.85	Put		2,675.00000	2,682,000	38.46	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	31.33	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.85	Put		1,675.00000	1,682,000	31.33	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.85	Call		0.00000	0,000	18.76	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.85	Put		675.00000	682,000	18.76	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.85	Call		325.00000	318,000	11.94	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.85	Put		0.00000	0,000	11.94	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.85	Call		1,325.00000	1,318,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.85	Put		0.00000	0,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	7.85	Call		2,325.00000	2,318,000	17.10	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	7.85	Put		0.00000	0,000	17.10	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	46.29	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.80	Put		5,625.00000	5,632,000	46.29	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	14.80	Call		0.00000	0,000	45.32	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	14.80	Put		4,625.00000	4,632,000	45.32	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	43.01	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.80	Put		3,625.00000	3,632,000	43.01	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	12.80	Call		0.00000	0,000	38.22	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	12.80	Put		2,625.00000	2,632,000	38.22	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	30.70	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.80	Put		1,625.00000	1,632,000	30.70	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.80	Call		0.00000	0,000	18.13	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.80	Put		625.00000	632,000	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	15/03/2010	Foreign Exchange Option	9.80	Call		375.00000	368,000	12.27	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.80	Put		0.00000	0,000	12.27	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.80	Call		1,375.00000	1,368,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.80	Put		0.00000	0,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	7.80	Call		2,375.00000	2,368,000	17.19	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	7.80	Put		0.00000	0,000	17.19	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	46.38	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.90	Put		5,725.00000	5,732,000	46.38	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	14.90	Call		0.00000	0,000	45.42	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	14.90	Put		4,725.00000	4,732,000	45.42	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	43.49	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.90	Put		3,725.00000	3,732,000	43.49	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	12.90	Call		0.00000	0,000	38.70	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	12.90	Put		2,725.00000	2,732,000	38.70	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	31.96	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.90	Put		1,725.00000	1,732,000	31.96	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.90	Call		0.00000	0,000	19.39	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.90	Put		725.00000	732,000	19.39	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.90	Call		276.00000	268,000	11.61	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.90	Put		1.00000	0,000	11.61	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.90	Call		1,275.00000	1,268,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.90	Put		0.00000	0,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	7.90	Call		2,275.00000	2,268,000	17.01	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	7.90	Put		0.00000	0,000	17.01	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	46.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Option	16.15	Put		5,975.00000	5,982,000	46.62	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.15	Call		0.00000	0,000	45.66	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.15	Put		4,975.00000	4,982,000	45.66	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	44.69	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	14.15	Put		3,975.00000	3,982,000	44.69	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.15	Call		0.00000	0,000	39.89	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.15	Put		2,975.00000	2,982,000	39.89	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	35.10	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	12.15	Put		1,975.00000	1,982,000	35.10	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.15	Call		0.00000	0,000	22.53	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.15	Put		975.00000	982,000	22.53	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.15	Call		60.00000	46,000	9.96	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.15	Put		35.00000	28,000	9.96	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.15	Call		1,025.00000	1,018,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.15	Put		0.00000	0,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.15	Call		2,025.00000	2,018,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.15	Put		0.00000	0,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	46.53	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	16.05	Put		5,875.00000	5,882,000	46.53	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	45.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.05	Put		4,875.00000	4,882,000	45.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	44.21	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	14.05	Put		3,875.00000	3,882,000	44.21	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	39.41	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.05	Put		2,875.00000	2,882,000	39.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	33.84	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	12.05	Put		1,875.00000	1,882,000	33.84	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	21.27	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.05	Put		875.00000	882,000	21.27	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.05	Call		135.00000	123,000	10.62	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.05	Put		10.00000	5,000	10.62	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.05	Call		1,125.00000	1,118,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.05	Put		0.00000	0,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.05	Call		2,125.00000	2,118,000	16.73	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.05	Put		0.00000	0,000	16.73	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	46.58	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	16.10	Put		5,925.00000	5,932,000	46.58	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.10	Call		0.00000	0,000	45.61	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.10	Put		4,925.00000	4,932,000	45.61	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	44.45	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	14.10	Put		3,925.00000	3,932,000	44.45	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.10	Call		0.00000	0,000	39.65	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.10	Put		2,925.00000	2,932,000	39.65	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.10	Call		0.00000	0,000	21.90	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.10	Put		925.00000	932,000	21.90	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.10	Call		94.00000	81,000	10.29	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.10	Put		19.00000	13,000	10.29	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.10	Call		1,075.00000	1,068,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.10	Put		0.00000	0,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.10	Call		2,075.00000	2,068,000	16.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Option	8.10	Put		0.00000	0,000	16.64	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	46.62	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	16.20	Put		6,025.00000	6,032,000	46.62	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.20	Call		0.00000	0,000	45.71	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.20	Put		5,025.00000	5,032,000	45.71	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	44.74	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	14.20	Put		4,025.00000	4,032,000	44.74	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.20	Call		0.00000	0,000	40.13	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.20	Put		3,025.00000	3,032,000	40.13	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	35.34	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	12.20	Put		2,025.00000	2,032,000	35.34	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.20	Call		0.00000	0,000	23.16	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.20	Put		1,025.00000	1,032,000	23.16	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.20	Call		37.00000	25,000	10.59	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.20	Put		62.00000	57,000	10.59	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.20	Call		975.00000	968,000	16.22	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.20	Put		0.00000	0,000	16.22	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.20	Call		1,975.00000	1,968,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.20	Put		0.00000	0,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	46.62	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	16.25	Put		6,075.00000	6,082,000	46.62	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.25	Call		0.00000	0,000	45.76	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.25	Put		5,075.00000	5,082,000	45.76	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	44.79	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	14.25	Put		4,075.00000	4,082,000	44.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Option	13.25	Call		0.00000	0,000	40.37	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.25	Put		3,075.00000	3,082,000	40.37	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	35.58	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	12.25	Put		2,075.00000	2,082,000	35.58	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.25	Call		0.00000	0,000	23.79	0.00	0	2,700
€ / R	On	15/03/2010	Foreign Exchange Option	11.25	Put		1,075.00000	1,082,000	23.79	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.25	Call		22.00000	13,000	11.22	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.25	Put		97.00000	95,000	11.22	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.25	Call		925.00000	918,000	15.89	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.25	Put		0.00000	0,000	15.89	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.25	Call		1,925.00000	1,918,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.25	Put		0.00000	0,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	34.47	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	12.10	Put		1,925.00000	1,932,000	34.47	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	19.15	Call		0.00000	0,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	19.15	Put		8,975.00000	8,982,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.15	Call		0.00000	0,000	46.59	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.15	Put		6,975.00000	6,982,000	46.59	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	7.15	Call		3,025.00000	3,018,000	18.38	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	7.15	Put		0.00000	0,000	18.38	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	19.30	Call		0.00000	0,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	19.30	Put		9,125.00000	9,132,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.30	Call		0.00000	0,000	46.59	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.30	Put		7,125.00000	7,132,000	46.59	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	15.30	Call		0.00000	0,000	45.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Option	15.30	Put		5,125.00000	5,132,000	45.80	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.30	Call		0.00000	0,000	40.61	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	13.30	Put		3,125.00000	3,132,000	40.61	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.30	Call		0.00000	0,000	24.42	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	11.30	Put		1,125.00000	1,132,000	24.42	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.30	Call		13.00000	6,000	11.85	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	10.30	Put		138.00000	138,000	11.85	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.30	Call		875.00000	868,000	15.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	9.30	Put		0.00000	0,000	15.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.30	Call		1,875.00000	1,868,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	8.30	Put		0.00000	0,000	16.55	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	7.30	Call		2,875.00000	2,868,000	18.10	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	7.30	Put		0.00000	0,000	18.10	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	19.25	Call		0.00000	0,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	19.25	Put		9,075.00000	9,082,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.25	Call		0.00000	0,000	46.59	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.25	Put		7,075.00000	7,082,000	46.59	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	7.25	Call		2,925.00000	2,918,000	18.20	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	7.25	Put		0.00000	0,000	18.20	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	19.10	Call		0.00000	0,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	19.10	Put		8,925.00000	8,932,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.10	Call		0.00000	0,000	46.60	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.10	Put		6,925.00000	6,932,000	46.60	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	7.10	Call		3,075.00000	3,068,000	18.38	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	7.10	Put		0.00000	0,000	18.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Option	19.20	Call		0.00000	0,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	19.20	Put		9,025.00000	9,032,000	46.56	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.20	Call		0.00000	0,000	46.59	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	17.20	Put		7,025.00000	7,032,000	46.59	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	7.20	Call		2,975.00000	2,968,000	18.29	0.00	0	0
