



# Currency Derivatives Daily MTM Report

Daily summary for: 28/05/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future			7.60730	7.68190			203,518,096.90	26,753	236,307
\$ / R	On	13/09/2010	Foreign Exchange Future			7.72340	7.79840			136,457,031.20	17,668	50,373
\$ / R	On	13/12/2010	Foreign Exchange Future			7.83480	7.90930			6,346,188.00	810	8,928
\$ / R	On	14/03/2011	Foreign Exchange Future			7.94470	8.01960			0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Future			8.05620	8.13270			0.00	0	900
<b>Total \$ / R Future</b>										<b>346,321,316.10</b>	<b>45,231</b>	<b>296,508</b>
\$ / R	On	14/06/2010	Foreign Exchange Option	8.40	Call		9.00000	5,000	24.82	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.40	Put		727.00000	798,000	24.82	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.15	Put		8,468.00000	8,543,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	55.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.15	Put		6,468.00000	6,543,000	55.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.15	Call		3,532.00000	3,457,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.20	Put		8,518.00000	8,593,000	59.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	55.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.20	Put		6,518.00000	6,593,000	55.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.20	Call		3,482.00000	3,407,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.30	Put		8,618.00000	8,693,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.60	Call		0.00000	0,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.60	Put		8,918.00000	8,993,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.80	Call		0.00000	0,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.80	Put		9,118.00000	9,193,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.80	Call		0.00000	0,000	57.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.80	Put		7,118.00000	7,193,000	57.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.80	Call		0.00000	0,000	42.25	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.80	Put		3,118.00000	3,193,000	42.25	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.75	Call		0.00000	0,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.75	Put		9,068.00000	9,143,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.75	Call		0.00000	0,000	56.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.75	Put		7,068.00000	7,143,000	56.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.75	Call		0.00000	0,000	41.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.75	Put		3,068.00000	3,143,000	41.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.75	Call		1,932.00000	1,857,000	27.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.75	Put		0.00000	0,000	27.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.75	Call		2,932.00000	2,857,000	20.35	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	20.35	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.70	Call		0.00000	0,000	59.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	16.70	Put		9,018.00000	9,093,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.70	Call		0.00000	0,000	56.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.70	Put		7,018.00000	7,093,000	56.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.50	Put		8,818.00000	8,893,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.55	Put		8,868.00000	8,943,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.45	Put		8,768.00000	8,843,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	56.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.45	Put		6,768.00000	6,843,000	56.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.45	Call		284.00000	221,000	19.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.45	Put		52.00000	64,000	19.68	0.00	0	100
\$ / R	On	14/06/2010	Foreign Exchange Option	6.45	Call		1,232.00000	1,157,000	25.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.45	Put		0.00000	0,000	25.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.45	Call		2,232.00000	2,157,000	26.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	26.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.45	Call		3,232.00000	3,157,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.35	Put		8,668.00000	8,743,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	55.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.35	Put		6,668.00000	6,743,000	55.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.35	Call		1,332.00000	1,257,000	25.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.35	Put		0.00000	0,000	25.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	5.35	Call		2,332.00000	2,257,000	25.85	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	25.85	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.35	Call		3,332.00000	3,257,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.25	Put		8,568.00000	8,643,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.25	Call		453.00000	382,000	20.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.25	Put		21.00000	25,000	20.91	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.25	Call		1,432.00000	1,357,000	26.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.25	Put		0.00000	0,000	26.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.25	Call		3,432.00000	3,357,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	55.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.30	Put		6,618.00000	6,693,000	55.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.80	Call		0.00000	0,000	51.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.80	Put		5,118.00000	5,193,000	51.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.30	Call		13.00000	8,000	24.06	0.00	0	140
\$ / R	On	14/06/2010	Foreign Exchange Option	8.30	Put		631.00000	701,000	24.06	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.30	Call		408.00000	339,000	20.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.30	Put		26.00000	32,000	20.60	0.00	0	13,500
\$ / R	On	14/06/2010	Foreign Exchange Option	6.30	Call		1,382.00000	1,307,000	25.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.30	Put		0.00000	0,000	25.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.30	Call		2,382.00000	2,307,000	25.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	25.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.30	Call		3,382.00000	3,307,000	18.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.45	Call		7.00000	4,000	25.20	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.45	Put		775.00000	847,000	25.20	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.75	Call		2.00000	1,000	27.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		1,070.00000	1,144,000	27.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Call		0.00000	0,000	56.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Put		6,918.00000	6,993,000	56.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	56.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.55	Put		6,868.00000	6,943,000	56.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.55	Call		0.00000	0,000	47.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.55	Put		3,868.00000	3,943,000	47.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	56.15	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.50	Put		6,818.00000	6,893,000	56.15	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.70	Call		3.00000	2,000	27.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.70	Put		1,021.00000	1,095,000	27.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.70	Call		983.00000	908,000	24.31	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.70	Put		1.00000	1,000	24.31	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.70	Call		1,982.00000	1,907,000	27.82	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.70	Put		0.00000	0,000	27.82	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.70	Call		2,982.00000	2,907,000	19.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	19.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.50	Call		6.00000	4,000	25.58	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.50	Put		824.00000	897,000	25.58	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.50	Call		247.00000	187,000	19.37	0.00	0	4,900
\$ / R	On	14/06/2010	Foreign Exchange Option	7.50	Put		65.00000	80,000	19.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	5.50	Call		2,182.00000	2,107,000	27.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	27.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.50	Call		3,182.00000	3,107,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	52.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.05	Put		5,368.00000	5,443,000	52.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	49.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.05	Put		4,368.00000	4,443,000	49.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	43.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.05	Put		3,368.00000	3,443,000	43.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		5.00000	3,000	25.96	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		873.00000	946,000	25.96	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.55	Call		211.00000	155,000	19.06	0.00	0	1,430
\$ / R	On	14/06/2010	Foreign Exchange Option	7.55	Put		79.00000	98,000	19.06	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.55	Call		1,132.00000	1,058,000	25.09	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.55	Put		0.00000	1,000	25.09	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.55	Call		2,132.00000	2,057,000	27.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.55	Put		0.00000	0,000	27.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.55	Call		3,132.00000	3,057,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.55	Put		0.00000	0,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.10	Call		0.00000	0,000	52.15	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.10	Put		5,418.00000	5,493,000	52.15	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	49.25	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.10	Put		4,418.00000	4,493,000	49.25	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.10	Call		0.00000	0,000	44.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	11.10	Put		3,418.00000	3,493,000	44.33	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		4.00000	3,000	26.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		922.00000	996,000	26.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.60	Call		1,082.00000	1,008,000	24.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.60	Put		0.00000	1,000	24.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.60	Call		2,082.00000	2,007,000	28.14	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.60	Put		0.00000	0,000	28.14	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.60	Call		3,082.00000	3,007,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.60	Put		0.00000	0,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.15	Call		0.00000	0,000	52.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.15	Put		5,468.00000	5,543,000	52.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.15	Call		0.00000	0,000	44.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.15	Put		3,468.00000	3,543,000	44.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.65	Call		3.00000	2,000	26.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.65	Put		971.00000	1,045,000	26.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.65	Call		1,033.00000	958,000	24.62	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.65	Put		1.00000	1,000	24.62	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.65	Call		2,032.00000	1,957,000	27.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.65	Put		0.00000	0,000	27.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.65	Call		3,032.00000	2,957,000	19.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.65	Put		0.00000	0,000	19.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.30	Call		0.00000	0,000	52.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.30	Put		5,618.00000	5,693,000	52.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	49.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.30	Put		4,618.00000	4,693,000	49.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	11.30	Call		0.00000	0,000	45.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.30	Put		3,618.00000	3,693,000	45.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.80	Call		2.00000	1,000	27.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.80	Put		1,120.00000	1,194,000	27.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.80	Call		85.00000	59,000	20.27	0.00	0	21,795
\$ / R	On	14/06/2010	Foreign Exchange Option	7.80	Put		203.00000	252,000	20.27	0.00	0	200
\$ / R	On	14/06/2010	Foreign Exchange Option	6.80	Call		884.00000	809,000	23.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.80	Put		2.00000	2,000	23.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.80	Call		1,882.00000	1,807,000	27.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.80	Put		0.00000	0,000	27.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.80	Call		2,882.00000	2,807,000	20.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	20.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.85	Call		71.00000	49,000	20.65	0.00	0	450
\$ / R	On	14/06/2010	Foreign Exchange Option	7.85	Put		239.00000	292,000	20.65	0.00	0	430
\$ / R	On	14/06/2010	Foreign Exchange Option	6.85	Call		834.00000	760,000	23.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.85	Put		2.00000	3,000	23.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.85	Call		1,832.00000	1,757,000	27.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.85	Put		0.00000	0,000	27.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.85	Call		2,832.00000	2,757,000	21.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	21.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.40	Call		0.00000	0,000	53.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.40	Put		5,718.00000	5,793,000	53.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.40	Call		0.00000	0,000	46.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.40	Put		3,718.00000	3,793,000	46.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		1.00000	1,000	28.62	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	8.90	Put		1,219.00000	1,294,000	28.62	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.90	Call		59.00000	40,000	21.03	0.00	0	55
\$ / R	On	14/06/2010	Foreign Exchange Option	7.90	Put		277.00000	333,000	21.03	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.90	Call		785.00000	711,000	23.08	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.90	Put		3.00000	4,000	23.08	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.90	Call		1,782.00000	1,707,000	27.17	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	27.17	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.90	Call		2,782.00000	2,707,000	21.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	21.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.50	Call		0.00000	0,000	53.31	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.50	Put		5,818.00000	5,893,000	53.31	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.50	Call		0.00000	0,000	47.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.50	Put		3,818.00000	3,893,000	47.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	53.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.70	Put		6,018.00000	6,093,000	53.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.70	Call		0.00000	0,000	50.99	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.70	Put		5,018.00000	5,093,000	50.99	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	48.08	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.70	Put		4,018.00000	4,093,000	48.08	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.70	Call		0.00000	0,000	41.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.70	Put		3,018.00000	3,093,000	41.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.65	Call		0.00000	0,000	53.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.65	Put		5,968.00000	6,043,000	53.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.65	Call		0.00000	0,000	50.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.65	Put		4,968.00000	5,043,000	50.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	11.65	Call		0.00000	0,000	47.94	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.65	Put		3,968.00000	4,043,000	47.94	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.15	Call		544.00000	472,000	21.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.15	Put		12.00000	15,000	21.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.15	Call		1,532.00000	1,457,000	26.37	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.15	Put		0.00000	0,000	26.37	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.15	Call		2,532.00000	2,457,000	24.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	24.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.60	Call		0.00000	0,000	53.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.60	Put		5,918.00000	5,993,000	53.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.60	Call		0.00000	0,000	47.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.60	Put		3,918.00000	3,993,000	47.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		0.00000	0,000	40.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		2,918.00000	2,993,000	40.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.10	Call		1.00000	0,000	30.14	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.10	Put		1,419.00000	1,493,000	30.14	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.10	Call		27.00000	18,000	22.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.10	Put		445.00000	511,000	22.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.10	Call		591.00000	518,000	21.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.10	Put		9.00000	11,000	21.84	0.00	0	200
\$ / R	On	14/06/2010	Foreign Exchange Option	6.10	Call		1,582.00000	1,507,000	26.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.10	Put		0.00000	0,000	26.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.10	Call		2,582.00000	2,507,000	23.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	23.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.45	Call		0.00000	0,000	53.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	13.45	Put		5,768.00000	5,843,000	53.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.45	Call		0.00000	0,000	46.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.45	Put		3,768.00000	3,843,000	46.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.95	Call		49.00000	33,000	21.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.95	Put		317.00000	376,000	21.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.95	Call		736.00000	662,000	22.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.95	Put		4.00000	5,000	22.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.95	Call		1,732.00000	1,657,000	27.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	27.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.95	Call		2,732.00000	2,657,000	22.18	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	22.18	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.35	Call		0.00000	0,000	52.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.35	Put		5,668.00000	5,743,000	52.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	49.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.35	Put		4,668.00000	4,743,000	49.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.35	Call		0.00000	0,000	46.06	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.35	Put		3,668.00000	3,743,000	46.06	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.95	Call		1.00000	1,000	29.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.95	Put		1,269.00000	1,344,000	29.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		2.00000	1,000	28.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		1,170.00000	1,244,000	28.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.00	Call		0.00000	0,000	51.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.00	Put		5,318.00000	5,393,000	51.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	48.96	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.00	Put		4,318.00000	4,393,000	48.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	9.00	Call		1.00000	1,000	29.38	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.00	Put		1,319.00000	1,394,000	29.38	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.00	Call		687.00000	614,000	22.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.00	Put		5.00000	7,000	22.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.00	Call		1,682.00000	1,607,000	26.85	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.00	Put		0.00000	0,000	26.85	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.20	Call		0.00000	0,000	52.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.20	Put		5,518.00000	5,593,000	52.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.20	Call		0.00000	0,000	45.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.20	Put		3,518.00000	3,593,000	45.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.20	Call		1.00000	0,000	30.90	0.00	0	21,795
\$ / R	On	14/06/2010	Foreign Exchange Option	9.20	Put		1,519.00000	1,593,000	30.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.20	Call		498.00000	426,000	21.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.20	Put		16.00000	19,000	21.22	0.00	0	10,000
\$ / R	On	14/06/2010	Foreign Exchange Option	6.20	Call		1,482.00000	1,407,000	26.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.20	Put		0.00000	0,000	26.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.20	Call		2,482.00000	2,407,000	24.47	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	24.47	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	48.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.85	Put		4,168.00000	4,243,000	48.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.25	Call		0.00000	0,000	31.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.25	Put		1,568.00000	1,643,000	31.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.05	Call		1.00000	1,000	29.76	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.05	Put		1,369.00000	1,444,000	29.76	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.35	Call		365.00000	298,000	20.29	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	7.35	Put		33.00000	41,000	20.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.50	Call		0.00000	0,000	58.99	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.50	Put		7,818.00000	7,893,000	58.99	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	54.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.00	Put		6,318.00000	6,393,000	54.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	50.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.50	Put		4,818.00000	4,893,000	50.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.00	Call		0.00000	0,000	43.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.00	Put		3,318.00000	3,393,000	43.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.50	Call		1,182.00000	1,108,000	25.25	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.50	Put		0.00000	1,000	25.25	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.00	Call		2,682.00000	2,607,000	22.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	22.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.50	Call		4,182.00000	4,107,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.50	Put		0.00000	0,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.75	Put		8,068.00000	8,143,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	55.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.25	Put		6,568.00000	6,643,000	55.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.25	Call		0.00000	0,000	45.37	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.25	Put		3,568.00000	3,643,000	45.37	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.25	Call		15.00000	10,000	23.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.25	Put		583.00000	653,000	23.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.75	Call		933.00000	859,000	24.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.75	Put		1.00000	2,000	24.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	5.25	Call		2,432.00000	2,357,000	24.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	24.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.75	Call		3,932.00000	3,857,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.30	Call		0.00000	0,000	31.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.30	Put		1,618.00000	1,693,000	31.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.60	Call		179.00000	126,000	18.75	0.00	0	6,350
