



# Currency Derivatives Daily MTM Report

Daily summary for: 02/06/2010

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			7.71300	7.70660			39,837,645.00	5,165	232,156
\$ / R	On	13/09/2010	Foreign Exchange Future			7.83130	7.82410			6,155,401.80	786	52,192
\$ / R	On	13/12/2010	Foreign Exchange Future			7.94130	7.93660			0.00	0	9,123
\$ / R	On	14/03/2011	Foreign Exchange Future			8.05230	8.04850			0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Future			8.16430	8.16240			0.00	0	900
<b>Total \$ / R Future</b>										<b>45,993,046.80</b>	<b>5,951</b>	<b>294,371</b>
\$ / R	On	14/06/2010	Foreign Exchange Option	8.40	Call		7.00000	5,000	25.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.40	Put		700.00000	692,000	25.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.15	Put		8,443.00000	8,437,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	59.62	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.15	Put		6,443.00000	6,437,000	59.62	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.15	Call		3,557.00000	3,563,000	19.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	19.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.20	Put		8,493.00000	8,487,000	64.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	59.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.20	Put		6,493.00000	6,487,000	59.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.20	Call		3,507.00000	3,513,000	19.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	19.36	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.30	Put		8,593.00000	8,587,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.60	Call		0.00000	0,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.60	Put		8,893.00000	8,887,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.80	Call		0.00000	0,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.80	Put		9,093.00000	9,087,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.80	Call		0.00000	0,000	61.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.80	Put		7,093.00000	7,087,000	61.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.80	Call		0.00000	0,000	44.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.80	Put		3,093.00000	3,087,000	44.56	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.75	Call		0.00000	0,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.75	Put		9,043.00000	9,037,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.75	Call		0.00000	0,000	61.57	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.75	Put		7,043.00000	7,037,000	61.57	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.75	Call		0.00000	0,000	44.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.75	Put		3,043.00000	3,037,000	44.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.75	Call		1,957.00000	1,963,000	19.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.75	Put		0.00000	0,000	19.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.75	Call		2,957.00000	2,963,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.70	Call		0.00000	0,000	64.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	16.70	Put		8,993.00000	8,987,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.70	Call		0.00000	0,000	61.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.70	Put		6,993.00000	6,987,000	61.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.50	Put		8,793.00000	8,787,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.55	Put		8,843.00000	8,837,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.45	Put		8,743.00000	8,737,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.45	Call		0.00000	0,000	60.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.45	Put		6,743.00000	6,737,000	60.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.45	Call		292.00000	290,000	20.62	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.45	Put		35.00000	27,000	20.62	0.00	0	100
\$ / R	On	14/06/2010	Foreign Exchange Option	6.45	Call		1,257.00000	1,263,000	23.15	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.45	Put		0.00000	0,000	23.15	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.45	Call		2,257.00000	2,263,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.45	Put		0.00000	0,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.45	Call		3,257.00000	3,263,000	19.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.45	Put		0.00000	0,000	19.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.35	Put		8,643.00000	8,637,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	60.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.35	Put		6,643.00000	6,637,000	60.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.35	Call		1,357.00000	1,363,000	22.58	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.35	Put		0.00000	0,000	22.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	5.35	Call		2,357.00000	2,363,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.35	Put		0.00000	0,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.35	Call		3,357.00000	3,363,000	19.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	19.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.25	Put		8,543.00000	8,537,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.25	Call		467.00000	470,000	21.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.25	Put		10.00000	7,000	21.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.25	Call		1,457.00000	1,463,000	22.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.25	Put		0.00000	0,000	22.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.25	Call		3,457.00000	3,463,000	19.31	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	19.31	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	60.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.30	Put		6,593.00000	6,587,000	60.11	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.80	Call		0.00000	0,000	54.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.80	Put		5,093.00000	5,087,000	54.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.30	Call		10.00000	8,000	24.79	0.00	0	140
\$ / R	On	14/06/2010	Foreign Exchange Option	8.30	Put		603.00000	595,000	24.79	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.30	Call		421.00000	423,000	21.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.30	Put		14.00000	10,000	21.41	0.00	0	13,500