€ / R	On	15/03/2010	Foreign Exchange Option	7.20	Put		0.00000	0,000	18.29	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.10	Call		25.00000	24,000	19.04	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.10	Put		1,780.00000	1,784,000	19.04	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.90	Call		32.00000	30,000	18.34	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.90	Put		1,587.00000	1,590,000	18.34	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.00	Call		28.00000	26,000	18.69	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.00	Put		1,683.00000	1,686,000	18.69	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.30	Call		0.00000	0,000	32.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.30	Put		8,955.00000	8,960,000	32.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.30	Call		0.00000	0,000	29.43	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.30	Put		6,955.00000	6,960,000	29.43	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.30	Call		0.00000	0,000	24.42	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.30	Put		4,955.00000	4,960,000	24.42	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.30	Call		4.00000	4,000	20.92	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.30	Put		2,959.00000	2,964,000	20.92	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.30	Call		68.00000	64,000	16.24	0.00	0	25
€ / R	On	14/06/2010	Foreign Exchange Option	11.30	Put		1,023.00000	1,024,000	16.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.30	Call		298.00000	286,000	12.74	0.00	0	20
€ / R	On	14/06/2010	Foreign Exchange Option	10.30	Put		253.00000	246,000	12.74	0.00	0	271
€ / R	On	14/06/2010	Foreign Exchange Option	9.30	Call		1,058.00000	1,052,000	12.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	9.30	Put		13.00000	12,000	12.56	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.30	Call		2,047.00000	2,042,000	17.58	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.30	Put		2.00000	2,000	17.58	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.30	Call		3,046.00000	3,040,000	21.01	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.30	Put		1.00000	0,000	21.01	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.60	Call		0.00000	0,000	32.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.60	Put		9,255.00000	9,260,000	32.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.60	Call		0.00000	0,000	30.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.60	Put		7,255.00000	7,260,000	30.24	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.60	Call		0.00000	0,000	25.11	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.60	Put		5,255.00000	5,260,000	25.11	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.60	Call		3.00000	2,000	21.28	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.60	Put		3,258.00000	3,262,000	21.28	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.60	Call		46.00000	43,000	17.29	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.60	Put		1,301.00000	1,303,000	17.29	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		188.00000	180,000	13.79	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		443.00000	440,000	13.79	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.60	Call		784.00000	779,000	12.61	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.60	Put		39.00000	39,000	12.61	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		1,749.00000	1,743,000	16.07	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		4.00000	3,000	16.07	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.60	Call		2,746.00000	2,740,000	19.98	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.60	Put		1.00000	0,000	19.98	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.70	Call		0.00000	0,000	32.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.70	Put		9,355.00000	9,360,000	32.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	17.70	Call		0.00000	0,000	30.51	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.70	Put		7,355.00000	7,360,000	30.51	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	25.35	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.70	Put		5,355.00000	5,360,000	25.35	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.70	Call		2.00000	2,000	21.40	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.70	Put		3,357.00000	3,362,000	21.40	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.70	Call		40.00000	38,000	17.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.70	Put		1,395.00000	1,398,000	17.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.70	Call		161.00000	155,000	14.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.70	Put		516.00000	515,000	14.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.70	Call		699.00000	694,000	12.63	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.70	Put		54.00000	54,000	12.63	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.70	Call		1,650.00000	1,644,000	15.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.70	Put		5.00000	4,000	15.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.70	Call		2,646.00000	2,640,000	19.63	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.70	Put		1.00000	0,000	19.63	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.35	Call		0.00000	0,000	32.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.35	Put		9,005.00000	9,010,000	32.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.35	Call		0.00000	0,000	29.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.35	Put		7,005.00000	7,010,000	29.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.35	Call		0.00000	0,000	24.54	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.35	Put		5,005.00000	5,010,000	24.54	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.35	Call		4.00000	3,000	20.98	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.35	Put		3,009.00000	3,013,000	20.98	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.35	Call		63.00000	60,000	16.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	11.35	Put		1,068.00000	1,070,000	16.41	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.35	Call		274.00000	265,000	12.91	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.35	Put		279.00000	275,000	12.91	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.35	Call		1,010.00000	1,005,000	12.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.35	Put		15.00000	15,000	12.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.35	Call		1,998.00000	1,992,000	17.32	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.35	Put		3.00000	2,000	17.32	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.35	Call		2,996.00000	2,990,000	20.84	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.35	Put		1.00000	0,000	20.84	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.40	Call		0.00000	0,000	32.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.40	Put		9,055.00000	9,060,000	32.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.40	Call		0.00000	0,000	29.70	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.40	Put		7,055.00000	7,060,000	29.70	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.40	Call		0.00000	0,000	24.65	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.40	Put		5,055.00000	5,060,000	24.65	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.40	Call		4.00000	3,000	21.04	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.40	Put		3,059.00000	3,063,000	21.04	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.40	Call		59.00000	56,000	16.59	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.40	Put		1,114.00000	1,116,000	16.59	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.40	Call		254.00000	246,000	13.09	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.40	Put		309.00000	306,000	13.09	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.40	Call		963.00000	958,000	12.58	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.40	Put		18.00000	18,000	12.58	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.40	Call		1,948.00000	1,942,000	17.07	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.40	Put		3.00000	2,000	17.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	7.40	Call		2,946.00000	2,940,000	20.66	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.40	Put		1.00000	0,000	20.66	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.55	Call		0.00000	0,000	32.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.55	Put		9,205.00000	9,210,000	32.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.55	Call		0.00000	0,000	30.11	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.55	Put		7,205.00000	7,210,000	30.11	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.55	Call		0.00000	0,000	25.00	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.55	Put		5,205.00000	5,210,000	25.00	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.55	Call		3.00000	2,000	21.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.55	Put		3,208.00000	3,212,000	21.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.55	Call		49.00000	46,000	17.11	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.55	Put		1,254.00000	1,256,000	17.11	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		202.00000	195,000	13.61	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		407.00000	405,000	13.61	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.55	Call		827.00000	822,000	12.60	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.55	Put		32.00000	32,000	12.60	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		1,799.00000	1,793,000	16.32	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		4.00000	3,000	16.32	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.55	Call		2,796.00000	2,790,000	20.15	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.55	Put		1.00000	0,000	20.15	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.45	Call		0.00000	0,000	32.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.45	Put		9,105.00000	9,110,000	32.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.45	Call		0.00000	0,000	29.84	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.45	Put		7,105.00000	7,110,000	29.84	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.45	Call		0.00000	0,000	24.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	15.45	Put		5,105.00000	5,110,000	24.77	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.45	Call		3.00000	3,000	21.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.45	Put		3,108.00000	3,113,000	21.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.45	Call		55.00000	52,000	16.76	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.45	Put		1,160.00000	1,162,000	16.76	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.45	Call		235.00000	227,000	13.26	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.45	Put		340.00000	337,000	13.26	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.45	Call		917.00000	912,000	12.59	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.45	Put		22.00000	22,000	12.59	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.45	Call		1,898.00000	1,892,000	16.82	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.45	Put		3.00000	2,000	16.82	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.45	Call		2,896.00000	2,890,000	20.49	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.45	Put		1.00000	0,000	20.49	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.50	Call		0.00000	0,000	32.