\$ / R	On	14/06/2010	Foreign Exchange Option	7.60	Put		97.00000	119,000	18.75	0.00	0	130
\$ / R	On	14/06/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	49.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.25	Put		4,568.00000	4,643,000	49.68	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	48.66	0.00	0	21,978
\$ / R	On	14/06/2010	Foreign Exchange Option	11.90	Put		4,218.00000	4,293,000	48.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.15	Call		1.00000	0,000	30.52	0.00	0	21,978
\$ / R	On	14/06/2010	Foreign Exchange Option	9.15	Put		1,469.00000	1,543,000	30.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.35	Call		0.00000	0,000	32.03	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.35	Put		1,668.00000	1,743,000	32.03	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.65	Call		149.00000	105,000	19.13	0.00	0	100
\$ / R	On	14/06/2010	Foreign Exchange Option	7.65	Put		117.00000	148,000	19.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	49.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.20	Put		4,518.00000	4,593,000	49.54	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.60	Call		0.00000	0,000	33.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.60	Put		1,918.00000	1,993,000	33.93	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	33.17	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.50	Put		1,818.00000	1,893,000	33.17	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.70	Call		122.00000	87,000	19.51	0.00	0	13,500

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	7.70	Put		140.00000	180,000	19.51	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.65	Call		0.00000	0,000	34.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.65	Put		1,968.00000	2,043,000	34.28	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	33.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.55	Put		1,868.00000	1,943,000	33.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.45	Call		0.00000	0,000	32.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.45	Put		1,768.00000	1,843,000	32.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.75	Call		102.00000	72,000	19.89	0.00	0	33
\$ / R	On	14/06/2010	Foreign Exchange Option	7.75	Put		170.00000	215,000	19.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	50.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.55	Put		4,868.00000	4,943,000	50.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.15	Call		23.00000	15,000	22.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.15	Put		491.00000	558,000	22.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.75	Call		0.00000	0,000	51.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.75	Put		5,068.00000	5,143,000	51.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.65	Call		0.00000	0,000	41.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.65	Put		2,968.00000	3,043,000	41.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		0.00000	0,000	40.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		2,868.00000	2,943,000	40.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	39.82	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.45	Put		2,768.00000	2,843,000	39.82	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.35	Call		10.00000	7,000	24.44	0.00	0	1,900
\$ / R	On	14/06/2010	Foreign Exchange Option	8.35	Put		678.00000	750,000	24.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.60	Call		0.00000	0,000	50.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.60	Put		4,918.00000	4,993,000	50.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	40.17	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.50	Put		2,818.00000	2,893,000	40.17	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	39.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.40	Put		2,718.00000	2,793,000	39.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.20	Call		19.00000	12,000	23.30	0.00	0	135
\$ / R	On	14/06/2010	Foreign Exchange Option	8.20	Put		537.00000	605,000	23.30	0.00	0	6
\$ / R	On	14/06/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	50.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.45	Put		4,768.00000	4,843,000	50.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	39.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.35	Put		2,668.00000	2,743,000	39.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	38.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.25	Put		2,568.00000	2,643,000	38.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	37.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.15	Put		2,468.00000	2,543,000	37.74	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.05	Put		2,368.00000	2,443,000	37.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	36.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.95	Put		2,268.00000	2,343,000	36.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	35.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.85	Put		2,168.00000	2,243,000	35.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.75	Call		0.00000	0,000	34.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.75	Put		2,068.00000	2,143,000	34.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.05	Call		33.00000	22,000	22.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.05	Put		401.00000	465,000	22.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	49.39	0.00	0	26,596



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	12.15	Put		4,468.00000	4,543,000	49.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.40	Call		0.00000	0,000	32.41	0.00	0	26,596
\$ / R	On	14/06/2010	Foreign Exchange Option	9.40	Put		1,718.00000	1,793,000	32.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	50.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.40	Put		4,718.00000	4,793,000	50.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	38.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.30	Put		2,618.00000	2,693,000	38.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	38.09	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.20	Put		2,518.00000	2,593,000	38.09	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	37.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.10	Put		2,418.00000	2,493,000	37.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	36.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.90	Put		2,218.00000	2,293,000	36.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.80	Call		0.00000	0,000	35.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.80	Put		2,118.00000	2,193,000	35.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.70	Call		0.00000	0,000	34.63	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.70	Put		2,018.00000	2,093,000	34.63	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.00	Call		40.00000	27,000	21.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.00	Put		358.00000	420,000	21.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	36.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.00	Put		2,318.00000	2,393,000	36.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.70	Put		8,018.00000	8,093,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.70	Call		3,982.00000	3,907,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	18.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	54.03	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.75	Put		6,068.00000	6,143,000	54.03	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	48.23	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.75	Put		4,068.00000	4,143,000	48.23	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.80	Put		8,118.00000	8,193,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	54.17	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.80	Put		6,118.00000	6,193,000	54.17	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	48.37	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.80	Put		4,118.00000	4,193,000	48.37	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.80	Call		3,882.00000	3,807,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.95	Put		8,268.00000	8,343,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	54.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.95	Put		6,268.00000	6,343,000	54.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	48.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.95	Put		4,268.00000	4,343,000	48.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.95	Call		3,732.00000	3,657,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.85	Put		8,168.00000	8,243,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	54.31	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.85	Put		6,168.00000	6,243,000	54.31	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.85	Call		3,832.00000	3,757,000	18.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	17.50	Call		0.00000	0,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	17.50	Put		9,818.00000	9,893,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.90	Put		8,218.00000	8,293,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	54.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.90	Put		6,218.00000	6,293,000	54.45	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.90	Call		3,782.00000	3,707,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.00	Put		8,318.00000	8,393,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.00	Call		3,682.00000	3,607,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.05	Put		8,368.00000	8,443,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	54.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.05	Put		6,368.00000	6,443,000	54.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.05	Call		639.00000	566,000	22.15	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.05	Put		7.00000	9,000	22.15	0.00	0	6,000
\$ / R	On	14/06/2010	Foreign Exchange Option	6.05	Call		1,632.00000	1,557,000	26.69	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.05	Put		0.00000	0,000	26.69	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.05	Call		2,632.00000	2,557,000	23.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	23.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.05	Call		3,632.00000	3,557,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	18.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	15.60	Call		0.00000	0,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.60	Put		7,918.00000	7,993,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.60	Call		4,082.00000	4,007,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.60	Put		0.00000	0,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.65	Call		0.00000	0,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.65	Put		7,968.00000	8,043,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.65	Call		4,032.00000	3,957,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.65	Put		0.00000	0,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.10	Put		8,418.00000	8,493,000	59.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	55.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.10	Put		6,418.00000	6,493,000	55.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.10	Call		3,582.00000	3,507,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	18.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.40	Call		324.00000	258,000	19.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.40	Put		42.00000	51,000	19.98	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	36.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,052.00000	8,127,000	36.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	32.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,052.00000	6,127,000	32.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		2.00000	1,000	28.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,054.00000	4,128,000	28.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		35.00000	28,000	27.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,087.00000	2,155,000	27.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		974.00000	903,000	16.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		26.00000	30,000	16.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,951.00000	1,876,000	22.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Put		3.00000	3,000	22.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,949.00000	2,874,000	27.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		1.00000	1,000	27.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,948.00000	3,873,000	29.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	29.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	36.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		8,002.00000	8,077,000	36.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	32.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		6,002.00000	6,077,000	32.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		3.00000	1,000	27.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		4,005.00000	4,078,000	27.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		38.00000	30,000	27.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,040.00000	2,107,000	27.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		322.00000	283,000	19.00	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		324.00000	360,000	19.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		1,020.00000	948,000	16.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		22.00000	25,000	16.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		2,001.00000	1,926,000	22.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		3.00000	3,000	22.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		2,999.00000	2,924,000	27.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		1.00000	1,000	27.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		3,998.00000	3,923,000	30.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	30.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		303.00000	265,000	19.22	0.00	0	509
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		355.00000	392,000	19.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	36.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,102.00000	8,177,000	36.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	32.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,102.00000	6,177,000	32.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		2.00000	1,000	28.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,104.00000	4,178,000	28.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		33.00000	26,000	27.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,135.00000	2,203,000	27.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		284.00000	249,000	19.45	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		386.00000	426,000	19.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		930.00000	859,000	16.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		32.00000	36,000	16.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,902.00000	1,826,000	21.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		4.00000	3,000	21.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,899.00000	2,824,000	26.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		1.00000	1,000	26.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,898.00000	3,823,000	29.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	29.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	36.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,152.00000	8,227,000	36.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	32.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,152.00000	6,227,000	32.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		2.00000	1,000	28.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,154.00000	4,228,000	28.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		31.00000	24,000	27.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Put		2,183.00000	2,251,000	27.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		267.00000	233,000	19.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		419.00000	460,000	19.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		886.00000	817,000	17.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		38.00000	44,000	17.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,852.00000	1,777,000	21.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		4.00000	4,000	21.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,849.00000	2,774,000	26.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		1.00000	1,000	26.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,848.00000	3,773,000	29.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	29.67	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	36.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,252.00000	8,327,000	36.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	32.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,252.00000	6,327,000	32.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		2.00000	1,000	28.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,254.00000	4,328,000	28.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		27.00000	21,000	27.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,279.00000	2,348,000	27.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		236.00000	205,000	20.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		488.00000	532,000	20.11	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		802.00000	734,000	17.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		54.00000	61,000	17.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,753.00000	1,678,000	20.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		5.00000	5,000	20.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Call		2,749.00000	2,674,000	26.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		1.00000	1,000	26.21	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,748.00000	3,673,000	29.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	29.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	36.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,302.00000	8,377,000	36.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	32.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,302.00000	6,377,000	32.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		2.00000	1,000	28.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,304.00000	4,378,000	28.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		25.00000	19,000	27.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,327.00000	2,396,000	27.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		221.00000	192,000	20.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		523.00000	569,000	20.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		761.00000	695,000	17.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		63.00000	72,000	17.34	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,703.00000	1,628,000	20.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		5.00000	5,000	20.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,699.00000	2,624,000	25.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		1.00000	1,000	25.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,698.00000	3,623,000	29.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	29.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	36.50	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,352.00000	8,427,000	36.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	33.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Put		6,352.00000	6,427,000	33.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		2.00000	1,000	28.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,354.00000	4,428,000	28.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		24.00000	18,000	27.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,376.00000	2,445,000	27.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		208.00000	181,000	20.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		560.00000	608,000	20.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		722.00000	656,000	17.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		74.00000	83,000	17.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,654.00000	1,578,000	20.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		6.00000	5,000	20.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,649.00000	2,574,000	25.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		1.00000	1,000	25.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,648.00000	3,573,000	29.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	29.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	36.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		8,502.00000	8,577,000	36.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	33.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		6,502.00000	6,577,000	33.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		1.00000	1,000	29.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		4,503.00000	4,578,000	29.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		19.00000	14,000	27.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		2,521.00000	2,591,000	27.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		610.00000	549,000	17.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		112.00000	126,000	17.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Call		1,506.00000	1,430,000	19.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		8.00000	7,000	19.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,499.00000	2,424,000	24.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		1.00000	1,000	24.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,498.00000	3,423,000	28.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	28.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	36.