\$ / R	On	14/06/2010	Foreign Exchange Option	6.30	Call		1,407.00000	1,413,000	22.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.30	Put		0.00000	0,000	22.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.30	Call		2,407.00000	2,413,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.30	Put		0.00000	0,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.30	Call		3,407.00000	3,413,000	19.26	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	4.30	Put		0.00000	0,000	19.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.45	Call		5.00000	4,000	26.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.45	Put		748.00000	741,000	26.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.75	Call		2.00000	1,000	28.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		1,045.00000	1,038,000	28.90	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Call		0.00000	0,000	61.08	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Put		6,893.00000	6,887,000	61.08	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	60.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.55	Put		6,843.00000	6,837,000	60.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.55	Call		0.00000	0,000	49.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.55	Put		3,843.00000	3,837,000	49.32	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	60.76	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.50	Put		6,793.00000	6,787,000	60.76	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.70	Call		2.00000	1,000	28.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.70	Put		995.00000	988,000	28.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.70	Call		1,007.00000	1,013,000	24.57	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.70	Put		0.00000	0,000	24.57	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.70	Call		2,007.00000	2,013,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.70	Put		0.00000	0,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.70	Call		3,007.00000	3,013,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.50	Call		4.00000	3,000	26.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.50	Put		797.00000	790,000	26.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.50	Call		252.00000	249,000	20.36	0.00	0	4,900
\$ / R	On	14/06/2010	Foreign Exchange Option	7.50	Put		45.00000	36,000	20.36	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	5.50	Call		2,207.00000	2,213,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.50	Put		0.00000	0,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.50	Call		3,207.00000	3,213,000	19.07	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.50	Put		0.00000	0,000	19.07	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.05	Call		0.00000	0,000	55.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.05	Put		5,343.00000	5,337,000	55.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.05	Call		0.00000	0,000	51.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.05	Put		4,343.00000	4,337,000	51.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.05	Call		0.00000	0,000	46.15	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.05	Put		3,343.00000	3,337,000	46.15	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		4.00000	3,000	27.07	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		847.00000	840,000	27.07	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.55	Call		215.00000	211,000	20.09	0.00	0	1,430
\$ / R	On	14/06/2010	Foreign Exchange Option	7.55	Put		58.00000	48,000	20.09	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.55	Call		1,157.00000	1,163,000	23.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.55	Put		0.00000	0,000	23.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.55	Call		2,157.00000	2,163,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.55	Put		0.00000	0,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.55	Call		3,157.00000	3,163,000	19.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.55	Put		0.00000	0,000	19.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.10	Call		0.00000	0,000	55.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.10	Put		5,393.00000	5,387,000	55.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	51.85	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.10	Put		4,393.00000	4,387,000	51.85	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.10	Call		0.00000	0,000	46.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	11.10	Put		3,393.00000	3,387,000	46.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		3.00000	2,000	27.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		896.00000	889,000	27.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.60	Call		1,107.00000	1,113,000	24.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.60	Put		0.00000	0,000	24.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.60	Call		2,107.00000	2,113,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.60	Put		0.00000	0,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.60	Call		3,107.00000	3,113,000	18.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.60	Put		0.00000	0,000	18.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.15	Call		0.00000	0,000	55.99	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.15	Put		5,443.00000	5,437,000	55.99	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.15	Call		0.00000	0,000	46.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.15	Put		3,443.00000	3,437,000	46.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.65	Call		3.00000	2,000	27.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.65	Put		946.00000	939,000	27.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.65	Call		1,057.00000	1,063,000	24.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.65	Put		0.00000	0,000	24.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.65	Call		2,057.00000	2,063,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.65	Put		0.00000	0,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.65	Call		3,057.00000	3,063,000	18.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.65	Put		0.00000	0,000	18.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.30	Call		0.00000	0,000	56.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.30	Put		5,593.00000	5,587,000	56.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.30	Call		0.00000	0,000	52.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.30	Put		4,593.00000	4,587,000	52.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	11.30	Call		0.00000	0,000	47.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.30	Put		3,593.00000	3,587,000	47.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.80	Call		1.00000	1,000	29.35	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.80	Put		1,094.00000	1,088,000	29.35	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.80	Call		82.00000	75,000	20.22	0.00	0	21,795