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.50	Put		9,155.00000	9,160,000	32.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.50	Call		0.00000	0,000	29.97	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.50	Put		7,155.00000	7,160,000	29.97	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.50	Call		0.00000	0,000	24.88	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.50	Put		5,155.00000	5,160,000	24.88	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.50	Call		3.00000	3,000	21.16	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.50	Put		3,158.00000	3,163,000	21.16	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.50	Call		52.00000	49,000	16.94	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.50	Put		1,207.00000	1,209,000	16.94	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.50	Call		218.00000	210,000	13.44	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.50	Put		373.00000	370,000	13.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	9.50	Call		872.00000	867,000	12.59	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.50	Put		27.00000	27,000	12.59	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.50	Call		1,848.00000	1,842,000	16.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.50	Put		3.00000	2,000	16.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.50	Call		2,846.00000	2,840,000	20.32	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.50	Put		1.00000	0,000	20.32	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	32.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.85	Put		9,505.00000	9,510,000	32.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	30.92	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.85	Put		7,505.00000	7,510,000	30.92	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	25.69	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.85	Put		5,505.00000	5,510,000	25.69	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.85	Call		2.00000	2,000	21.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.85	Put		3,507.00000	3,512,000	21.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.85	Call		33.00000	31,000	18.16	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.85	Put		1,538.00000	1,541,000	18.16	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.85	Call		129.00000	123,000	14.66	0.00	0	29
€ / R	On	14/06/2010	Foreign Exchange Option	10.85	Put		634.00000	633,000	14.66	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.85	Call		581.00000	574,000	12.66	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.85	Put		86.00000	84,000	12.66	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		1,501.00000	1,495,000	14.82	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		6.00000	5,000	14.82	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.85	Call		2,496.00000	2,490,000	19.12	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.85	Put		1.00000	0,000	19.12	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.80	Call		0.00000	0,000	32.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	19.80	Put		9,455.00000	9,460,000	32.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.80	Call		0.00000	0,000	30.78	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.80	Put		7,455.00000	7,460,000	30.78	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	25.58	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.80	Put		5,455.00000	5,460,000	25.58	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.80	Call		2.00000	2,000	21.52	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.80	Put		3,457.00000	3,462,000	21.52	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.80	Call		36.00000	33,000	17.99	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.80	Put		1,491.00000	1,493,000	17.99	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.80	Call		139.00000	133,000	14.49	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.80	Put		594.00000	593,000	14.49	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.80	Call		619.00000	613,000	12.65	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.80	Put		74.00000	73,000	12.65	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.80	Call		1,550.00000	1,544,000	15.07	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.80	Put		5.00000	4,000	15.07	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.80	Call		2,546.00000	2,540,000	19.29	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.80	Put		1.00000	0,000	19.29	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	32.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.90	Put		9,555.00000	9,560,000	32.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	31.05	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.90	Put		7,555.00000	7,560,000	31.05	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	25.81	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.90	Put		5,555.00000	5,560,000	25.81	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.90	Call		2.00000	1,000	21.63	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.90	Put		3,557.00000	3,561,000	21.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	10.90	Call		120.00000	114,000	14.84	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.90	Put		675.00000	674,000	14.84	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.90	Call		544.00000	536,000	12.67	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.90	Put		99.00000	96,000	12.67	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		1,451.00000	1,445,000	14.56	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.90	Put		6.00000	5,000	14.56	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.90	Call		2,446.00000	2,440,000	18.95	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.90	Put		1.00000	0,000	18.95	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	32.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.95	Put		9,605.00000	9,610,000	32.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	31.19	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.95	Put		7,605.00000	7,610,000	31.19	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	25.92	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.95	Put		5,605.00000	5,610,000	25.92	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.95	Call		1.00000	1,000	21.69	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.95	Put		3,606.00000	3,611,000	21.69	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.95	Call		30.00000	28,000	18.51	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.95	Put		1,635.00000	1,638,000	18.51	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.95	Call		111.00000	106,000	15.01	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.95	Put		716.00000	716,000	15.01	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.95	Call		508.00000	500,000	12.68	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.95	Put		113.00000	110,000	12.68	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.95	Call		1,402.00000	1,396,000	14.31	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.95	Put		7.00000	6,000	14.31	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.95	Call		2,396.00000	2,390,000	18.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	7.95	Put		1.00000	0,000	18.78	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.75	Call		0.00000	0,000	32.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.75	Put		9,405.00000	9,410,000	32.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.75	Call		0.00000	0,000	30.65	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.75	Put		7,405.00000	7,410,000	30.65	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	25.46	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.75	Put		5,405.00000	5,410,000	25.46	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.75	Call		2.00000	2,000	21.46	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.75	Put		3,407.00000	3,412,000	21.46	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.75	Call		38.00000	35,000	17.81	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.75	Put		1,443.00000	1,445,000	17.81	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.75	Call		150.00000	143,000	14.31	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.75	Put		555.00000	553,000	14.31	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.75	Call		658.00000	653,000	12.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.75	Put		63.00000	63,000	12.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.75	Call		1,600.00000	1,594,000	15.32	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		5.00000	4,000	15.32	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.75	Call		2,596.00000	2,590,000	19.46	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.75	Put		1.00000	0,000	19.46	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	32.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.00	Put		9,655.00000	9,660,000	32.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	31.32	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.00	Put		7,655.00000	7,660,000	31.32	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	26.04	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.00	Put		5,655.00000	5,660,000	26.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	14.00	Call		1.00000	1,000	21.75	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.00	Put		3,656.00000	3,661,000	21.75	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.00	Call		103.00000	98,000	15.19	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.00	Put		758.00000	758,000	15.19	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.00	Call		474.00000	465,000	12.69	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.00	Put		129.00000	125,000	12.69	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.00	Call		1,353.00000	1,346,000	14.06	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.00	Put		8.00000	6,000	14.06	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.00	Call		2,346.00000	2,341,000	18.60	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.00	Put		1.00000	1,000	18.60	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.15	Call		0.00000	0,000	32.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.15	Put		9,805.00000	9,810,000	32.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.15	Call		0.00000	0,000	31.73	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.15	Put		7,805.00000	7,810,000	31.73	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	26.39	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.15	Put		5,805.00000	5,810,000	26.39	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.15	Call		1.00000	1,000	21.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.15	Put		3,806.00000	3,811,000	21.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.15	Call		24.00000	22,000	19.21	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.15	Put		1,829.00000	1,832,000	19.21	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.15	Call		83.00000	79,000	15.71	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.15	Put		888.00000	889,000	15.71	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.15	Call		379.00000	369,000	12.71	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.15	Put		184.00000	179,000	12.71	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.15	Call		1,205.00000	1,199,000	13.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	9.15	Put		10.00000	9,000	13.31	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.15	Call		2,197.00000	2,191,000	18.09	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.15	Put		2.00000	1,000	18.09	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		165.00000	163,000	17.82	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		1,312.00000	1,314,000	17.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		1.00000	1,000	24.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		9,511.00000	9,516,000	24.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		7.00000	6,000	24.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		7,517.00000	7,521,000	24.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		39.00000	38,000	25.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		5,549.00000	5,553,000	25.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		89.00000	87,000	23.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		3,599.00000	3,602,000	23.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		227.00000	223,000	18.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		1,737.00000	1,738,000	18.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		405.00000	399,000	16.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		915.00000	914,000	16.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		806.00000	799,000	14.