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,452.00000	8,527,000	36.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	33.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,452.00000	6,527,000	33.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		2.00000	1,000	28.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,454.00000	4,528,000	28.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		21.00000	15,000	27.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,473.00000	2,542,000	27.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		184.00000	159,000	21.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		636.00000	686,000	21.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		646.00000	583,000	17.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		98.00000	110,000	17.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,555.00000	1,480,000	19.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		7.00000	7,000	19.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,549.00000	2,474,000	25.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		1.00000	1,000	25.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,548.00000	3,473,000	28.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	28.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	36.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Put		8,602.00000	8,677,000	36.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	33.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		6,602.00000	6,677,000	33.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		1.00000	1,000	29.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		4,603.00000	4,678,000	29.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		17.00000	12,000	27.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		2,619.00000	2,689,000	27.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		154.00000	133,000	21.66	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		756.00000	810,000	21.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		542.00000	484,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		144.00000	161,000	17.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		1,407.00000	1,332,000	18.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		9.00000	9,000	18.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		2,399.00000	2,324,000	24.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		1.00000	1,000	24.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		3,398.00000	3,323,000	28.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	28.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		173.00000	150,000	21.22	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		675.00000	727,000	21.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	36.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		7,902.00000	7,977,000	36.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	32.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		5,902.00000	5,977,000	32.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		3.00000	1,000	27.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		3,905.00000	3,978,000	27.70	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Call		41.00000	35,000	27.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		1,943.00000	2,012,000	27.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		369.00000	322,000	18.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		271.00000	299,000	18.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		1,116.00000	1,039,000	16.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		18.00000	16,000	16.53	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		2,100.00000	2,025,000	23.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		2.00000	2,000	23.01	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		3,099.00000	3,024,000	27.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		1.00000	1,000	27.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		4,098.00000	4,023,000	30.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	30.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	36.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		7,952.00000	8,027,000	36.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	32.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		5,952.00000	6,027,000	32.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		3.00000	1,000	27.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		3,955.00000	4,028,000	27.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		39.00000	33,000	27.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		1,991.00000	2,060,000	27.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		345.00000	302,000	18.78	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		297.00000	329,000	18.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		1,067.00000	993,000	16.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		19.00000	20,000	16.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		2,051.00000	1,976,000	22.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Put		3.00000	3,000	22.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		3,049.00000	2,974,000	27.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		1.00000	1,000	27.69	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		4,048.00000	3,973,000	30.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	30.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	36.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,202.00000	8,277,000	36.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	32.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,202.00000	6,277,000	32.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		2.00000	1,000	28.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,204.00000	4,278,000	28.35	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		29.00000	22,000	27.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,231.00000	2,299,000	27.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		251.00000	219,000	19.89	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		453.00000	496,000	19.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		844.00000	775,000	17.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		46.00000	52,000	17.14	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,802.00000	1,727,000	21.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		4.00000	4,000	21.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,799.00000	2,724,000	26.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		1.00000	1,000	26.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,798.00000	3,723,000	29.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	29.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	36.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,402.00000	8,477,000	36.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	33.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,402.00000	6,477,000	33.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		2.00000	1,000	28.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,404.00000	4,478,000	28.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		22.00000	16,000	27.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,424.00000	2,493,000	27.49	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		196.00000	170,000	20.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		598.00000	647,000	20.78	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		683.00000	619,000	17.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		85.00000	96,000	17.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,604.00000	1,529,000	19.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		6.00000	6,000	19.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,599.00000	2,524,000	25.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		1.00000	1,000	25.47	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,598.00000	3,523,000	29.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	29.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	36.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		8,552.00000	8,627,000	36.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	33.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		6,552.00000	6,627,000	33.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		1.00000	1,000	29.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		4,553.00000	4,628,000	29.12	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		18.00000	13,000	27.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Put		2,570.00000	2,640,000	27.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		163.00000	141,000	21.44	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Put		715.00000	768,000	21.44	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		575.00000	516,000	17.85	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		127.00000	143,000	17.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		1,457.00000	1,381,000	18.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		9.00000	8,000	18.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		2,449.00000	2,374,000	24.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		1.00000	1,000	24.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		3,448.00000	3,373,000	28.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	28.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		58.00000	50,000	25.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		1,560.00000	1,627,000	25.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		68.00000	58,000	24.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,420.00000	1,485,000	24.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		881.00000	938,000	22.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		129.00000	111,000	22.33	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		1,011.00000	1,070,000	22.99	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		109.00000	93,000	22.99	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		71.00000	61,000	24.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,373.00000	1,438,000	24.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		79.00000	68,000	24.32	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,281.00000	1,345,000	24.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		122.00000	105,000	22.55	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		924.00000	982,000	22.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Put		223.00000	248,000	18.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		421.00000	371,000	18.36	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Call		395.00000	346,000	18.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		247.00000	273,000	18.46	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		838.00000	895,000	22.10	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		136.00000	118,000	22.10	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		1.00000	1,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,042.00000	8,116,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		9.00000	7,000	32.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,050.00000	6,122,000	32.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		32.00000	28,000	30.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,073.00000	4,143,000	30.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		100.00000	89,000	26.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,141.00000	2,204,000	26.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		431.00000	394,000	19.35	394,000.00	1,000	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		472.00000	509,000	19.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		1,033.00000	970,000	17.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		74.00000	85,000	17.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,969.00000	1,895,000	19.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		10.00000	10,000	19.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,961.00000	2,887,000	24.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		2.00000	2,000	24.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,960.00000	3,885,000	29.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		1.00000	0,000	29.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		260.00000	236,000	21.45	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		901.00000	951,000	21.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		1.00000	1,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,092.00000	8,166,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		8.00000	7,000	32.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,099.00000	6,172,000	32.66	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		31.00000	27,000	30.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,122.00000	4,192,000	30.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		96.00000	86,000	26.38	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,187.00000	2,251,000	26.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		994.00000	931,000	17.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		85.00000	96,000	17.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,920.00000	1,846,000	19.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		11.00000	11,000	19.31	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,911.00000	2,837,000	24.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		2.00000	2,000	24.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,910.00000	3,835,000	29.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		1.00000	0,000	29.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		1.00000	1,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,142.00000	8,216,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		8.00000	6,000	32.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,149.00000	6,221,000	32.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		30.00000	26,000	31.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,171.00000	4,241,000	31.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		93.00000	83,000	26.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,234.00000	2,298,000	26.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		395.00000	361,000	19.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		536.00000	576,000	19.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		955.00000	893,000	17.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		96.00000	108,000	17.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,871.00000	1,798,000	19.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		12.00000	13,000	19.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,862.00000	2,787,000	24.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		3.00000	2,000	24.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,860.00000	3,785,000	29.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		1.00000	0,000	29.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		1.00000	1,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,192.00000	8,266,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		7.00000	6,000	32.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,198.00000	6,271,000	32.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		29.00000	25,000	31.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,220.00000	4,290,000	31.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		90.00000	81,000	26.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,281.00000	2,346,000	26.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		379.00000	345,000	19.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		570.00000	610,000	19.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		917.00000	857,000	17.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		108.00000	122,000	17.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,822.00000	1,749,000	19.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		13.00000	14,000	19.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,812.00000	2,737,000	23.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Put		3.00000	2,000	23.76	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,810.00000	3,735,000	29.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		1.00000	0,000	29.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		413.00000	377,000	19.52	0.00	0	70
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		504.00000	542,000	19.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		1.00000	1,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,242.00000	8,316,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		7.00000	6,000	32.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,248.00000	6,321,000	32.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		28.00000	24,000	31.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,269.00000	4,339,000	31.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		87.00000	78,000	26.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,328.00000	2,393,000	26.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		363.00000	331,000	20.05	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		604.00000	646,000	20.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		880.00000	821,000	17.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		121.00000	136,000	17.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,774.00000	1,701,000	18.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		15.00000	16,000	18.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,762.00000	2,688,000	23.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		3.00000	3,000	23.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,760.00000	3,685,000	28.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		1.00000	0,000	28.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		1.00000	1,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,292.00000	8,366,000	31.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		7.00000	5,000	32.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,298.00000	6,370,000	32.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		27.00000	23,000	31.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,318.00000	4,388,000	31.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		84.00000	75,000	26.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,375.00000	2,440,000	26.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		347.00000	317,000	20.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		638.00000	682,000	20.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		844.00000	786,000	17.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		135.00000	151,000	17.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,725.00000	1,653,000	18.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		16.00000	18,000	18.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,712.00000	2,638,000	23.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		3.00000	3,000	23.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,710.00000	3,635,000	28.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		1.00000	0,000	28.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		1.00000	1,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,342.00000	8,416,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		6.00000	5,000	32.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,347.00000	6,420,000	32.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		26.00000	22,000	31.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,367.00000	4,437,000	31.23	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		81.00000	73,000	26.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,422.00000	2,488,000	26.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		333.00000	303,000	20.40	303,000.00	1,000	1,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		674.00000	718,000	20.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		809.00000	753,000	17.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		150.00000	168,000	17.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,677.00000	1,605,000	18.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		18.00000	20,000	18.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,662.00000	2,588,000	22.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		3.00000	3,000	22.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,660.00000	3,585,000	28.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		1.00000	0,000	28.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		1.00000	0,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		8,542.00000	8,615,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		5.00000	4,000	32.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		6,546.00000	6,619,000	32.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		23.00000	20,000	31.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		4,564.00000	4,635,000	31.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		72.00000	64,000	27.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		2,613.00000	2,679,000	27.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		282.00000	256,000	21.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		823.00000	871,000	21.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		681.00000	629,000	18.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		222.00000	244,000	18.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		1,486.00000	1,415,000	18.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		27.00000	30,000	18.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		2,464.00000	2,389,000	21.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		5.00000	4,000	21.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		3,460.00000	3,386,000	27.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		1.00000	1,000	27.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		1.00000	0,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,492.00000	8,565,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		5.00000	4,000	32.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,496.00000	6,569,000	32.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		23.00000	20,000	31.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,514.00000	4,585,000	31.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		74.00000	66,000	27.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		2,565.00000	2,631,000	27.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		294.00000	267,000	20.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		785.00000	832,000	20.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		711.00000	658,000	18.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		202.00000	223,000	18.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,534.00000	1,462,000	18.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		25.00000	27,000	18.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,513.00000	2,439,000	22.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		4.00000	4,000	22.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,510.00000	3,436,000	27.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		1.00000	1,000	27.53	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		250.00000	227,000	21.63	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		941.00000	992,000	21.