\$ / R	On	14/06/2010	Foreign Exchange Option	7.80	Put		175.00000	162,000	20.22	0.00	0	200
\$ / R	On	14/06/2010	Foreign Exchange Option	6.80	Call		907.00000	913,000	24.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.80	Put		0.00000	0,000	24.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.80	Call		1,907.00000	1,913,000	19.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.80	Put		0.00000	0,000	19.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.80	Call		2,907.00000	2,913,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.85	Call		67.00000	60,000	20.67	0.00	0	450
\$ / R	On	14/06/2010	Foreign Exchange Option	7.85	Put		210.00000	197,000	20.67	0.00	0	430
\$ / R	On	14/06/2010	Foreign Exchange Option	6.85	Call		857.00000	863,000	23.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.85	Put		0.00000	0,000	23.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.85	Call		1,857.00000	1,863,000	19.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.85	Put		0.00000	0,000	19.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.85	Call		2,857.00000	2,863,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.40	Call		0.00000	0,000	56.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.40	Put		5,693.00000	5,687,000	56.98	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.40	Call		0.00000	0,000	48.37	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.40	Put		3,693.00000	3,687,000	48.37	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		1.00000	1,000	30.27	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	8.90	Put		1,194.00000	1,188,000	30.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.90	Call		55.00000	48,000	21.13	0.00	0	55
\$ / R	On	14/06/2010	Foreign Exchange Option	7.90	Put		248.00000	235,000	21.13	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.90	Call		808.00000	813,000	23.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.90	Put		1.00000	0,000	23.52	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.90	Call		1,807.00000	1,813,000	20.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.90	Put		0.00000	0,000	20.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.90	Call		2,807.00000	2,813,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.50	Call		0.00000	0,000	57.37	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.50	Put		5,793.00000	5,787,000	57.37	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.50	Call		0.00000	0,000	49.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.50	Put		3,793.00000	3,787,000	49.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	58.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.70	Put		5,993.00000	5,987,000	58.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.70	Call		0.00000	0,000	54.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.70	Put		4,993.00000	4,987,000	54.22	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	50.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.70	Put		3,993.00000	3,987,000	50.27	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.70	Call		0.00000	0,000	43.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.70	Put		2,993.00000	2,987,000	43.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.65	Call		0.00000	0,000	57.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.65	Put		5,943.00000	5,937,000	57.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.65	Call		0.00000	0,000	54.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.65	Put		4,943.00000	4,937,000	54.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	11.65	Call		0.00000	0,000	49.96	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.65	Put		3,943.00000	3,937,000	49.96	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.15	Call		562.00000	566,000	22.20	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.15	Put		5.00000	3,000	22.20	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.15	Call		1,557.00000	1,563,000	21.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.15	Put		0.00000	0,000	21.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.15	Call		2,557.00000	2,563,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.15	Put		0.00000	0,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.60	Call		0.00000	0,000	57.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.60	Put		5,893.00000	5,887,000	57.77	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.60	Call		0.00000	0,000	49.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.60	Put		3,893.00000	3,887,000	49.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		0.00000	0,000	43.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		2,893.00000	2,887,000	43.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.10	Call		1.00000	0,000	32.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.10	Put		1,394.00000	1,387,000	32.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.10	Call		24.00000	19,000	22.96	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.10	Put		417.00000	406,000	22.96	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.10	Call		611.00000	615,000	22.47	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.10	Put		4.00000	2,000	22.47	0.00	0	200