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		316.00000	314,000	14.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		1,555.00000	1,548,000	13.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		65.00000	63,000	13.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		2,506.00000	2,501,000	16.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		16.00000	16,000	16.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		246.00000	241,000	18.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		1,606.00000	1,606,000	18.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		1.00000	1,000	24.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		9,561.00000	9,566,000	24.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		6.00000	6,000	24.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		7,566.00000	7,571,000	24.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		38.00000	37,000	26.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		5,598.00000	5,602,000	26.00	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		87.00000	85,000	23.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		3,647.00000	3,650,000	23.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		221.00000	217,000	19.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		1,781.00000	1,782,000	19.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		392.00000	386,000	16.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		952.00000	951,000	16.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		778.00000	770,000	14.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		338.00000	335,000	14.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		1,510.00000	1,504,000	13.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		70.00000	69,000	13.94	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		2,457.00000	2,451,000	16.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		17.00000	16,000	16.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		1.00000	1,000	24.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		10,261.00000	10,266,000	24.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		3.00000	3,000	24.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		8,263.00000	8,268,000	24.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		25.00000	24,000	26.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		6,285.00000	6,289,000	26.15	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		65.00000	64,000	24.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		4,325.00000	4,329,000	24.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		156.00000	153,000	20.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		2,416.00000	2,418,000	20.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		259.00000	255,000	18.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		1,519.00000	1,520,000	18.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		476.00000	469,000	15.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		736.00000	734,000	15.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		960.00000	952,000	14.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		220.00000	217,000	14.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		1,782.00000	1,776,000	14.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		42.00000	41,000	14.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		1.00000	1,000	24.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		10,161.00000	10,166,000	24.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		3.00000	3,000	24.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		8,163.00000	8,168,000	24.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		27.00000	26,000	26.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		6,187.00000	6,191,000	26.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		69.00000	67,000	24.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		4,229.00000	4,232,000	24.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		164.00000	161,000	20.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		2,324.00000	2,326,000	20.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		274.00000	270,000	18.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		1,434.00000	1,435,000	18.05	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		508.00000	501,000	15.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		668.00000	666,000	15.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		1,027.00000	1,019,000	13.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		187.00000	184,000	13.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		1,875.00000	1,869,000	14.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		35.00000	34,000	14.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		1.00000	1,000	24.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		9,311.00000	9,316,000	24.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		8.00000	8,000	24.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		7,318.00000	7,323,000	24.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		42.00000	41,000	25.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		5,352.00000	5,356,000	25.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		96.00000	94,000	22.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		3,406.00000	3,409,000	22.69	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		252.00000	248,000	18.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		1,562.00000	1,563,000	18.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		460.00000	454,000	15.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		770.00000	769,000	15.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		927.00000	920,000	14.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		237.00000	235,000	14.09	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		1,736.00000	1,730,000	14.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		46.00000	45,000	14.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		2,703.00000	2,698,000	17.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		13.00000	13,000	17.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		1.00000	1,000	24.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		9,411.00000	9,416,000	24.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		7.00000	7,000	24.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		7,417.00000	7,422,000	24.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		40.00000	39,000	25.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		5,450.00000	5,454,000	25.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		92.00000	90,000	22.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		3,502.00000	3,505,000	22.88	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		239.00000	235,000	18.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		1,649.00000	1,650,000	18.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		431.00000	425,000	16.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		841.00000	840,000	16.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		865.00000	857,000	14.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		275.00000	272,000	14.24	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		1,644.00000	1,638,000	14.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		54.00000	53,000	14.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		2,605.00000	2,599,000	16.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		15.00000	14,000	16.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		1.00000	1,000	24.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		9,711.00000	9,716,000	24.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		5.00000	5,000	24.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		7,715.00000	7,720,000	24.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		36.00000	35,000	26.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		5,746.00000	5,750,000	26.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		82.00000	81,000	23.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		3,792.00000	3,796,000	23.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		205.00000	202,000	19.42	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		1,915.00000	1,917,000	19.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		357.00000	352,000	16.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,067.00000	1,067,000	16.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		698.00000	691,000	14.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		408.00000	406,000	14.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		1,380.00000	1,373,000	13.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		90.00000	88,000	13.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		2,309.00000	2,303,000	15.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		19.00000	18,000	15.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		1.00000	1,000	24.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		9,861.00000	9,866,000	24.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		4.00000	4,000	24.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		7,864.00000	7,869,000	24.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		34.00000	33,000	26.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		5,894.00000	5,898,000	26.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		78.00000	76,000	23.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		3,938.00000	3,941,000	23.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		191.00000	187,000	19.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,051.00000	2,052,000	19.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		326.00000	321,000	17.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,186.00000	1,186,000	17.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		626.00000	618,000	14.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		486.00000	483,000	14.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		1,253.00000	1,246,000	13.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		113.00000	111,000	13.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		2,162.00000	2,156,000	14.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		22.00000	21,000	14.87	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		1.00000	1,000	24.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		9,161.00000	9,166,000	24.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		10.00000	9,000	25.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		7,170.00000	7,174,000	25.08	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		44.00000	43,000	25.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		5,204.00000	5,208,000	25.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		102.00000	100,000	22.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		3,262.00000	3,265,000	22.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		2,852.00000	2,846,000	17.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		12.00000	11,000	17.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		1.00000	1,000	24.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		9,211.00000	9,216,000	24.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		9.00000	9,000	25.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		7,219.00000	7,224,000	25.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		44.00000	42,000	25.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		5,254.00000	5,257,000	25.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		100.00000	98,000	22.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		3,310.00000	3,313,000	22.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		267.00000	262,000	18.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		1,477.00000	1,477,000	18.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		492.00000	485,000	15.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		702.00000	700,000	15.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		993.00000	985,000	13.95	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		203.00000	200,000	13.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		1,828.00000	1,822,000	14.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		38.00000	37,000	14.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		2,802.00000	2,797,000	17.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		12.00000	12,000	17.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		1.00000	1,000	24.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		9,261.00000	9,266,000	24.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		9.00000	8,000	24.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		7,269.00000	7,273,000	24.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		43.00000	41,000	25.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		5,303.00000	5,306,000	25.61	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		98.00000	96,000	22.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		3,358.00000	3,361,000	22.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		2,753.00000	2,747,000	17.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		13.00000	12,000	17.26	0.00	0	0