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		1.00000	0,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		8,592.00000	8,665,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		5.00000	4,000	32.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		6,596.00000	6,669,000	32.26	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		22.00000	19,000	31.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		4,613.00000	4,684,000	31.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		69.00000	62,000	27.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		2,660.00000	2,727,000	27.58	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		271.00000	246,000	21.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		862.00000	911,000	21.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		651.00000	601,000	18.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		242.00000	266,000	18.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		1,439.00000	1,368,000	17.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		30.00000	33,000	17.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		2,414.00000	2,340,000	21.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		5.00000	5,000	21.62	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		3,410.00000	3,336,000	26.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		1.00000	1,000	26.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		319.00000	291,000	20.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		710.00000	756,000	20.57	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		1.00000	1,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		7,942.00000	8,016,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		9.00000	8,000	32.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		5,950.00000	6,023,000	32.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		33.00000	30,000	30.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		3,974.00000	4,045,000	30.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		106.00000	96,000	26.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,047.00000	2,111,000	26.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		472.00000	431,000	18.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		413.00000	446,000	18.99	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		1,118.00000	1,050,000	16.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		59.00000	65,000	16.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		2,067.00000	1,993,000	19.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		8.00000	8,000	19.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		3,061.00000	2,987,000	25.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		2.00000	2,000	25.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		4,060.00000	3,985,000	30.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		1.00000	0,000	30.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		1.00000	1,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		7,992.00000	8,066,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		9.00000	7,000	32.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		6,000.00000	6,072,000	32.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		33.00000	29,000	30.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		4,024.00000	4,094,000	30.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		103.00000	93,000	26.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,094.00000	2,158,000	26.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		450.00000	412,000	19.17	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		441.00000	477,000	19.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		1,074.00000	1,009,000	16.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		65.00000	74,000	16.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		2,018.00000	1,944,000	19.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		9.00000	9,000	19.60	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		3,011.00000	2,937,000	24.83	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		2.00000	2,000	24.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		4,010.00000	3,935,000	30.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		1.00000	0,000	30.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		1.00000	1,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,392.00000	8,466,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		6.00000	5,000	32.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,397.00000	6,470,000	32.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		25.00000	22,000	31.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,416.00000	4,487,000	31.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		79.00000	71,000	27.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,470.00000	2,536,000	27.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		776.00000	720,000	17.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		167.00000	185,000	17.82	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,629.00000	1,557,000	18.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		20.00000	22,000	18.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,613.00000	2,538,000	22.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		4.00000	3,000	22.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,610.00000	3,535,000	28.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		1.00000	0,000	28.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		1.00000	0,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,442.00000	8,515,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		6.00000	5,000	32.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,447.00000	6,520,000	32.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		24.00000	21,000	31.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,465.00000	4,536,000	31.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		76.00000	68,000	27.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,517.00000	2,583,000	27.22	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		306.00000	279,000	20.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		747.00000	794,000	20.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		743.00000	689,000	17.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		184.00000	204,000	17.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,581.00000	1,509,000	18.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		22.00000	24,000	18.30	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,563.00000	2,489,000	22.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		4.00000	4,000	22.42	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,560.00000	3,486,000	27.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		1.00000	1,000	27.80	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		3.00000	2,000	31.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,144.00000	7,217,000	31.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		15.00000	13,000	32.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,156.00000	5,228,000	32.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		50.00000	45,000	28.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,191.00000	3,260,000	28.91	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		178.00000	161,000	23.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,319.00000	1,376,000	23.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,859.00000	4,785,000	30.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	30.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,362.00000	1,420,000	23.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		171.00000	155,000	23.38	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		131.00000	118,000	24.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		1,722.00000	1,783,000	24.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		160.00000	145,000	23.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,451.00000	1,510,000	23.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		127.00000	115,000	24.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		1,768.00000	1,830,000	24.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		495.00000	452,000	18.89	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		386.00000	417,000	18.89	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		551.00000	511,000	19.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		531.00000	566,000	19.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		528.00000	489,000	19.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		558.00000	594,000	19.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		575.00000	534,000	19.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		505.00000	539,000	19.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		858.00000	930,000	21.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		378.00000	375,000	21.00	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		2,609.00000	2,672,000	26.00	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		129.00000	117,000	26.00	0.00	0	30,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		948.00000	922,000	18.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		265.00000	316,000	18.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		915.00000	890,000	18.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		282.00000	334,000	18.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		982.00000	953,000	18.00	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		249.00000	297,000	18.00	0.00	0	0
<b>Total \$ / R Option</b>										<b>697,000.00</b>	<b>2,000</b>	<b>287,332</b>
<b>Total \$ / R</b>										<b>347,018,316.10</b>	<b>47,231</b>	<b>583,840</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future			11.00550	11.12000			8,507,251.50	773	31,698
£ / R	On	13/09/2010	Foreign Exchange Future			11.17620	11.29180			6,504,548.40	582	3,014
£ / R	On	13/12/2010	Foreign Exchange Future			11.34160	11.45780			1,088,793.60	96	655
<b>Total £ / R Future</b>										<b>16,100,593.50</b>	<b>1,451</b>	<b>35,367</b>
£ / R	On	14/06/2010	Foreign Exchange Option	22.05	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.05	Put		10,930.00000	11,045,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.05	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.05	Put		8,930.00000	9,045,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.35	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.35	Put		11,230.00000	11,345,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.35	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.35	Put		9,230.00000	9,345,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.85	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.85	Put		10,730.00000	10,845,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.85	Put		8,730.00000	8,845,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	46.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.85	Put		6,730.00000	6,845,000	46.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	42.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.85	Put		4,730.00000	4,845,000	42.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.70	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.70	Put		10,580.00000	10,695,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.70	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.70	Put		8,580.00000	8,695,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.70	Call		0.00000	0,000	46.36	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	17.70	Put		6,580.00000	6,695,000	46.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	42.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.70	Put		4,580.00000	4,695,000	42.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.60	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.60	Put		10,480.00000	10,595,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.60	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.60	Put		8,480.00000	8,595,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.60	Call		0.00000	0,000	31.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.60	Put		2,480.00000	2,595,000	31.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.60	Call		3.00000	2,000	25.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.60	Put		1,483.00000	1,597,000	25.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		554.00000	446,000	18.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		34.00000	41,000	18.61	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.60	Call		1,521.00000	1,406,000	24.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.60	Put		1.00000	1,000	24.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.40	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.40	Put		10,280.00000	10,395,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.40	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.40	Put		8,280.00000	8,395,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.45	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.45	Put		10,330.00000	10,445,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.45	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.45	Put		8,330.00000	8,445,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.45	Call		5.00000	2,000	25.00	0.00	0	8,032
£ / R	On	14/06/2010	Foreign Exchange Option	12.45	Put		1,335.00000	1,447,000	25.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	11.45	Call		71.00000	42,000	19.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.45	Put		401.00000	487,000	19.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.45	Call		690.00000	579,000	19.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.45	Put		20.00000	24,000	19.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.45	Call		1,671.00000	1,556,000	25.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.45	Put		1.00000	1,000	25.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.90	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.90	Put		10,780.00000	10,895,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	46.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.90	Put		6,780.00000	6,895,000	46.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	42.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.90	Put		4,780.00000	4,895,000	42.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.10	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.10	Put		10,980.00000	11,095,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.10	Put		8,980.00000	9,095,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	47.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.10	Put		6,980.00000	7,095,000	47.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.25	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.25	Put		11,130.00000	11,245,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.25	Put		9,130.00000	9,245,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.25	Call		8.00000	4,000	23.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.25	Put		1,138.00000	1,249,000	23.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.25	Call		123.00000	77,000	17.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	11.25	Put		253.00000	322,000	17.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.25	Call		879.00000	766,000	20.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.25	Put		9.00000	11,000	20.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.30	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.30	Put		11,180.00000	11,295,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.30	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.30	Put		9,180.00000	9,295,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.30	Call		108.00000	66,000	18.23	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.30	Put		288.00000	361,000	18.23	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.30	Call		831.00000	719,000	20.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.30	Put		11.00000	14,000	20.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.20	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.20	Put		11,080.00000	11,195,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.20	Put		9,080.00000	9,195,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	35.71	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.20	Put		3,080.00000	3,195,000	35.71	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.20	Call		1.00000	0,000	29.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.20	Put		2,081.00000	2,195,000	29.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.20	Call		9.00000	5,000	23.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.20	Put		1,089.00000	1,200,000	23.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.20	Call		140.00000	89,000	17.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.20	Put		220.00000	284,000	17.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.20	Call		928.00000	814,000	20.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.20	Put		8.00000	9,000	20.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	22.15	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.15	Put		11,030.00000	11,145,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.15	Call		0.00000	0,000	47.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.15	Put		7,030.00000	7,145,000	47.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	43.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.15	Put		5,030.00000	5,145,000	43.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.00	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.00	Put		10,880.00000	10,995,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.00	Put		8,880.00000	8,995,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.95	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.95	Put		10,830.00000	10,945,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.95	Put		8,830.00000	8,945,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	46.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.95	Put		6,830.00000	6,945,000	46.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	42.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.95	Put		4,830.00000	4,945,000	42.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.80	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.80	Put		10,680.00000	10,795,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.80	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.80	Put		8,680.00000	8,795,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.80	Call		0.00000	0,000	46.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.80	Put		6,680.00000	6,795,000	46.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	42.34	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	15.80	Put		4,680.00000	4,795,000	42.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.80	Call		27.00000	14,000	21.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.80	Put		707.00000	809,000	21.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.80	Call		386.00000	287,000	17.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.80	Put		66.00000	82,000	17.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.80	Call		1,322.00000	1,207,000	23.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.80	Put		2.00000	2,000	23.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.75	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.75	Put		10,630.00000	10,745,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.75	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.75	Put		8,630.00000	8,745,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.65	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.65	Put		10,530.00000	10,645,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.65	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.65	Put		8,530.00000	8,645,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.65	Call		0.00000	0,000	32.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.65	Put		2,530.00000	2,645,000	32.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.65	Call		41.00000	23,000	20.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.65	Put		571.00000	668,000	20.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.65	Call		510.00000	404,000	18.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.65	Put		40.00000	49,000	18.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.55	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.55	Put		10,430.00000	10,545,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.55	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.55	Put		8,430.00000	8,545,000	49.21	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	18.05	Call		0.00000	0,000	47.13	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.05	Put		6,930.00000	7,045,000	47.13	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.05	Call		0.00000	0,000	44.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.05	Put		5,930.00000	6,045,000	44.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	42.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.05	Put		4,930.00000	5,045,000	42.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	40.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.05	Put		3,930.00000	4,045,000	40.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.55	Call		1.00000	0,000	31.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.55	Put		2,431.00000	2,545,000	31.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.55	Call		4.00000	2,000	25.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.55	Put		1,434.00000	1,547,000	25.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.55	Call		54.00000	31,000	19.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.55	Put		484.00000	576,000	19.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		598.00000	490,000	18.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		28.00000	35,000	18.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.55	Call		1,571.00000	1,456,000	24.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.55	Put		1.00000	1,000	24.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	36.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.25	Put		3,130.00000	3,245,000	36.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.60	Call		0.00000	0,000	48.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.60	Put		7,480.00000	7,595,000	48.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.60	Call		0.00000	0,000	44.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.60	Put		5,480.00000	5,595,000	44.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.60	Call		0.00000	0,000	41.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	15.60	Put		4,480.00000	4,595,000	41.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.10	Call		12.00000	6,000	22.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.10	Put		992.00000	1,101,000	22.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.10	Call		182.00000	119,000	17.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.10	Put		162.00000	214,000	17.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.50	Call		0.00000	0,000	48.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.50	Put		7,380.00000	7,495,000	48.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.00	Call		1.00000	1,000	28.