\$ / R	On	14/06/2010	Foreign Exchange Option	6.10	Call		1,607.00000	1,613,000	21.15	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.10	Put		0.00000	0,000	21.15	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.10	Call		2,607.00000	2,613,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.10	Put		0.00000	0,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.45	Call		0.00000	0,000	57.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	13.45	Put		5,743.00000	5,737,000	57.18	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.45	Call		0.00000	0,000	48.69	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.45	Put		3,743.00000	3,737,000	48.69	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.95	Call		45.00000	39,000	21.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.95	Put		288.00000	276,000	21.59	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.95	Call		758.00000	764,000	23.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.95	Put		1.00000	1,000	23.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.95	Call		1,757.00000	1,763,000	20.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.95	Put		0.00000	0,000	20.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.95	Call		2,757.00000	2,763,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.35	Call		0.00000	0,000	56.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.35	Put		5,643.00000	5,637,000	56.78	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.35	Call		0.00000	0,000	52.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.35	Put		4,643.00000	4,637,000	52.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.35	Call		0.00000	0,000	48.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.35	Put		3,643.00000	3,637,000	48.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.95	Call		1.00000	1,000	30.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.95	Put		1,244.00000	1,238,000	30.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		1.00000	1,000	29.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		1,144.00000	1,138,000	29.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.00	Call		0.00000	0,000	55.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.00	Put		5,293.00000	5,287,000	55.40	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	51.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.00	Put		4,293.00000	4,287,000	51.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	9.00	Call		1.00000	0,000	31.18	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.00	Put		1,294.00000	1,287,000	31.18	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.00	Call		709.00000	714,000	22.99	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.00	Put		2.00000	1,000	22.99	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.00	Call		1,707.00000	1,713,000	20.58	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.00	Put		0.00000	0,000	20.58	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.20	Call		0.00000	0,000	56.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.20	Put		5,493.00000	5,487,000	56.19	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.20	Call		0.00000	0,000	47.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.20	Put		3,493.00000	3,487,000	47.10	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.20	Call		0.00000	0,000	33.01	0.00	0	21,795
\$ / R	On	14/06/2010	Foreign Exchange Option	9.20	Put		1,493.00000	1,487,000	33.01	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.20	Call		514.00000	518,000	21.94	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.20	Put		7.00000	5,000	21.94	0.00	0	10,000
\$ / R	On	14/06/2010	Foreign Exchange Option	6.20	Call		1,507.00000	1,513,000	21.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.20	Put		0.00000	0,000	21.72	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.20	Call		2,507.00000	2,513,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.20	Put		0.00000	0,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	50.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.85	Put		4,143.00000	4,137,000	50.86	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.25	Call		0.00000	0,000	33.47	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.25	Put		1,543.00000	1,537,000	33.47	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.05	Call		1.00000	0,000	31.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.05	Put		1,344.00000	1,337,000	31.64	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.35	Call		377.00000	377,000	21.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	7.35	Put		20.00000	14,000	21.15	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.50	Call		0.00000	0,000	64.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.50	Put		7,793.00000	7,787,000	64.00	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	59.14	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.00	Put		6,293.00000	6,287,000	59.14	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.50	Call		0.00000	0,000	53.43	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.50	Put		4,793.00000	4,787,000	53.43	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.00	Call		0.00000	0,000	45.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.00	Put		3,293.00000	3,287,000	45.83	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.50	Call		1,207.00000	1,213,000	23.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.50	Put		0.00000	0,000	23.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.00	Call		2,707.00000	2,713,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.00	Put		0.00000	0,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.50	Call		4,207.00000	4,213,000	19.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.50	Put		0.00000	0,000	19.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.75	Put		8,043.00000	8,037,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	59.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.25	Put		6,543.00000	6,537,000	59.95	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.25	Call		0.00000	0,000	47.42	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.25	Put		3,543.00000	3,537,000	47.42	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.25	Call		13.00000	10,000	24.33	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.25	Put		556.00000	547,000	24.33	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.75	Call		957.00000	963,000	24.31	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.75	Put		0.00000	0,000	24.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	5.25	Call		2,457.00000	2,463,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.25	Put		0.00000	0,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.75	Call		3,957.00000	3,963,000	19.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	19.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.30	Call		0.00000	0,000	33.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.30	Put		1,593.00000	1,587,000	33.92	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.60	Call		180.00000	175,000	19.83	0.00	0	6,350