Total € / R Option										0.00	0	30,342
Total € / R										206,663,354.10	20,103	67,632
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.77670	6.80030			17,009,517.00	2,510	9,175
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.82390	6.84790			17,093,869.50	2,505	5,513
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.86590	6.88930			0.00	0	4,490
Total AU\$ / R Future										34,103,386.50	5,015	19,178
AU\$ / R	On	15/03/2010	Foreign Exchange Option	14.80	Call		0.00000	0,000	50.40	0.00	0	0
AU\$ / R	On	15/03/2010	Foreign Exchange Option	14.80	Put		8,000.00000	8,023,000	50.40	0.00	0	0
AU\$ / R	On	15/03/2010	Foreign Exchange Option	12.80	Call		0.00000	0,000	50.48	0.00	0	0
AU\$ / R	On	15/03/2010	Foreign Exchange Option	12.80	Put		6,000.00000	6,023,000	50.48	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 15/03/2010 Foreign Exchange Option	10.80	Call		0.00000	0,000	50.58	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	10.80	Put		4,000.00000	4,023,000	50.58	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	8.80	Call		0.00000	0,000	44.51	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	8.80	Put		2,000.00000	2,023,000	44.51	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	5.80	Call		1,000.00000	977,000	16.48	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	5.80	Put		0.00000	0,000	16.48	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	4.80	Call		2,000.00000	1,977,000	20.47	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	4.80	Put		0.00000	0,000	20.47	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	3.80	Call		3,000.00000	2,977,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	3.80	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	2.80	Call		4,000.00000	3,977,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	2.80	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	14.90	Call		0.00000	0,000	50.40	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	14.90	Put		8,100.00000	8,123,000	50.40	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	12.90	Call		0.00000	0,000	50.48	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	12.90	Put		6,100.00000	6,123,000	50.48	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	10.90	Call		0.00000	0,000	50.57	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	10.90	Put		4,100.00000	4,123,000	50.57	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	8.90	Call		0.00000	0,000	44.83	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	8.90	Put		2,100.00000	2,123,000	44.83	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	5.90	Call		900.00000	877,000	15.74	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	5.90	Put		0.00000	0,000	15.74	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	4.90	Call		1,900.00000	1,877,000	20.09	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	4.90	Put		0.00000	0,000	20.09	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	3.90	Call		2,900.00000	2,877,000	20.66	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 15/03/2010 Foreign Exchange Option	3.90	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	2.90	Call		3,900.00000	3,877,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	2.90	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	14.95	Call		0.00000	0,000	50.40	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	14.95	Put		8,150.00000	8,173,000	50.40	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	12.95	Call		0.00000	0,000	50.48	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	12.95	Put		6,150.00000	6,173,000	50.48	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	10.95	Call		0.00000	0,000	50.57	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	10.95	Put		4,150.00000	4,173,000	50.57	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	8.95	Call		0.00000	0,000	44.98	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	8.95	Put		2,150.00000	2,173,000	44.98	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	5.95	Call		850.00000	827,000	15.37	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	5.95	Put		0.00000	0,000	15.37	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	4.95	Call		1,850.00000	1,827,000	19.90	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	4.95	Put		0.00000	0,000	19.90	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	3.95	Call		2,850.00000	2,827,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	3.95	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	2.95	Call		3,850.00000	3,827,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	2.95	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	14.85	Call		0.00000	0,000	50.40	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	14.85	Put		8,050.00000	8,073,000	50.40	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	12.85	Call		0.00000	0,000	50.48	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	12.85	Put		6,050.00000	6,073,000	50.48	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	10.85	Call		0.00000	0,000	50.58	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	10.85	Put		4,050.00000	4,073,000	50.58	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 15/03/2010 Foreign Exchange Option	8.85	Call		0.00000	0,000	44.67	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	8.85	Put		2,050.00000	2,073,000	44.67	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	5.85	Call		950.00000	927,000	16.11	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	5.85	Put		0.00000	0,000	16.11	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	4.85	Call		1,950.00000	1,927,000	20.28	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	4.85	Put		0.00000	0,000	20.28	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	3.85	Call		2,950.00000	2,927,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	3.85	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	2.85	Call		3,950.00000	3,927,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	2.85	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	14.75	Call		0.00000	0,000	50.40	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	14.75	Put		7,950.00000	7,973,000	50.40	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	12.75	Call		0.00000	0,000	50.49	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	12.75	Put		5,950.00000	5,973,000	50.49	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	10.75	Call		0.00000	0,000	50.58	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	10.75	Put		3,950.00000	3,973,000	50.58	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	8.75	Call		0.00000	0,000	44.36	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	8.75	Put		1,950.00000	1,973,000	44.36	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	5.75	Call		1,050.00000	1,027,000	16.85	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	5.75	Put		0.00000	0,000	16.85	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	4.75	Call		2,050.00000	2,027,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	4.75	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	3.75	Call		3,050.00000	3,027,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	3.75	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	2.75	Call		4,050.00000	4,027,000	20.66	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 15/03/2010 Foreign Exchange Option	2.75	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	14.45	Call		0.00000	0,000	50.41	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	14.45	Put		7,650.00000	7,673,000	50.41	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	12.45	Call		0.00000	0,000	50.50	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	12.45	Put		5,650.00000	5,673,000	50.50	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	10.45	Call		0.00000	0,000	49.65	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	10.45	Put		3,650.00000	3,673,000	49.65	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	8.45	Call		0.00000	0,000	39.13	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	8.45	Put		1,650.00000	1,673,000	39.13	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	5.45	Call		1,350.00000	1,327,000	17.99	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	5.45	Put		0.00000	0,000	17.99	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	4.45	Call		2,350.00000	2,327,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	4.45	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	3.45	Call		3,350.00000	3,327,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	3.45	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	2.45	Call		4,350.00000	4,327,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	2.45	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	14.65	Call		0.00000	0,000	50.41	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	14.65	Put		7,850.00000	7,873,000	50.41	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	12.65	Call		0.00000	0,000	50.49	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	12.65	Put		5,850.00000	5,873,000	50.49	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	10.65	Call		0.00000	0,000	50.27	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	10.65	Put		3,850.00000	3,873,000	50.27	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	8.65	Call		0.00000	0,000	42.61	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	8.65	Put		1,850.00000	1,873,000	42.61	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 15/03/2010 Foreign Exchange Option	5.65	Call		1,150.00000	1,127,000	17.23	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	5.65	Put		0.00000	0,000	17.23	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	4.65	Call		2,150.00000	2,127,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	4.65	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	3.65	Call		3,150.00000	3,127,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	3.65	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	2.65	Call		4,150.00000	4,127,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	2.65	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	14.70	Call		0.00000	0,000	50.40	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	14.70	Put		7,900.00000	7,923,000	50.40	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	12.70	Call		0.00000	0,000	50.49	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	12.70	Put		5,900.00000	5,923,000	50.49	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	10.70	Call		0.00000	0,000	50.43	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	10.70	Put		3,900.00000	3,923,000	50.43	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	8.70	Call		0.00000	0,000	43.49	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	8.70	Put		1,900.00000	1,923,000	43.49	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	5.70	Call		1,100.00000	1,077,000	17.04	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	5.70	Put		0.00000	0,000	17.04	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	4.70	Call		2,100.00000	2,077,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	4.70	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	3.70	Call		3,100.00000	3,077,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	3.70	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	2.70	Call		4,100.00000	4,077,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	2.70	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	14.60	Call		0.00000	0,000	50.41	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 15/03/2010 Foreign Exchange Option	14.60	Put		7,800.00000	7,823,000	50.41	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	12.60	Call		0.00000	0,000	50.49	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	12.60	Put		5,800.00000	5,823,000	50.49	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	10.60	Call		0.00000	0,000	50.12	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	10.60	Put		3,800.00000	3,823,000	50.12	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	8.60	Call		0.00000	0,000	41.74	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	8.60	Put		1,800.00000	1,823,000	41.74	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	5.60	Call		1,200.00000	1,177,000	17.42	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	5.60	Put		0.00000	0,000	17.42	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	4.60	Call		2,200.00000	2,177,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	4.60	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	3.60	Call		3,200.00000	3,177,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	3.60	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	2.60	Call		4,200.00000	4,177,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	2.60	