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.00	Put		1,881.00000	1,996,000	28.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.00	Call		15.00000	8,000	22.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.00	Put		895.00000	1,003,000	22.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.00	Call		242.00000	159,000	16.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.00	Put		122.00000	154,000	16.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.00	Call		1,124.00000	1,009,000	21.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.00	Put		4.00000	4,000	21.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	47.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.20	Put		7,080.00000	7,195,000	47.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.20	Call		0.00000	0,000	45.26	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.20	Put		6,080.00000	6,195,000	45.26	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	43.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.20	Put		5,080.00000	5,195,000	43.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.20	Call		0.00000	0,000	41.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.20	Put		4,080.00000	4,195,000	41.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	32.60	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.70	Put		2,580.00000	2,695,000	32.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	12.70	Call		3.00000	1,000	26.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.70	Put		1,583.00000	1,696,000	26.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.70	Call		35.00000	19,000	20.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.70	Put		615.00000	714,000	20.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.70	Call		468.00000	364,000	18.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.70	Put		48.00000	59,000	18.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.70	Call		1,421.00000	1,307,000	23.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.70	Put		1.00000	2,000	23.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.85	Call		23.00000	12,000	21.47	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.85	Put		753.00000	857,000	21.47	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.85	Call		348.00000	252,000	17.27	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.85	Put		78.00000	97,000	17.27	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.85	Call		1,272.00000	1,158,000	22.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.85	Put		2.00000	3,000	22.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.65	Call		0.00000	0,000	46.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.65	Put		6,530.00000	6,645,000	46.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.65	Call		0.00000	0,000	44.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.65	Put		5,530.00000	5,645,000	44.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.15	Call		1.00000	1,000	29.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.15	Put		2,031.00000	2,146,000	29.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.15	Call		10.00000	5,000	23.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.15	Put		1,040.00000	1,150,000	23.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.15	Call		976.00000	863,000	21.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.15	Put		6.00000	8,000	21.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	48.22	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	18.55	Put		7,430.00000	7,545,000	48.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	43.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.55	Put		5,430.00000	5,545,000	43.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.55	Call		0.00000	0,000	41.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.55	Put		4,430.00000	4,545,000	41.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	34.78	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.05	Put		2,930.00000	3,045,000	34.78	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.05	Call		1.00000	1,000	28.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.05	Put		1,931.00000	2,046,000	28.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.05	Call		13.00000	7,000	22.65	0.00	0	28
£ / R	On	14/06/2010	Foreign Exchange Option	12.05	Put		943.00000	1,052,000	22.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.05	Call		211.00000	138,000	16.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.05	Put		141.00000	183,000	16.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.05	Call		1,074.00000	960,000	21.56	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.05	Put		4.00000	5,000	21.56	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.45	Call		0.00000	0,000	48.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.45	Put		7,330.00000	7,445,000	48.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.45	Call		0.00000	0,000	45.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.45	Put		6,330.00000	6,445,000	45.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	43.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.45	Put		5,330.00000	5,445,000	43.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.45	Call		0.00000	0,000	41.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.45	Put		4,330.00000	4,445,000	41.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.95	Call		1.00000	1,000	27.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.95	Put		1,831.00000	1,946,000	27.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	11.95	Call		18.00000	9,000	22.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.95	Put		848.00000	954,000	22.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.95	Call		275.00000	187,000	16.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.95	Put		105.00000	132,000	16.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.95	Call		1,173.00000	1,059,000	22.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.95	Put		3.00000	4,000	22.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.90	Call		2.00000	1,000	27.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.90	Put		1,782.00000	1,896,000	27.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.90	Call		20.00000	11,000	21.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.90	Put		800.00000	906,000	21.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.90	Call		1,223.00000	1,108,000	22.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.90	Put		3.00000	3,000	22.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	47.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.25	Put		7,130.00000	7,245,000	47.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.25	Call		0.00000	0,000	45.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.25	Put		6,130.00000	6,245,000	45.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	43.27	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.25	Put		5,130.00000	5,245,000	43.27	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.25	Call		0.00000	0,000	41.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.25	Put		4,130.00000	4,245,000	41.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.75	Call		2.00000	1,000	26.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.75	Put		1,632.00000	1,746,000	26.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.75	Call		31.00000	17,000	20.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.75	Put		661.00000	762,000	20.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.75	Call		426.00000	325,000	17.80	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	10.75	Put		56.00000	70,000	17.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.75	Call		1,372.00000	1,257,000	23.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.75	Put		2.00000	2,000	23.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	32.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.75	Put		2,630.00000	2,745,000	32.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	47.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.00	Put		6,880.00000	6,995,000	47.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.00	Call		0.00000	0,000	44.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.00	Put		5,880.00000	5,995,000	44.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	42.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.00	Put		4,880.00000	4,995,000	42.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.00	Call		0.00000	0,000	40.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.00	Put		3,880.00000	3,995,000	40.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.45	Call		1.00000	0,000	31.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.45	Put		2,331.00000	2,445,000	31.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.75	Call		0.00000	0,000	46.47	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.75	Put		6,630.00000	6,745,000	46.47	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.75	Call		0.00000	0,000	44.31	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.75	Put		5,630.00000	5,745,000	44.31	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	42.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.75	Put		4,630.00000	4,745,000	42.24	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.75	Call		0.00000	0,000	39.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.75	Put		3,630.00000	3,745,000	39.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.25	Call		1.00000	0,000	29.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.25	Put		2,131.00000	2,245,000	29.80	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	17.55	Call		0.00000	0,000	46.03	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.55	Put		6,430.00000	6,545,000	46.03	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.35	Call		94.00000	57,000	18.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.35	Put		324.00000	402,000	18.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.35	Call		784.00000	671,000	19.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.35	Put		14.00000	16,000	19.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.35	Call		1,770.00000	1,656,000	26.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.35	Put		0.00000	1,000	26.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.40	Call		0.00000	0,000	45.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.40	Put		6,280.00000	6,395,000	45.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	43.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.40	Put		5,280.00000	5,395,000	43.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	36.96	0.00	0	8,032
£ / R	On	14/06/2010	Foreign Exchange Option	14.40	Put		3,280.00000	3,395,000	36.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.40	Call		82.00000	48,000	18.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.40	Put		362.00000	443,000	18.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.40	Call		737.00000	625,000	19.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.40	Put		17.00000	20,000	19.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	43.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.50	Put		5,380.00000	5,495,000	43.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.50	Call		0.00000	0,000	41.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.50	Put		4,380.00000	4,495,000	41.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	37.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.50	Put		3,380.00000	3,495,000	37.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.50	Call		1.00000	0,000	31.36	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	13.50	Put		2,381.00000	2,495,000	31.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.50	Call		4.00000	2,000	25.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.50	Put		1,384.00000	1,497,000	25.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.50	Call		62.00000	36,000	19.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.50	Put		442.00000	531,000	19.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.50	Call		644.00000	534,000	19.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.50	Put		24.00000	29,000	19.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.50	Call		1,621.00000	1,506,000	25.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.50	Put		1.00000	1,000	25.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.90	Put		8,780.00000	8,895,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	47.90	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.40	Put		7,280.00000	7,395,000	47.90	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.90	Call		0.00000	0,000	44.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.90	Put		5,780.00000	5,895,000	44.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.40	Call		0.00000	0,000	41.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.40	Put		4,280.00000	4,395,000	41.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	33.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.90	Put		2,780.00000	2,895,000	33.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.40	Call		5.00000	3,000	24.71	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.40	Put		1,285.00000	1,398,000	24.71	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.90	Call		311.00000	219,000	17.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.90	Put		91.00000	114,000	17.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.40	Call		1,721.00000	1,606,000	25.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.40	Put		1.00000	1,000	25.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	7.90	Call		3,220.00000	3,106,000	25.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	7.90	Put		0.00000	1,000	25.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	34.47	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.00	Put		2,880.00000	2,995,000	34.47	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.15	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.15	Put		9,030.00000	9,145,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.65	Call		0.00000	0,000	48.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.65	Put		7,530.00000	7,645,000	48.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.15	Call		0.00000	0,000	45.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.15	Put		6,030.00000	6,145,000	45.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.65	Call		0.00000	0,000	42.03	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.65	Put		4,530.00000	4,645,000	42.03	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	35.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.15	Put		3,030.00000	3,145,000	35.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.65	Call		3.00000	1,000	26.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.65	Put		1,533.00000	1,646,000	26.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.15	Call		160.00000	103,000	17.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.15	Put		190.00000	248,000	17.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.65	Call		1,471.00000	1,357,000	24.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.65	Put		1.00000	2,000	24.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.15	Call		2,970.00000	2,856,000	25.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.15	Put		0.00000	1,000	25.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.60	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.60	Put		9,480.00000	9,595,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.10	Call		0.00000	0,000	49.21	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	19.10	Put		7,980.00000	8,095,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.60	Call		0.00000	0,000	46.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.60	Put		6,480.00000	6,595,000	46.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	42.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.10	Put		4,980.00000	5,095,000	42.96	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.60	Call		0.00000	0,000	38.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.60	Put		3,480.00000	3,595,000	38.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.10	Call		1.00000	1,000	28.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.10	Put		1,981.00000	2,096,000	28.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.60	Call		47.00000	26,000	20.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.60	Put		527.00000	621,000	20.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.10	Call		1,025.00000	911,000	21.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.10	Put		5.00000	6,000	21.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		2,520.00000	2,406,000	27.23	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		0.00000	1,000	27.23	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.30	Call		0.00000	0,000	47.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.30	Put		7,180.00000	7,295,000	47.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.30	Call		0.00000	0,000	45.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.30	Put		6,180.00000	6,295,000	45.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	43.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.30	Put		5,180.00000	5,295,000	43.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.30	Call		0.00000	0,000	41.31	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.30	Put		4,180.00000	4,295,000	41.31	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	36.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.30	Put		3,180.00000	3,295,000	36.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	33.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.80	Put		2,680.00000	2,795,000	33.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.30	Call		1.00000	0,000	30.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.30	Put		2,181.00000	2,295,000	30.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.80	Call		2.00000	1,000	27.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.80	Put		1,682.00000	1,796,000	27.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.30	Call		7.00000	4,000	24.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.30	Put		1,187.00000	1,299,000	24.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	35.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.10	Put		2,980.00000	3,095,000	35.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.35	Call		0.00000	0,000	47.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.35	Put		7,230.00000	7,345,000	47.79	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.35	Call		0.00000	0,000	45.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.35	Put		6,230.00000	6,345,000	45.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	43.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.35	Put		5,230.00000	5,345,000	43.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.35	Call		0.00000	0,000	41.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.35	Put		4,230.00000	4,345,000	41.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	33.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.85	Put		2,730.00000	2,845,000	33.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.35	Call		1.00000	0,000	30.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.35	Put		2,231.00000	2,345,000	30.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.85	Call		2.00000	1,000	27.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.85	Put		1,732.00000	1,846,000	27.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.35	Call		6.00000	3,000	24.41	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	12.35	Put		1,236.00000	1,348,000	24.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	34.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.95	Put		2,830.00000	2,945,000	34.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.50	Call		0.00000	0,000	45.92	0.00	0	11,194
£ / R	On	14/06/2010	Foreign Exchange Option	17.50	Put		6,380.00000	6,495,000	45.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.40	Call		1.00000	0,000	30.73	0.00	0	11,194