\$ / R	On	14/06/2010	Foreign Exchange Option	7.60	Put		73.00000	62,000	19.83	0.00	0	130
\$ / R	On	14/06/2010	Foreign Exchange Option	12.25	Call		0.00000	0,000	52.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.25	Put		4,543.00000	4,537,000	52.44	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	51.06	0.00	0	21,978
\$ / R	On	14/06/2010	Foreign Exchange Option	11.90	Put		4,193.00000	4,187,000	51.06	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.15	Call		0.00000	0,000	32.55	0.00	0	21,978
\$ / R	On	14/06/2010	Foreign Exchange Option	9.15	Put		1,443.00000	1,437,000	32.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.35	Call		0.00000	0,000	34.38	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.35	Put		1,643.00000	1,637,000	34.38	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.65	Call		149.00000	143,000	19.57	0.00	0	100
\$ / R	On	14/06/2010	Foreign Exchange Option	7.65	Put		92.00000	80,000	19.57	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.20	Call		0.00000	0,000	52.25	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.20	Put		4,493.00000	4,487,000	52.25	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.60	Call		0.00000	0,000	36.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.60	Put		1,893.00000	1,887,000	36.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.50	Call		0.00000	0,000	35.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.50	Put		1,793.00000	1,787,000	35.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.70	Call		121.00000	114,000	19.30	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		114.00000	101,000	19.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.65	Call		0.00000	0,000	37.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.65	Put		1,943.00000	1,937,000	37.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.55	Call		0.00000	0,000	36.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.55	Put		1,843.00000	1,837,000	36.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.45	Call		0.00000	0,000	35.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.45	Put		1,743.00000	1,737,000	35.29	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.75	Call		100.00000	93,000	19.76	0.00	0	33
\$ / R	On	14/06/2010	Foreign Exchange Option	7.75	Put		143.00000	130,000	19.76	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	53.63	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.55	Put		4,843.00000	4,837,000	53.63	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.15	Call		19.00000	15,000	23.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.15	Put		462.00000	452,000	23.41	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.75	Call		0.00000	0,000	54.42	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.75	Put		5,043.00000	5,037,000	54.42	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.65	Call		0.00000	0,000	43.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.65	Put		2,943.00000	2,937,000	43.61	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		0.00000	0,000	42.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		2,843.00000	2,837,000	42.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.45	Call		0.00000	0,000	42.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.45	Put		2,743.00000	2,737,000	42.34	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.35	Call		8.00000	6,000	25.24	0.00	0	1,900
\$ / R	On	14/06/2010	Foreign Exchange Option	8.35	Put		651.00000	643,000	25.24	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.60	Call		0.00000	0,000	53.82	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.60	Put		4,893.00000	4,887,000	53.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	10.50	Call		0.00000	0,000	42.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.50	Put		2,793.00000	2,787,000	42.66	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.40	Call		0.00000	0,000	42.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.40	Put		2,693.00000	2,687,000	42.02	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.20	Call		16.00000	12,000	23.87	0.00	0	135
\$ / R	On	14/06/2010	Foreign Exchange Option	8.20	Put		509.00000	499,000	23.87	0.00	0	6
\$ / R	On	14/06/2010	Foreign Exchange Option	12.45	Call		0.00000	0,000	53.23	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.45	Put		4,743.00000	4,737,000	53.23	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.35	Call		0.00000	0,000	41.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.35	Put		2,643.00000	2,637,000	41.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.25	Call		0.00000	0,000	41.07	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.25	Put		2,543.00000	2,537,000	41.07	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.15	Call		0.00000	0,000	40.43	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.15	Put		2,443.00000	2,437,000	40.43	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.05	Call		0.00000	0,000	39.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.05	Put		2,343.00000	2,337,000	39.80	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.95	Call		0.00000	0,000	39.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.95	Put		2,243.00000	2,237,000	39.16	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.85	Call		0.00000	0,000	38.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.85	Put		2,143.00000	2,137,000	38.53	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.75	Call		0.00000	0,000	37.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.75	Put		2,043.00000	2,037,000	37.89	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.05	Call		29.00000	24,000	22.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.05	Put		372.00000	361,000	22.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	52.05	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		4,443.00000	4,437,000	52.05	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.40	Call		0.00000	0,000	34.84	0.00	0	26,596