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	14.55	Call		0.00000	0,000	50.41	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	14.55	Put		7,750.00000	7,773,000	50.41	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	12.55	Call		0.00000	0,000	50.50	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	12.55	Put		5,750.00000	5,773,000	50.50	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	10.55	Call		0.00000	0,000	49.96	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	10.55	Put		3,750.00000	3,773,000	49.96	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	8.55	Call		0.00000	0,000	40.87	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	8.55	Put		1,750.00000	1,773,000	40.87	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	5.55	Call		1,250.00000	1,227,000	17.61	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	5.55	Put		0.00000	0,000	17.61	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 15/03/2010 Foreign Exchange Option	4.55	Call		2,250.00000	2,227,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	4.55	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	3.55	Call		3,250.00000	3,227,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	3.55	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	2.55	Call		4,250.00000	4,227,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	2.55	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	14.50	Call		0.00000	0,000	50.41	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	14.50	Put		7,700.00000	7,723,000	50.41	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	12.50	Call		0.00000	0,000	50.50	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	12.50	Put		5,700.00000	5,723,000	50.50	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	10.50	Call		0.00000	0,000	49.80	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	10.50	Put		3,700.00000	3,723,000	49.80	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	8.50	Call		0.00000	0,000	40.00	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	8.50	Put		1,700.00000	1,723,000	40.00	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	5.50	Call		1,300.00000	1,277,000	17.80	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	5.50	Put		0.00000	0,000	17.80	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	4.50	Call		2,300.00000	2,277,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	4.50	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	3.50	Call		3,300.00000	3,277,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	3.50	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	2.50	Call		4,300.00000	4,277,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	2.50	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	14.40	Call		0.00000	0,000	50.42	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	14.40	Put		7,600.00000	7,623,000	50.42	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	12.40	Call		0.00000	0,000	50.50	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 15/03/2010 Foreign Exchange Option	12.40	Put		5,600.00000	5,623,000	50.50	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	10.40	Call		0.00000	0,000	49.49	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	10.40	Put		3,600.00000	3,623,000	49.49	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	8.40	Call		0.00000	0,000	38.25	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	8.40	Put		1,600.00000	1,623,000	38.25	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	5.40	Call		1,400.00000	1,377,000	18.18	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	5.40	Put		0.00000	0,000	18.18	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	4.40	Call		2,400.00000	2,377,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	4.40	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	3.40	Call		3,400.00000	3,377,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	3.40	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	2.40	Call		4,400.00000	4,377,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	2.40	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.10	Call		700.00000	677,000	14.27	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.10	Put		0.00000	0,000	14.27	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.00	Call		800.00000	777,000	15.00	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.00	Put		0.00000	0,000	15.00	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.05	Call		750.00000	727,000	14.63	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.05	Put		0.00000	0,000	14.63	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.95	Call		2.00000	0,000	12.96	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.95	Put		152.00000	173,000	12.96	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.85	Call		12.00000	5,000	11.22	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.85	Put		62.00000	78,000	11.22	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.75	Call		62.00000	39,000	9.47	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.75	Put		12.00000	12,000	9.47	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 15/03/2010 Foreign Exchange Option	6.55	Call		251.00000	227,000	10.95	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.55	Put		1.00000	0,000	10.95	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.45	Call		350.00000	327,000	11.69	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.45	Put		0.00000	0,000	11.69	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.35	Call		450.00000	427,000	12.42	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.35	Put		0.00000	0,000	12.42	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.25	Call		550.00000	527,000	13.16	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.25	Put		0.00000	0,000	13.16	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.15	Call		650.00000	627,000	13.90	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.15	Put		0.00000	0,000	13.90	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.20	Call		600.00000	577,000	13.53	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.20	Put		0.00000	0,000	13.53	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	7.10	Call		0.00000	0,000	15.58	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	7.10	Put		300.00000	323,000	15.58	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	7.00	Call		1.00000	0,000	13.83	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	7.00	Put		201.00000	223,000	13.83	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.90	Call		4.00000	2,000	12.09	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.90	Put		104.00000	125,000	12.09	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.80	Call		28.00000	15,000	10.35	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.80	Put		28.00000	38,000	10.35	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.70	Call		105.00000	80,000	9.84	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.70	Put		5.00000	3,000	9.84	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.60	Call		201.00000	177,000	10.58	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.60	Put		1.00000	0,000	10.58	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.50	Call		300.00000	277,000	11.32	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.50	Put		0.00000	0,000	11.32	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.40	Call		400.00000	377,000	12.05	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.40	Put		0.00000	0,000	12.05	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.30	Call		500.00000	477,000	12.79	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.30	Put		0.00000	0,000	12.79	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.65	Call		152.00000	127,000	10.21	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	6.65	Put		2.00000	0,000	10.21	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	15.10	Call		0.00000	0,000	50.40	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	15.10	Put		8,300.00000	8,323,000	50.40	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	13.10	Call		0.00000	0,000	50.47	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	13.10	Put		6,300.00000	6,323,000	50.47	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	11.10	Call		0.00000	0,000	50.57	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	11.10	Put		4,300.00000	4,323,000	50.57	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	9.10	Call		0.00000	0,000	45.45	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	9.10	Put		2,300.00000	2,323,000	45.45	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	5.10	Call		1,700.00000	1,677,000	19.33	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	5.10	Put		0.00000	0,000	19.33	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	4.10	Call		2,700.00000	2,677,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	4.10	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	3.10	Call		3,700.00000	3,677,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	3.10	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	15.05	Call		0.00000	0,000	50.40	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	15.05	Put		8,250.00000	8,273,000	50.40	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	13.05	Call		0.00000	0,000	50.47	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	13.05	Put		6,250.00000	6,273,000	50.47	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 15/03/2010 Foreign Exchange Option	11.05	Call		0.00000	0,000	50.57	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	11.05	Put		4,250.00000	4,273,000	50.57	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	9.05	Call		0.00000	0,000	45.29	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	9.05	Put		2,250.00000	2,273,000	45.29	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	7.05	Call		0.00000	0,000	14.71	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	7.05	Put		250.00000	273,000	14.71	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	5.05	Call		1,750.00000	1,727,000	19.52	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	5.05	Put		0.00000	0,000	19.52	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	4.05	Call		2,750.00000	2,727,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	4.05	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	3.05	Call		3,750.00000	3,727,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	3.05	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	15.00	Call		0.00000	0,000	50.40	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	15.00	Put		8,200.00000	8,223,000	50.40	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	13.00	Call		0.00000	0,000	50.48	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	13.00	Put		6,200.00000	6,223,000	50.48	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	11.00	Call		0.00000	0,000	50.57	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	11.00	Put		4,200.00000	4,223,000	50.57	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	9.00	Call		0.00000	0,000	45.14	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	9.00	Put		2,200.00000	2,223,000	45.14	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	5.00	Call		1,800.00000	1,777,000	19.71	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	5.00	Put		0.00000	0,000	19.71	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	4.00	Call		2,800.00000	2,777,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	4.00	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	3.00	Call		3,800.00000	3,777,000	20.66	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 15/03/2010 Foreign Exchange Option	3.00	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	15.15	Call		0.00000	0,000	50.40	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	15.15	Put		8,350.00000	8,373,000	50.40	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	13.15	Call		0.00000	0,000	50.47	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	13.15	Put		6,350.00000	6,373,000	50.47	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	11.15	Call		0.00000	0,000	50.56	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	11.15	Put		4,350.00000	4,373,000	50.56	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	9.15	Call		0.00000	0,000	45.60	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	9.15	Put		2,350.00000	2,373,000	45.60	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	7.15	Call		0.00000	0,000	16.45	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	7.15	Put		350.00000	373,000	16.45	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	5.15	Call		1,650.00000	1,627,000	19.13	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	5.15	Put		0.00000	0,000	19.13	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	4.15	Call		2,650.00000	2,627,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	4.15	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	3.15	Call		3,650.00000	3,627,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	3.15	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	15.25	Call		0.00000	0,000	50.40	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	15.25	Put		8,450.00000	8,473,000	50.40	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	13.25	Call		0.00000	0,000	50.46	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	13.25	Put		6,450.00000	6,473,000	50.46	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	11.25	Call		0.00000	0,000	50.56	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	11.25	Put		4,450.00000	4,473,000	50.56	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	9.25	Call		0.00000	0,000	45.91	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	9.25	Put		2,450.00000	2,473,000	45.91	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 15/03/2010 Foreign Exchange Option	7.25	Call		0.00000	0,000	18.19	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	7.25	Put		450.00000	473,000	18.19	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	5.25	Call		1,550.00000	1,527,000	18.75	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	5.25	Put		0.00000	0,000	18.75	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	4.25	Call		2,550.00000	2,527,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	4.25	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	3.25	Call		3,550.00000	3,527,000	20.66	0.00	0	0