£ / R	On	14/06/2010	Foreign Exchange Option	13.40	Put		2,281.00000	2,395,000	30.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	36.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.35	Put		3,230.00000	3,345,000	36.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.80	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.80	Put		9,680.00000	9,795,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.80	Call		0.00000	0,000	48.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.80	Put		7,680.00000	7,795,000	48.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.80	Call		0.00000	0,000	44.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.80	Put		5,680.00000	5,795,000	44.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.80	Call		0.00000	0,000	39.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.80	Put		3,680.00000	3,795,000	39.45	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.80	Call		2,320.00000	2,206,000	27.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.80	Put		0.00000	1,000	27.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.70	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.70	Put		9,580.00000	9,695,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.70	Call		0.00000	0,000	48.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.70	Put		7,580.00000	7,695,000	48.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.70	Call		0.00000	0,000	44.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.70	Put		5,580.00000	5,695,000	44.20	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	14.70	Call		0.00000	0,000	38.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.70	Put		3,580.00000	3,695,000	38.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.70	Call		2,420.00000	2,306,000	27.56	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.70	Put		0.00000	1,000	27.56	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.75	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.75	Put		9,630.00000	9,745,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.75	Call		0.00000	0,000	48.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.75	Put		7,630.00000	7,745,000	48.66	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.75	Call		2,370.00000	2,256,000	27.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		0.00000	1,000	27.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.00	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.00	Put		9,880.00000	9,995,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.00	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.00	Put		7,880.00000	7,995,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.00	Call		2,120.00000	2,006,000	28.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.00	Put		0.00000	1,000	28.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.10	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.10	Put		9,980.00000	10,095,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.10	Call		0.00000	0,000	45.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.10	Put		5,980.00000	6,095,000	45.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.10	Call		0.00000	0,000	40.90	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.10	Put		3,980.00000	4,095,000	40.90	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.10	Call		2,020.00000	1,906,000	27.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.10	Put		0.00000	1,000	27.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.05	Call		0.00000	0,000	49.21	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	21.05	Put		9,930.00000	10,045,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.05	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.05	Put		7,930.00000	8,045,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.05	Call		2,070.00000	1,956,000	28.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.05	Put		0.00000	1,000	28.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.15	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.15	Put		10,030.00000	10,145,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.15	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.15	Put		8,030.00000	8,145,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.15	Call		0.00000	0,000	41.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.15	Put		4,030.00000	4,145,000	41.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.15	Call		1,970.00000	1,856,000	27.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.15	Put		0.00000	1,000	27.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.30	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.30	Put		10,180.00000	10,295,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.30	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.30	Put		8,180.00000	8,295,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.30	Call		1,820.00000	1,706,000	26.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.30	Put		0.00000	1,000	26.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.35	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.35	Put		10,230.00000	10,345,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.35	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.35	Put		8,230.00000	8,345,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.25	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.25	Put		10,130.00000	10,245,000	49.21	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	19.25	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.25	Put		8,130.00000	8,245,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.25	Call		1,870.00000	1,756,000	26.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.25	Put		0.00000	1,000	26.85	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.55	Put		9,430.00000	9,545,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	37.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.55	Put		3,430.00000	3,545,000	37.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		2,570.00000	2,456,000	27.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		0.00000	1,000	27.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.20	Call		1,920.00000	1,806,000	27.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.20	Put		0.00000	1,000	27.18	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.20	Call		2,920.00000	2,806,000	25.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.20	Put		0.00000	1,000	25.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.05	Call		3,070.00000	2,956,000	25.47	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.05	Put		0.00000	1,000	25.47	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.25	Call		2,870.00000	2,756,000	26.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.25	Put		0.00000	1,000	26.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.85	Put		9,730.00000	9,845,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	48.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.85	Put		7,730.00000	7,845,000	48.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	44.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.85	Put		5,730.00000	5,845,000	44.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	39.76	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	14.85	Put		3,730.00000	3,845,000	39.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		2,270.00000	2,156,000	28.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		0.00000	1,000	28.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.65	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.65	Put		9,530.00000	9,645,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.65	Call		0.00000	0,000	38.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.65	Put		3,530.00000	3,645,000	38.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.65	Call		2,470.00000	2,356,000	27.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.65	Put		0.00000	1,000	27.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.35	Call		2,770.00000	2,656,000	26.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.35	Put		0.00000	1,000	26.43	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.40	Put		9,280.00000	9,395,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.40	Call		2,720.00000	2,606,000	26.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.40	Put		0.00000	1,000	26.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.90	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.90	Put		9,780.00000	9,895,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.90	Call		0.00000	0,000	48.99	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.90	Put		7,780.00000	7,895,000	48.99	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.90	Call		0.00000	0,000	40.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.90	Put		3,780.00000	3,895,000	40.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		2,220.00000	2,106,000	28.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.90	Put		0.00000	1,000	28.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.50	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.50	Put		10,380.00000	10,495,000	49.21	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	19.50	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.50	Put		8,380.00000	8,495,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.95	Put		9,830.00000	9,945,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	49.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.95	Put		7,830.00000	7,945,000	49.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	44.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.95	Put		5,830.00000	5,945,000	44.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	40.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.95	Put		3,830.00000	3,945,000	40.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.95	Call		2,170.00000	2,056,000	28.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.95	Put		0.00000	1,000	28.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.20	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.20	Put		10,080.00000	10,195,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.20	Call		0.00000	0,000	49.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.20	Put		8,080.00000	8,195,000	49.21	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		111.00000	92,000	22.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,619.00000	1,716,000	22.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		125.00000	104,000	22.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,533.00000	1,628,000	22.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		118.00000	98,000	22.00	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,576.00000	1,672,000	22.00	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		457.00000	408,000	19.00	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		899.00000	966,000	19.00	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		868.00000	934,000	19.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		476.00000	426,000	19.00	0.00	0	50
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>38,530</b>
<b>Total £ / R</b>										<b>16,100,593.50</b>	<b>1,451</b>	<b>73,897</b>
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08380	0.08460			5,866.00	70	10
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08520	0.08610			0.00	0	0
<b>Total ¥ / R Future</b>										<b>5,866.00</b>	<b>70</b>	<b>10</b>
¥ / R	On	14/06/2010	Foreign Exchange Option	0.08	Call		489.00000	410,000	21.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.08	Put		29.00000	30,000	21.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.09	Call		60.00000	38,000	30.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.09	Put		600.00000	658,000	30.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.07	Call		1,462.00000	1,382,000	36.00	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.07	Put		2.00000	2,000	36.00	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		602.00000	544,000	23.00	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		282.00000	314,000	23.00	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>5,866.00</b>	<b>70</b>	<b>10</b>
€ / R	On	14/06/2010	Foreign Exchange Future			9.38450	9.42650			11,374,014.00	1,212	22,347
€ / R	On	13/09/2010	Foreign Exchange Future			9.53740	9.57890			2,594,172.80	272	10,895
€ / R	On	13/12/2010	Foreign Exchange Future			9.68320	9.72490			1,529,945.60	158	2,138
<b>Total € / R Future</b>										<b>15,498,132.40</b>	<b>1,642</b>	<b>35,380</b>
€ / R	On	14/06/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	34.47	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.10	Put		2,674.00000	2,716,000	34.47	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	33.21	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.90	Put		2,474.00000	2,516,000	33.21	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	12.00	Call		0.00000	0,000	33.84	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.00	Put		2,574.00000	2,616,000	33.84	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.30	Call		0.00000	0,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.30	Put		9,874.00000	9,916,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.30	Call		0.00000	0,000	52.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.30	Put		7,874.00000	7,916,000	52.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.30	Call		0.00000	0,000	47.63	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.30	Put		5,874.00000	5,916,000	47.63	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.30	Call		0.00000	0,000	42.04	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.30	Put		3,874.00000	3,916,000	42.04	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.30	Call		0.00000	0,000	29.41	0.00	0	25
€ / R	On	14/06/2010	Foreign Exchange Option	11.30	Put		1,874.00000	1,916,000	29.41	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.30	Call		7.00000	6,000	22.92	0.00	0	20
€ / R	On	14/06/2010	Foreign Exchange Option	10.30	Put		881.00000	922,000	22.92	0.00	0	271
€ / R	On	14/06/2010	Foreign Exchange Option	9.30	Call		214.00000	188,000	17.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.30	Put		88.00000	104,000	17.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.30	Call		1,127.00000	1,086,000	23.15	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.30	Put		1.00000	2,000	23.15	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.30	Call		2,127.00000	2,085,000	27.25	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.30	Put		1.00000	1,000	27.25	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.60	Call		0.00000	0,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.60	Put		10,174.00000	10,216,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.60	Call		0.00000	0,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.60	Put		8,174.00000	8,216,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.60	Call		0.00000	0,000	48.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	15.60	Put		6,174.00000	6,216,000	48.39	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.60	Call		0.00000	0,000	43.19	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.60	Put		4,174.00000	4,216,000	43.19	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.60	Call		0.00000	0,000	31.32	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.60	Put		2,174.00000	2,216,000	31.32	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		3.00000	2,000	24.87	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		1,177.00000	1,218,000	24.87	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.60	Call		78.00000	66,000	18.38	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.60	Put		252.00000	282,000	18.38	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		831.00000	789,000	21.52	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		5.00000	5,000	21.52	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.60	Call		1,827.00000	1,785,000	26.73	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.60	Put		1.00000	1,000	26.73	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.70	Call		0.00000	0,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.70	Put		10,274.00000	10,316,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.70	Call		0.00000	0,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.70	Put		8,274.00000	8,316,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	48.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.70	Put		6,274.00000	6,316,000	48.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	43.45	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.70	Put		4,274.00000	4,316,000	43.45	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	31.95	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.70	Put		2,274.00000	2,316,000	31.95	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.70	Call		2.00000	2,000	25.52	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.70	Put		1,276.00000	1,318,000	25.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	9.70	Call		56.00000	47,000	19.03	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.70	Put		330.00000	363,000	19.03	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.70	Call		733.00000	692,000	20.97	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.70	Put		7.00000	8,000	20.97	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.70	Call		1,727.00000	1,685,000	26.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.70	Put		1.00000	1,000	26.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.35	Call		0.00000	0,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.35	Put		9,924.00000	9,966,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.35	Call		0.00000	0,000	52.76	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.35	Put		7,924.00000	7,966,000	52.76	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.35	Call		0.00000	0,000	47.76	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.35	Put		5,924.00000	5,966,000	47.76	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.35	Call		0.00000	0,000	42.35	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.35	Put		3,924.00000	3,966,000	42.35	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.35	Call		0.00000	0,000	29.73	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.35	Put		1,924.00000	1,966,000	29.73	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.35	Call		6.00000	5,000	23.25	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.35	Put		930.00000	971,000	23.25	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.35	Call		181.00000	158,000	17.36	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.35	Put		105.00000	124,000	17.36	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.35	Call		1,078.00000	1,036,000	22.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.35	Put		2.00000	2,000	22.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.35	Call		2,077.00000	2,035,000	27.51	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.35	Put		1.00000	1,000	27.51	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.40	Call		0.00000	0,000	52.89	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	19.40	Put		9,974.00000	10,016,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.40	Call		0.00000	0,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.40	Put		7,974.00000	8,016,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.40	Call		0.00000	0,000	47.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.40	Put		5,974.00000	6,016,000	47.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.40	Call		0.00000	0,000	42.67	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.40	Put		3,974.00000	4,016,000	42.67	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.40	Call		0.00000	0,000	30.06	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.40	Put		1,974.00000	2,016,000	30.06	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.40	Call		5.00000	4,000	23.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.40	Put		979.00000	1,020,000	23.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.40	Call		151.00000	131,000	17.08	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.40	Put		125.00000	147,000	17.08	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.40	Call		1,028.00000	986,000	22.63	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.40	Put		2.00000	2,000	22.63	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.40	Call		2,027.00000	1,985,000	27.76	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.40	Put		1.00000	1,000	27.76	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.55	Call		0.00000	0,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.55	Put		10,124.00000	10,166,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.55	Call		0.00000	0,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.55	Put		8,124.00000	8,166,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.55	Call		0.00000	0,000	48.27	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.55	Put		6,124.00000	6,166,000	48.27	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.55	Call		0.00000	0,000	43.06	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.55	Put		4,124.00000	4,166,000	43.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	11.55	Call		0.00000	0,000	31.00	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.55	Put		2,124.00000	2,166,000	31.00	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		3.00000	3,000	24.54	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		1,127.00000	1,169,000	24.54	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.55	Call		93.00000	79,000	18.05	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.55	Put		217.00000	245,000	18.05	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		880.00000	838,000	21.80	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		4.00000	4,000	21.80	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.55	Call		1,877.00000	1,835,000	26.99	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.55	Put		1.00000	1,000	26.99	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.45	Call		0.00000	0,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.45	Put		10,024.00000	10,066,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.45	Call		0.00000	0,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.45	Put		8,024.00000	8,066,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.45	Call		0.00000	0,000	48.02	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.45	Put		6,024.00000	6,066,000	48.02	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.45	Call		0.00000	0,000	42.80	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.45	Put		4,024.00000	4,066,000	42.80	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.45	Call		0.00000	0,000	30.37	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.45	Put		2,024.00000	2,066,000	30.37	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.45	Call		4.00000	3,000	23.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.45	Put		1,028.00000	1,069,000	23.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.45	Call		129.00000	111,000	17.41	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.45	Put		153.00000	177,000	17.41	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.45	Call		979.00000	937,000	22.36	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	8.45	Put		3.00000	3,000	22.36	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.45	Call		1,977.00000	1,935,000	27.50	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.45	Put		1.00000	1,000	27.50	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.50	Call		0.00000	0,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.50	Put		10,074.00000	10,116,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.50	Call		0.00000	0,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.50	Put		8,074.00000	8,116,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.50	Call		0.00000	0,000	48.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.50	Put		6,074.00000	6,116,000	48.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.50	Call		0.00000	0,000	42.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.50	Put		4,074.00000	4,116,000	42.93	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.50	Call		0.00000	0,000	30.69	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.50	Put		2,074.00000	2,116,000	30.69	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.50	Call		4.00000	3,000	24.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.50	Put		1,078.00000	1,119,000	24.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.50	Call		110.00000	94,000	17.73	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.50	Put		184.00000	210,000	17.73	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.50	Call		929.00000	887,000	22.08	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.50	Put		3.00000	3,000	22.08	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.50	Call		1,927.00000	1,885,000	27.25	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.50	Put		1.00000	1,000	27.25	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.85	Put		10,424.00000	10,466,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.85	Put		8,424.00000	8,466,000	52.89	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	15.85	Call		0.00000	0,000	49.02	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.85	Put		6,424.00000	6,466,000	49.02	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	43.84	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.85	Put		4,424.00000	4,466,000	43.84	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	32.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.85	Put		2,424.00000	2,466,000	32.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.85	Call		1.00000	1,000	26.49	0.00	0	29
€ / R	On	14/06/2010	Foreign Exchange Option	10.85	Put		1,425.00000	1,467,000	26.49	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.85	Call		33.00000	27,000	20.00	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.85	Put		457.00000	493,000	20.00	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		590.00000	551,000	20.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		14.00000	17,000	20.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.85	Call		1,577.00000	1,535,000	25.45	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.85	Put		1.00000	1,000	25.45	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.80	Call		0.00000	0,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.80	Put		10,374.00000	10,416,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.80	Call		0.00000	0,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.80	Put		8,374.00000	8,416,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	48.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.80	Put		6,374.00000	6,416,000	48.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	43.71	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.80	Put		4,374.00000	4,416,000	43.71	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	32.58	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.80	Put		2,374.00000	2,416,000	32.58	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.80	Call		1.00000	1,000	26.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	10.80	Put		1,375.00000	1,417,000	26.16	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.80	Call		39.00000	33,000	19.68	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.80	Put		413.00000	449,000	19.68	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.80	Call		637.00000	597,000	20.41	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.80	Put		11.00000	13,000	20.41	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.80	Call		1,627.00000	1,585,000	25.71	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.80	Put		1.00000	1,000	25.71	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.90	Put		10,474.00000	10,516,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.90	Put		8,474.00000	8,516,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	49.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.90	Put		6,474.00000	6,516,000	49.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	43.97	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.90	Put		4,474.00000	4,516,000	43.97	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.90	Call		1.00000	1,000	26.81	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.90	Put		1,475.00000	1,517,000	26.81	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.90	Call		28.00000	23,000	20.33	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.90	Put		502.00000	539,000	20.33	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		544.00000	505,000	19.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.90	Put		18.00000	21,000	19.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.90	Call		1,527.00000	1,485,000	25.20	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.90	Put		1.00000	1,000	25.20	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.95	Put		10,524.00000	10,566,000	52.89	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	17.95	Call		0.00000	0,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.95	Put		8,524.00000	8,566,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	49.27	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.95	Put		6,524.00000	6,566,000	49.27	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	44.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.95	Put		4,524.00000	4,566,000	44.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	33.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.95	Put		2,524.00000	2,566,000	33.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.95	Call		1.00000	1,000	27.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.95	Put		1,525.00000	1,567,000	27.14	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.95	Call		23.00000	19,000	20.65	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.95	Put		547.00000	585,000	20.65	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.95	Call		498.00000	460,000	19.58	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.95	Put		22.00000	26,000	19.58	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.95	Call		1,477.00000	1,435,000	24.94	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.95	Put		1.00000	1,000	24.94	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.75	Call		0.00000	0,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.75	Put		10,324.00000	10,366,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.75	Call		0.00000	0,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.75	Put		8,324.00000	8,366,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	48.77	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.75	Put		6,324.00000	6,366,000	48.77	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	43.58	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.75	Put		4,324.00000	4,366,000	43.58	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	32.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	11.75	Put		2,324.00000	2,366,000	32.26	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.75	Call		2.00000	1,000	25.84	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.75	Put		1,326.00000	1,367,000	25.84	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.75	Call		47.00000	39,000	19.35	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.75	Put		371.00000	405,000	19.35	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.75	Call		685.00000	645,000	20.69	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		9.00000	11,000	20.69	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.75	Call		1,677.00000	1,635,000	25.96	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.75	Put		1.00000	1,000	25.96	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.00	Put		10,574.00000	10,616,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.00	Put		8,574.00000	8,616,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	49.39	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.00	Put		6,574.00000	6,616,000	49.39	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	44.23	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.00	Put		4,574.00000	4,616,000	44.23	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.00	Call		1.00000	1,000	27.46	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.00	Put		1,575.00000	1,617,000	27.46	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.00	Call		19.00000	16,000	20.97	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.00	Put		593.00000	632,000	20.97	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.00	Call		453.00000	416,000	19.30	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.00	Put		27.00000	32,000	19.30	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.00	Call		1,427.00000	1,385,000	24.68	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.00	Put		1.00000	1,000	24.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	20.15	Call		0.00000	0,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.15	Put		10,724.00000	10,766,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.15	Call		0.00000	0,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.15	Put		8,724.00000	8,766,000	52.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	49.77	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.15	Put		6,724.00000	6,766,000	49.77	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	44.63	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.15	Put		4,724.00000	4,766,000	44.63	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	34.79	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.15	Put		2,724.00000	2,766,000	34.79	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.15	Call		1.00000	0,000	28.44	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.15	Put		1,725.00000	1,766,000	28.44	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.15	Call		12.00000	9,000	21.95	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.15	Put		736.00000	775,000	21.95	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.15	Call		325.00000	293,000	18.47	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.15	Put		49.00000	59,000	18.47	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.15	Call		1,277.00000	1,235,000	23.92	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.15	Put		1.00000	1,000	23.92	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		44.00000	39,000	24.32	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		2,130.00000	2,167,000	24.32	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		171.00000	162,000	19.23	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		792.00000	825,000	19.23	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		1,046.00000	1,081,000	20.36	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		125.00000	118,000	20.36	0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		634.00000	666,000	18.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		213.00000	203,000	18.49	0.00	0	2,000
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		488.00000	518,000	17.74	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		267.00000	255,000	17.74	0.00	0	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		488.00000	470,000	16.53	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		209.00000	233,000	16.53	0.00	0	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,475.00000	10,517,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		1.00000	1,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,476.00000	8,518,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		8.00000	6,000	28.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,483.00000	6,523,000	28.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		31.00000	27,000	27.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,506.00000	4,544,000	27.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		91.00000	85,000	23.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,566.00000	2,602,000	23.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		166.00000	157,000	21.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,641.00000	1,674,000	21.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		332.00000	319,000	18.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		807.00000	836,000	18.39	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		756.00000	733,000	16.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		231.00000	250,000	16.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,562.00000	1,525,000	16.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		37.00000	42,000	16.36	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		100.00000	93,000	23.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,425.00000	2,460,000	23.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,525.00000	10,567,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		1.00000	1,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,526.00000	8,568,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		7.00000	6,000	28.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,532.00000	6,573,000	28.57	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		30.00000	26,000	27.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,555.00000	4,593,000	27.56	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		88.00000	82,000	23.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,613.00000	2,649,000	23.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		161.00000	152,000	21.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,686.00000	1,719,000	21.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		319.00000	307,000	18.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		844.00000	874,000	18.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		726.00000	703,000	16.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		251.00000	270,000	16.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,516.00000	1,479,000	16.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		41.00000	46,000	16.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,225.00000	11,267,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		1.00000	0,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,226.00000	9,267,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		4.00000	3,000	28.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,229.00000	7,270,000	28.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		19.00000	16,000	28.10	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,244.00000	5,283,000	28.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		60.00000	56,000	25.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,285.00000	3,323,000	25.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		106.00000	99,000	23.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,331.00000	2,366,000	23.32	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		194.00000	185,000	20.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,419.00000	1,452,000	20.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		403.00000	388,000	17.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		628.00000	655,000	17.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		923.00000	896,000	15.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		148.00000	163,000	15.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,125.00000	11,167,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		1.00000	1,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,126.00000	9,168,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		4.00000	3,000	28.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,129.00000	7,170,000	28.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		20.00000	18,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,145.00000	5,185,000	28.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		63.00000	59,000	25.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,188.00000	3,226,000	25.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		113.00000	106,000	23.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,238.00000	2,273,000	23.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		208.00000	198,000	20.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,333.00000	1,365,000	20.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		436.00000	420,000	17.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		561.00000	587,000	17.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		996.00000	968,000	15.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		121.00000	135,000	15.70	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,275.00000	10,317,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		1.00000	1,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,276.00000	8,318,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		9.00000	8,000	28.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,284.00000	6,325,000	28.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		35.00000	31,000	27.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,310.00000	4,348,000	27.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		103.00000	96,000	23.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,378.00000	2,413,000	23.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		188.00000	179,000	20.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,463.00000	1,496,000	20.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		387.00000	373,000	17.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		662.00000	690,000	17.81	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		888.00000	861,000	15.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		163.00000	178,000	15.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,751.00000	1,712,000	16.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		26.00000	29,000	16.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,375.00000	10,417,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		1.00000	1,000	28.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,376.00000	8,418,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		8.00000	7,000	28.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,383.00000	6,424,000	28.60	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		33.00000	29,000	27.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,408.00000	4,446,000	27.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		97.00000	90,000	23.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,472.00000	2,507,000	23.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		177.00000	167,000	21.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,552.00000	1,584,000	21.02	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		358.00000	345,000	18.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		733.00000	762,000	18.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		820.00000	795,000	16.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		195.00000	212,000	16.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,656.00000	1,618,000	16.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		31.00000	35,000	16.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,675.00000	10,717,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		1.00000	1,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,676.00000	8,718,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		6.00000	5,000	28.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,681.00000	6,722,000	28.54	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		27.00000	24,000	27.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,702.00000	4,741,000	27.67	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		81.00000	75,000	24.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,756.00000	2,792,000	24.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		147.00000	139,000	21.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,822.00000	1,856,000	21.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		286.00000	274,000	18.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		961.00000	991,000	18.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		640.00000	619,000	16.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		315.00000	336,000	16.50	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,378.00000	1,343,000	16.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		53.00000	60,000	16.01	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,825.00000	10,867,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		1.00000	1,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,826.00000	8,868,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		5.00000	5,000	28.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,830.00000	6,872,000	28.51	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		24.00000	21,000	27.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,849.00000	4,888,000	27.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		75.00000	69,000	24.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,900.00000	2,936,000	24.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		135.00000	127,000	22.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,960.00000	1,994,000	22.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		256.00000	245,000	19.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,081.00000	1,112,000	19.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		562.00000	543,000	16.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		387.00000	410,000	16.72	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,243.00000	1,210,000	15.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		68.00000	77,000	15.74	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,125.00000	10,167,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		1.00000	1,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,126.00000	8,168,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		11.00000	9,000	28.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,136.00000	6,176,000	28.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		38.00000	35,000	27.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,163.00000	4,202,000	27.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,895.00000	1,854,000	16.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		20.00000	21,000	16.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,175.00000	10,217,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		1.00000	1,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,176.00000	8,218,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		10.00000	8,000	28.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,185.00000	6,225,000	28.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		37.00000	34,000	27.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,212.00000	4,251,000	27.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		109.00000	102,000	23.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,284.00000	2,319,000	23.21	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		201.00000	191,000	20.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,376.00000	1,408,000	20.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		419.00000	404,000	17.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		594.00000	621,000	17.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		959.00000	931,000	15.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		134.00000	148,000	15.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,847.00000	1,807,000	16.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		22.00000	24,000	16.89	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,225.00000	10,267,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		1.00000	1,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,226.00000	8,268,000	28.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		10.00000	8,000	28.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,235.00000	6,275,000	28.62	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		36.00000	33,000	27.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,261.00000	4,300,000	27.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,799.00000	1,759,000	16.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		24.00000	26,000	16.80	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		883.00000	912,000	18.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		308.00000	295,000	18.68	0.00	0	60
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>7,185</b>
<b>Total € / R</b>										<b>15,498,132.40</b>	<b>1,642</b>	<b>42,565</b>
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.43600	6.47470			0.00	0	7,700
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.46480	6.50320			19,394.40	3	5,557
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.49100	6.52880			0.00	0	5,258
<b>Total AU\$ / R Future</b>										<b>19,394.40</b>	<b>3</b>	<b>18,515</b>