AU\$ / R On 15/03/2010 Foreign Exchange Option	3.25	Put		0.00000	0,000	20.66	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.60	Call		0.00000	0,000	27.22	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.60	Put		7,752.00000	7,776,000	27.22	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.60	Call		1.00000	1,000	39.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.60	Put		5,753.00000	5,777,000	39.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.60	Call		1.00000	1,000	31.78	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.60	Put		3,753.00000	3,777,000	31.78	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.60	Call		9.00000	9,000	23.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.60	Put		1,761.00000	1,785,000	23.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.60	Call		337.00000	314,000	13.24	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.60	Put		89.00000	90,000	13.24	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.60	Call		1,254.00000	1,230,000	19.75	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.60	Put		6.00000	6,000	19.75	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.60	Call		2,248.00000	2,224,000	23.72	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.60	Put		0.00000	0,000	23.72	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.60	Call		3,248.00000	3,224,000	18.32	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.60	Put		0.00000	0,000	18.32	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.60	Call		4,248.00000	4,224,000	17.17	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.60	Put		0.00000	0,000	17.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.55	Call		0.00000	0,000	27.60	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.55	Put		7,702.00000	7,726,000	27.60	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.55	Call		1.00000	1,000	39.65	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.55	Put		5,703.00000	5,727,000	39.65	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.55	Call		1.00000	1,000	31.58	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.55	Put		3,703.00000	3,727,000	31.58	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.55	Call		9.00000	9,000	22.99	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.55	Put		1,711.00000	1,735,000	22.99	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.55	Call		376.00000	352,000	13.56	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.55	Put		78.00000	78,000	13.56	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.55	Call		1,303.00000	1,279,000	20.08	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.55	Put		5.00000	5,000	20.08	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.55	Call		2,298.00000	2,274,000	23.40	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.55	Put		0.00000	0,000	23.40	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.55	Call		3,298.00000	3,274,000	18.25	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.55	Put		0.00000	0,000	18.25	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.55	Call		4,298.00000	4,274,000	17.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.55	Put		0.00000	0,000	17.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.50	Call		0.00000	0,000	27.97	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.50	Put		7,652.00000	7,676,000	27.97	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.50	Call		1.00000	1,000	39.45	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.50	Put		5,653.00000	5,677,000	39.45	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.50	Call		1.00000	1,000	31.38	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.50	Put		3,653.00000	3,677,000	31.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.50	Call		10.00000	9,000	22.67	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.50	Put		1,662.00000	1,685,000	22.67	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.50	Call		416.00000	392,000	13.89	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.50	Put		68.00000	68,000	13.89	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.50	Call		1,352.00000	1,328,000	20.41	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.50	Put		4.00000	4,000	20.41	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.50	Call		2,348.00000	2,324,000	23.08	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	23.08	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.50	Call		3,348.00000	3,324,000	18.17	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.50	Put		0.00000	0,000	18.17	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.50	Call		4,348.00000	4,324,000	17.17	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.50	Put		0.00000	0,000	17.17	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.70	Call		264.00000	241,000	12.59	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.70	Put		116.00000	117,000	12.59	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	25.73	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.85	Put		8,002.00000	8,026,000	25.73	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.85	Call		1.00000	1,000	40.29	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.85	Put		6,003.00000	6,027,000	40.29	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.85	Call		1.00000	1,000	32.78	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.85	Put		4,003.00000	4,027,000	32.78	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		7.00000	7,000	24.77	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		2,009.00000	2,033,000	24.77	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.85	Call		168.00000	157,000	12.25	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.85	Put		170.00000	183,000	12.25	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.85	Call		1,009.00000	985,000	18.11	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.85	Put		11.00000	11,000	18.11	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.85	Call		1,999.00000	1,975,000	24.67	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.85	Put		1.00000	1,000	24.67	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.85	Call		2,998.00000	2,974,000	18.93	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.85	Put		0.00000	0,000	18.93	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.85	Call		3,998.00000	3,974,000	17.24	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.85	Put		0.00000	0,000	17.24	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.75	Call		0.00000	0,000	26.10	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.75	Put		7,902.00000	7,926,000	26.10	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.75	Call		1.00000	1,000	40.46	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.75	Put		5,903.00000	5,927,000	40.46	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.75	Call		1.00000	1,000	32.38	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.75	Put		3,903.00000	3,927,000	32.38	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.75	Call		8.00000	8,000	24.25	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.75	Put		1,910.00000	1,934,000	24.25	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.75	Call		230.00000	208,000	12.26	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.75	Put		132.00000	134,000	12.26	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.75	Call		1,106.00000	1,082,000	18.77	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.75	Put		8.00000	8,000	18.77	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.75	Call		2,098.00000	2,074,000	24.68	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.75	Put		0.00000	0,000	24.68	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.75	Call		3,098.00000	3,074,000	18.53	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.75	Put		0.00000	0,000	18.53	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.75	Call		4,098.00000	4,074,000	17.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.75	Put		0.00000	0,000	17.17	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.90	Call		0.00000	0,000	25.73	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.90	Put		8,052.00000	8,076,000	25.73	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.90	Call		1.00000	0,000	39.91	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.90	Put		6,053.00000	6,076,000	39.91	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.90	Call		1.00000	1,000	32.98	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.90	Put		4,053.00000	4,077,000	32.98	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.90	Call		7.00000	6,000	24.97	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.90	Put		2,059.00000	2,082,000	24.97	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.90	Call		149.00000	139,000	12.57	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.90	Put		201.00000	215,000	12.57	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.90	Call		961.00000	937,000	17.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.90	Put		13.00000	13,000	17.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.90	Call		1,949.00000	1,925,000	24.35	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.90	Put		1.00000	1,000	24.35	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.90	Call		2,948.00000	2,924,000	19.25	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.90	Put		0.00000	0,000	19.25	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.90	Call		3,948.00000	3,924,000	17.31	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.90	Put		0.00000	0,000	17.31	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.80	Call		0.00000	0,000	25.73	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.80	Put		7,952.00000	7,976,000	25.73	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.80	Call		1.00000	1,000	40.66	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.80	Put		5,953.00000	5,977,000	40.66	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.80	Call		1.00000	1,000	32.58	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.80	Put		3,953.00000	3,977,000	32.58	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.80	Call		8.00000	7,000	24.57	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.80	Put		1,960.00000	1,983,000	24.57	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.80	Call		198.00000	177,000	11.94	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.80	Put		150.00000	153,000	11.94	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.80	Call		1,058.00000	1,034,000	18.44	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.80	Put		10.00000	10,000	18.44	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.80	Call		2,048.00000	2,025,000	25.00	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.80	Put		0.00000	1,000	25.00	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.80	Call		3,048.00000	3,024,000	18.61	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.80	Put		0.00000	0,000	18.61	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.80	Call		4,048.00000	4,024,000	17.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.80	Put		0.00000	0,000	17.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.65	Call		0.00000	0,000	26.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.65	Put		7,802.00000	7,826,000	26.