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Call		0.00000	0,000	60.85	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Put		8,125.00000	8,164,000	60.85	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.60	Call		0.00000	0,000	55.03	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.60	Put		6,125.00000	6,164,000	55.03	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.60	Call		0.00000	0,000	47.57	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.60	Put		4,125.00000	4,164,000	47.57	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.60	Call		0.00000	0,000	38.67	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.60	Put		2,125.00000	2,164,000	38.67	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.60	Call		56.00000	39,000	17.95	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.60	Put		181.00000	203,000	17.95	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.60	Call		876.00000	837,000	25.42	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.60	Put		1.00000	1,000	25.42	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.60	Call		1,875.00000	1,836,000	24.19	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.60	Put		0.00000	0,000	24.19	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.60	Call		2,875.00000	2,836,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.60	Put		0.00000	0,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.60	Call		3,875.00000	3,836,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.60	Put		0.00000	0,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.55	Call		0.00000	0,000	60.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.55	Put		8,075.00000	8,114,000	60.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.55	Call		0.00000	0,000	54.86	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.55	Put		6,075.00000	6,114,000	54.86	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.55	Call		0.00000	0,000	47.38	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.55	Put		4,075.00000	4,114,000	47.38	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.55	Call		0.00000	0,000	38.44	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.55	Put		2,075.00000	2,114,000	38.44	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.55	Call		71.00000	51,000	17.40	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.55	Put		146.00000	165,000	17.40	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.55	Call		925.00000	886,000	26.03	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.55	Put		0.00000	0,000	26.03	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.55	Call		1,925.00000	1,886,000	23.96	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.55	Put		0.00000	0,000	23.96	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.55	Call		2,925.00000	2,886,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.55	Put		0.00000	0,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.55	Call		3,925.00000	3,886,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.55	Put		0.00000	0,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.50	Call		0.00000	0,000	60.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.50	Put		8,025.00000	8,064,000	60.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.50	Call		0.00000	0,000	54.70	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.50	Put		6,025.00000	6,064,000	54.70	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.50	Call		0.00000	0,000	47.19	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.50	Put		4,025.00000	4,064,000	47.19	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.50	Call		0.00000	0,000	38.22	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.50	Put		2,025.00000	2,064,000	38.22	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.50	Call		88.00000	65,000	16.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.50	Put		113.00000	129,000	16.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.50	Call		975.00000	936,000	26.63	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.50	Put		0.00000	0,000	26.63	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.50	Call		1,975.00000	1,936,000	23.74	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.50	Put		0.00000	0,000	23.74	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.50	Call		2,975.00000	2,936,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.50	Put		0.00000	0,000	23.28	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.50	Call		3,975.00000	3,936,000	23.28	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.50	Put		0.00000	0,000	23.28	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.70	Call		35.00000	23,000	19.05	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.70	Put		260.00000	287,000	19.05	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	60.85	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.85	Put		8,375.00000	8,414,000	60.85	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	55.83	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.85	Put		6,375.00000	6,414,000	55.83	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.85	Call		0.00000	0,000	48.52	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.85	Put		4,375.00000	4,414,000	48.52	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		0.00000	0,000	39.80	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		2,375.00000	2,414,000	39.80	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.85	Call		17.00000	11,000	20.70	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.85	Put		392.00000	425,000	20.70	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.85	Call		628.00000	589,000	22.40	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.85	Put		3.00000	3,000	22.40	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.85	Call		1,625.00000	1,586,000	25.33	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	25.33	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.85	Call		2,625.00000	2,586,000	23.28	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	23.28	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.85	Call		3,625.00000	3,586,000	23.28	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.85	Put		0.00000	0,000	23.28	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.75	Call		0.00000	0,000	60.85	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.75	Put		8,275.00000	8,314,000	60.85	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.75	Call		0.00000	0,000	55.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.75	Put		6,275.00000	6,314,000	55.51	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.75	Call		0.00000	0,000	48.14	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.75	Put		4,275.00000	4,314,000	48.14	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.75	Call		0.00000	0,000	39.35	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		2,275.00000	2,314,000	39.35	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.75	Call		28.00000	18,000	19.60	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.75	Put		303.00000	332,000	19.60	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.75	Call		727.00000	687,000	23.61	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.75	Put		2.00000	1,000	23.61	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.75	Call		1,725.00000	1,686,000	24.88	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	24.88	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.75	Call		2,725.00000	2,686,000	23.28	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	23.28	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.75	Call		3,725.00000	3,686,000	23.28	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.75	Put		0.00000	0,000	23.28	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.90	Call		0.00000	0,000	60.85	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.90	Put		8,425.00000	8,464,000	60.85	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.90	Call		0.00000	0,000	56.00	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.90	Put		6,425.00000	6,464,000	56.00	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.90	Call		0.00000	0,000	48.71	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.90	Put		4,425.00000	4,464,000	48.71	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	40.03	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.90	Put		2,425.00000	2,464,000	40.03	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.90	Call		14.00000	9,000	21.25	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.90	Put		439.00000	473,000	21.25	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.90	Call		579.00000	540,000	21.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.90	Put		4.00000	4,000	21.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.90	Call		1,575.00000	1,536,000	25.56	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.90	Put		0.00000	0,000	25.56	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.90	Call		2,575.00000	2,536,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.90	Put		0.00000	0,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.90	Call		3,575.00000	3,536,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.90	Put		0.00000	0,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.80	Call		0.00000	0,000	60.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.80	Put		8,325.00000	8,364,000	60.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.80	Call		0.00000	0,000	55.67	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.80	Put		6,325.00000	6,364,000	55.67	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.80	Call		0.00000	0,000	48.33	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.80	Put		4,325.00000	4,364,000	48.33	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.80	Call		0.00000	0,000	39.57	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.80	Put		2,325.00000	2,364,000	39.57	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.80	Call		22.00000	14,000	20.15	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.80	Put		347.00000	378,000	20.15	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.80	Call		677.00000	638,000	23.00	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.80	Put		2.00000	2,000	23.00	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.80	Call		1,675.00000	1,636,000	25.10	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.80	Put		0.00000	0,000	25.10	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.80	Call		2,675.00000	2,636,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.80	Put		0.00000	0,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.80	Call		3,675.00000	3,636,000	23.28	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.80	Put		0.00000	0,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.65	Call		0.00000	0,000	60.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.65	Put		8,175.00000	8,214,000	60.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.65	Call		0.00000	0,000	55.19	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.65	Put		6,175.00000	6,214,000	55.19	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.65	Call		0.00000	0,000	47.76	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.65	Put		4,175.00000	4,214,000	47.76	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.65	Call		0.00000	0,000	38.89	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.65	Put		2,175.00000	2,214,000	38.89	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.65	Call		44.00000	30,000	18.50	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.65	Put		219.00000	244,000	18.50	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.65	Call		826.00000	787,000	24.82	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.65	Put		1.00000	1,000	24.82	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.65	Call		1,825.00000	1,786,000	24.42	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.65	Put		0.00000	0,000	24.42	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.65	Call		2,825.00000	2,786,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.65	Put		0.00000	0,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.65	Call		3,825.00000	3,786,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.65	Put		0.00000	0,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.15	Call		0.00000	0,000	60.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.15	Put		8,675.00000	8,714,000	60.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.15	Call		0.00000	0,000	56.80	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.15	Put		6,675.00000	6,714,000	56.80	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.15	Call		0.00000	0,000	49.65	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.15	Put		4,675.00000	4,714,000	49.65	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.15	Call		0.00000	0,000	41.16	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.15	Put		2,675.00000	2,714,000	41.16	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.15	Call		4.00000	3,000	24.00	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.15	Put		679.00000	717,000	24.00	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.15	Call		343.00000	303,000	18.77	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.15	Put		18.00000	17,000	18.77	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.15	Call		1,325.00000	1,286,000	26.70	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.15	Put		0.00000	0,000	26.70	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.15	Call		2,325.00000	2,286,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.15	Put		0.00000	0,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.15	Call		3,325.00000	3,286,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.15	Put		0.00000	0,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.10	Call		0.00000	0,000	60.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.10	Put		8,625.00000	8,664,000	60.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.10	Call		0.00000	0,000	56.64	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.10	Put		6,625.00000	6,664,000	56.64	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.10	Call		0.00000	0,000	49.46	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.10	Put		4,625.00000	4,664,000	49.46	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.10	Call		0.00000	0,000	40.93	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.10	Put		2,625.00000	2,664,000	40.93	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.10	Call		6.00000	3,000	23.45	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.10	Put		631.00000	667,000	23.45	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.10	Call		389.00000	348,000	19.37	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.10	Put		14.00000	12,000	19.37	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.10	Call		1,375.00000	1,336,000	26.47	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 14/06/2010 Foreign Exchange Option	5.10	Put		0.00000	0,000	26.47	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.10	Call		2,375.00000	2,336,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.10	Put		0.00000	0,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.10	Call		3,375.00000	3,336,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.10	Put		0.00000	0,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.00	Call		0.00000	0,000	60.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.00	Put		8,525.00000	8,564,000	60.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.00	Call		0.00000	0,000	56.32	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.00	Put		6,525.00000	6,564,000	56.32	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.00	Call		0.00000	0,000	49.09	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.00	Put		4,525.00000	4,564,000	49.09	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.00	Call		0.00000	0,000	40.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.00	Put		2,525.00000	2,564,000	40.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.00	Call		9.00000	5,000	22.35	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.00	Put		534.00000	569,000	22.35	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.00	Call		483.00000	443,000	20.58	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.00	Put		8.00000	7,000	20.58	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.00	Call		1,475.00000	1,436,000	26.01	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.00	Put		0.00000	0,000	26.01	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.00	Call		2,475.00000	2,436,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.00	Put		0.00000	0,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.00	Call		3,475.00000	3,436,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.00	Put		0.00000	0,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.95	Call		0.00000	0,000	60.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.95	Put		8,475.00000	8,514,000	60.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.95	Call		0.00000	0,000	56.16	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.95	Put		6,475.00000	6,514,000	56.16	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.95	Call		0.00000	0,000	48.90	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.95	Put		4,475.00000	4,514,000	48.90	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.95	Call		0.00000	0,000	40.25	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.95	Put		2,475.00000	2,514,000	40.25	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.95	Call		11.00000	7,000	21.80	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.95	Put		486.00000	521,000	21.80	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.95	Call		531.00000	491,000	21.19	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.95	Put		6.00000	5,000	21.19	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.95	Call		1,525.00000	1,486,000	25.79	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	25.79	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.95	Call		2,525.00000	2,486,000	23.28	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	23.28	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.95	Call		3,525.00000	3,486,000	23.28	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.95	Put		0.00000	0,000	23.28	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	15.20	Call		0.00000	0,000	60.85	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	15.20	Put		8,725.00000	8,764,000	60.85	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	13.20	Call		0.00000	0,000	56.97	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	13.20	Put		6,725.00000	6,764,000	56.97	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	11.20	Call		0.00000	0,000	49.84	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	11.20	Put		4,725.00000	4,764,000	49.84	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	41.38	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	9.20	Put		2,725.00000	2,764,000	41.38	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	7.20	Call		4.00000	2,000	24.55	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.20	Put		729.00000	766,000	24.55	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.20	Call		299.00000	259,000	18.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.20	Put		24.00000	23,000	18.17	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.20	Call		1,275.00000	1,236,000	26.92	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.20	Put		0.00000	0,000	26.92	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.20	Call		2,275.00000	2,236,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.20	Put		0.00000	0,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.20	Call		3,275.00000	3,236,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.20	Put		0.00000	0,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.05	Call		0.00000	0,000	60.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.05	Put		8,575.00000	8,614,000	60.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.05	Call		0.00000	0,000	56.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.05	Put		6,575.00000	6,614,000	56.48	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.05	Call		0.00000	0,000	49.27	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.05	Put		4,575.00000	4,614,000	49.27	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.05	Call		0.00000	0,000	40.70	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.05	Put		2,575.00000	2,614,000	40.70	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.05	Call		7.00000	4,000	22.90	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.05	Put		582.00000	618,000	22.90	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.05	Call		436.00000	395,000	19.98	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.05	Put		11.00000	9,000	19.98	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.05	Call		1,425.00000	1,386,000	26.24	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.05	Put		0.00000	0,000	26.24	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.05	Call		2,425.00000	2,386,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.05	Put		0.00000	0,000	23.28	0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.05	Call		3,425.00000	3,386,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.05	Put		0.00000	0,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.25	Call		0.00000	0,000	60.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.25	Put		8,775.00000	8,814,000	60.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.25	Call		0.00000	0,000	57.13	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.25	Put		6,775.00000	6,814,000	57.13	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.25	Call		0.00000	0,000	50.03	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.25	Put		4,775.00000	4,814,000	50.03	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.25	Call		0.00000	0,000	41.61	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.25	Put		2,775.00000	2,814,000	41.61	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.25	Call		3.00000	2,000	25.10	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.25	Put		778.00000	816,000	25.10	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.25	Call		256.00000	216,000	17.56	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.25	Put		31.00000	30,000	17.56	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.25	Call		1,225.00000	1,186,000	27.15	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.25	Put		0.00000	0,000	27.15	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.25	Call		2,225.00000	2,186,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.25	Put		0.00000	0,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.25	Call		3,225.00000	3,186,000	23.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.25	Put		0.00000	0,000	23.28	0.00	0	0
AU\$ / R On 13/09/2010 Foreign Exchange Option	6.90	Call		112.00000	96,000	17.74	0.00	0	0
AU\$ / R On 13/09/2010 Foreign Exchange Option	6.90	Put		509.00000	531,000	17.74	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Call		200.00000	180,000	17.59	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.90	Put		571.00000	589,000	17.59	0.00	0	0
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Put		609.00000	628,000	17.79	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Call		188.00000	169,000	17.79	0.00	0	200
<b>Total AU\$ / R Option</b>							<b>0.00</b>	<b>0</b>	<b>200</b>
<b>Total AU\$ / R</b>							<b>19,394.40</b>	<b>3</b>	<b>18,715</b>
CAD/ R On 14/06/2010 Foreign Exchange Future			7.24070	7.30410			0.00	0	75
CAD/ R On 13/09/2010 Foreign Exchange Future			7.34740	7.41160			0.00	0	0
<b>Total CAD/ R Future</b>							<b>0.00</b>	<b>0</b>	<b>75</b>
CAD/ R On 14/06/2010 Foreign Exchange Option	7.30	Call		68.00000	36,000	9.70	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.30	Put		64.00000	95,000	9.70	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.35	Call		49.00000	23,000	10.09	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.35	Put		95.00000	132,000	10.09	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.25	Call		100.00000	54,000	9.31	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.25	Put		46.00000	63,000	9.31	0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Call		161.00000	127,000	12.04	0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Put		249.00000	280,000	12.04	0.00	0	0
<b>Total CAD/ R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>							<b>0.00</b>	<b>0</b>	<b>75</b>
<b>Total Futures</b>							<b>377,945,302.40</b>	<b>48,397</b>	<b>385,855</b>
<b>Total Options</b>							<b>697,000.00</b>	<b>2,000</b>	<b>333,247</b>
<b>Grand Total:</b>							<b>378,642,302.40</b>	<b>50,397</b>	<b>719,102</b>