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.65	Call		1.00000	1,000	40.05	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.65	Put		5,803.00000	5,827,000	40.05	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.65	Call		1.00000	1,000	31.98	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.65	Put		3,803.00000	3,827,000	31.98	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.65	Call		9.00000	8,000	23.62	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.65	Put		1,811.00000	1,834,000	23.62	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.65	Call		299.00000	277,000	12.91	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.65	Put		101.00000	103,000	12.91	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.65	Call		1,204.00000	1,180,000	19.42	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.65	Put		6.00000	6,000	19.42	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.65	Call		2,198.00000	2,174,000	24.04	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.65	Put		0.00000	0,000	24.04	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.65	Call		3,198.00000	3,174,000	18.39	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.65	Put		0.00000	0,000	18.39	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.65	Call		4,198.00000	4,174,000	17.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.65	Put		0.00000	0,000	17.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.15	Call		0.00000	0,000	25.73	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.15	Put		8,302.00000	8,326,000	25.73	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.15	Call		1.00000	0,000	38.05	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.15	Put		6,303.00000	6,326,000	38.05	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.15	Call		1.00000	1,000	33.99	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.15	Put		4,303.00000	4,327,000	33.99	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.15	Call		5.00000	5,000	25.97	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.15	Put		2,307.00000	2,331,000	25.97	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.15	Call		84.00000	78,000	14.15	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.15	Put		386.00000	404,000	14.15	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.15	Call		724.00000	700,000	16.16	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.15	Put		26.00000	26,000	16.16	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.15	Call		1,700.00000	1,676,000	22.70	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.15	Put		2.00000	2,000	22.70	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.15	Call		2,698.00000	2,674,000	20.84	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.15	Put		0.00000	0,000	20.84	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.15	Call		3,698.00000	3,674,000	17.67	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.15	Put		0.00000	0,000	17.67	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.10	Call		0.00000	0,000	25.73	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.10	Put		8,252.00000	8,276,000	25.73	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.10	Call		1.00000	0,000	38.42	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.10	Put		6,253.00000	6,276,000	38.42	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.10	Call		1.00000	1,000	33.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.10	Put		4,253.00000	4,277,000	33.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.10	Call		5.00000	5,000	25.77	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.10	Put		2,257.00000	2,281,000	25.77	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.10	Call		94.00000	87,000	13.83	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.10	Put		346.00000	363,000	13.83	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.10	Call		770.00000	746,000	16.49	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.10	Put		22.00000	22,000	16.49	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.10	Call		1,749.00000	1,725,000	23.03	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.10	Put		1.00000	1,000	23.03	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.10	Call		2,748.00000	2,724,000	20.53	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.10	Put		0.00000	0,000	20.53	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.10	Call		3,748.00000	3,724,000	17.60	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.10	Put		0.00000	0,000	17.60	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.00	Call		0.00000	0,000	25.73	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.00	Put		8,152.00000	8,176,000	25.73	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.00	Call		1.00000	0,000	39.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.00	Put		6,153.00000	6,176,000	39.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.00	Call		1.00000	1,000	33.39	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.00	Put		4,153.00000	4,177,000	33.39	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.00	Call		6.00000	6,000	25.37	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.00	Put		2,158.00000	2,182,000	25.37	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.00	Call		118.00000	110,000	13.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.00	Put		270.00000	286,000	13.20	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.00	Call		865.00000	841,000	17.14	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.00	Put		17.00000	17,000	17.14	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.00	Call		1,849.00000	1,825,000	23.69	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.00	Put		1.00000	1,000	23.69	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.00	Call		2,848.00000	2,824,000	19.89	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.00	Put		0.00000	0,000	19.89	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.00	Call		3,848.00000	3,824,000	17.45	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.00	Put		0.00000	0,000	17.45	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.95	Call		0.00000	0,000	25.73	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.95	Put		8,102.00000	8,126,000	25.73	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.95	Call		1.00000	0,000	39.54	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.95	Put		6,103.00000	6,126,000	39.54	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.95	Call		1.00000	1,000	33.19	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.95	Put		4,103.00000	4,127,000	33.19	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.95	Call		6.00000	6,000	25.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.95	Put		2,108.00000	2,132,000	25.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.95	Call		133.00000	124,000	12.89	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.95	Put		235.00000	250,000	12.89	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.95	Call		913.00000	889,000	17.46	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.95	Put		15.00000	15,000	17.46	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.95	Call		1,899.00000	1,875,000	24.02	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.95	Put		1.00000	1,000	24.02	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.95	Call		2,898.00000	2,874,000	19.57	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.95	Put		0.00000	0,000	19.57	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.95	Call		3,898.00000	3,874,000	17.38	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.95	Put		0.00000	0,000	17.38	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.20	Call		0.00000	0,000	25.73	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.20	Put		8,352.00000	8,376,000	25.73	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.20	Call		1.00000	0,000	37.68	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.20	Put		6,353.00000	6,376,000	37.68	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.20	Call		1.00000	1,000	34.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.20	Put		4,353.00000	4,377,000	34.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.20	Call		5.00000	4,000	26.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.20	Put		2,357.00000	2,380,000	26.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.20	Call		75.00000	70,000	14.46	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.20	Put		427.00000	446,000	14.46	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.20	Call		678.00000	654,000	15.84	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.20	Put		30.00000	30,000	15.84	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.20	Call		1,650.00000	1,626,000	22.38	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.20	Put		2.00000	2,000	22.38	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.20	Call		2,648.00000	2,624,000	21.16	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.20	Put		0.00000	0,000	21.16	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.20	Call		3,648.00000	3,624,000	17.74	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.20	Put		0.00000	0,000	17.74	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.05	Call		0.00000	0,000	25.73	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.05	Put		8,202.00000	8,226,000	25.73	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.05	Call		1.00000	0,000	38.80	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.05	Put		6,203.00000	6,226,000	38.80	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.05	Call		1.00000	1,000	33.59	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.05	Put		4,203.00000	4,227,000	33.59	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.05	Call		6.00000	5,000	25.57	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.05	Put		2,208.00000	2,231,000	25.57	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.05	Call		105.00000	98,000	13.52	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.05	Put		307.00000	324,000	13.52	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.05	Call		817.00000	794,000	16.81	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.05	Put		19.00000	20,000	16.81	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.05	Call		1,799.00000	1,775,000	23.36	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.05	Put		1.00000	1,000	23.36	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.05	Call		2,798.00000	2,774,000	20.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.05	Put		0.00000	0,000	20.21	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.05	Call		3,798.00000	3,774,000	17.53	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.05	Put		0.00000	0,000	17.53	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.25	Call		0.00000	0,000	25.73	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.25	Put		8,402.00000	8,426,000	25.73	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.25	Call		1.00000	0,000	37.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.25	Put		6,403.00000	6,426,000	37.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.25	Call		1.00000	1,000	34.40	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.25	Put		4,403.00000	4,427,000	34.40	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.25	Call		4.00000	4,000	26.37	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.25	Put		2,406.00000	2,430,000	26.37	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.25	Call		67.00000	63,000	14.78	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.25	Put		469.00000	489,000	14.78	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.25	Call		632.00000	608,000	15.51	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.25	Put		34.00000	34,000	15.51	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.25	Call		1,600.00000	1,576,000	22.05	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.25	Put		2.00000	2,000	22.05	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.25	Call		2,598.00000	2,574,000	21.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.25	Put		0.00000	0,000	21.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.25	Call		3,598.00000	3,574,000	17.81	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.25	Put		0.00000	0,000	17.81	0.00	0	0
AU\$ / R On 13/09/2010 Foreign Exchange Option	6.91	Call		255.00000	244,000	13.49	0.00	0	0
AU\$ / R On 13/09/2010 Foreign Exchange Option	6.91	Put		273.00000	285,000	13.49	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							34,103,386.50	5,015	19,178
CAD/ R On 14/06/2010 Foreign Exchange Future			7.33410	7.30460			0.00	0	1,370
Total CAD/ R Future							0.00	0	1,370
CAD/ R On 14/06/2010 Foreign Exchange Option	7.30	Call		199.00000	214,000	13.25	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.30	Put		194.00000	180,000	13.25	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.35	Call		177.00000	192,000	13.41	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.35	Put		222.00000	208,000	13.41	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.25	Call		226.00000	243,000	13.40	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.25	Put		171.00000	159,000	13.40	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							0.00	0	1,370
Total Futures							1,535,137,173.50	187,500	407,883
Total Options							0.00	0	462,523
Grand Total:							1,535,137,173.50	187,500	870,406