\$ / R	On	14/06/2010	Foreign Exchange Option	9.40	Put		1,693.00000	1,687,000	34.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.40	Call		0.00000	0,000	53.03	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	12.40	Put		4,693.00000	4,687,000	53.03	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.30	Call		0.00000	0,000	41.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.30	Put		2,593.00000	2,587,000	41.39	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.20	Call		0.00000	0,000	40.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.20	Put		2,493.00000	2,487,000	40.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.10	Call		0.00000	0,000	40.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.10	Put		2,393.00000	2,387,000	40.12	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.90	Call		0.00000	0,000	38.85	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.90	Put		2,193.00000	2,187,000	38.85	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.80	Call		0.00000	0,000	38.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.80	Put		2,093.00000	2,087,000	38.21	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.70	Call		0.00000	0,000	37.58	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	9.70	Put		1,993.00000	1,987,000	37.58	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.00	Call		36.00000	31,000	22.04	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	8.00	Put		329.00000	318,000	22.04	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.00	Call		0.00000	0,000	39.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	10.00	Put		2,293.00000	2,287,000	39.48	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.70	Put		7,993.00000	7,987,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.70	Call		4,007.00000	4,013,000	19.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	19.84	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	13.75	Call		0.00000	0,000	58.33	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.75	Put		6,043.00000	6,037,000	58.33	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	50.47	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.75	Put		4,043.00000	4,037,000	50.47	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.80	Put		8,093.00000	8,087,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	58.49	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.80	Put		6,093.00000	6,087,000	58.49	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	50.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.80	Put		4,093.00000	4,087,000	50.67	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.80	Call		3,907.00000	3,913,000	19.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	19.75	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.95	Put		8,243.00000	8,237,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	58.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.95	Put		6,243.00000	6,237,000	58.97	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	51.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	11.95	Put		4,243.00000	4,237,000	51.26	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.95	Call		3,757.00000	3,763,000	19.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	19.60	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.85	Put		8,143.00000	8,137,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	58.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.85	Put		6,143.00000	6,137,000	58.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.85	Call		3,857.00000	3,863,000	19.70	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	3.85	Put		0.00000	0,000	19.70	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	17.50	Call		0.00000	0,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	17.50	Put		9,793.00000	9,787,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.90	Put		8,193.00000	8,187,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	58.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	13.90	Put		6,193.00000	6,187,000	58.81	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.90	Call		3,807.00000	3,813,000	19.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	19.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.00	Put		8,293.00000	8,287,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.00	Call		3,707.00000	3,713,000	19.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	19.55	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.05	Put		8,343.00000	8,337,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	59.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.05	Put		6,343.00000	6,337,000	59.30	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.05	Call		659.00000	665,000	22.73	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.05	Put		2.00000	2,000	22.73	0.00	0	6,000
\$ / R	On	14/06/2010	Foreign Exchange Option	6.05	Call		1,657.00000	1,663,000	20.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	6.05	Put		0.00000	0,000	20.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.05	Call		2,657.00000	2,663,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	5.05	Put		0.00000	0,000	18.87	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.05	Call		3,657.00000	3,663,000	19.50	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	19.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Option	15.60	Call		0.00000	0,000	64.33	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.60	Put		7,893.00000	7,887,000	64.33	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.60	Call		4,107.00000	4,113,000	19.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.60	Put		0.00000	0,000	19.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.65	Call		0.00000	0,000	64.49	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	15.65	Put		7,943.00000	7,937,000	64.49	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.65	Call		4,057.00000	4,063,000	19.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	3.65	Put		0.00000	0,000	19.84	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	16.10	Put		8,393.00000	8,387,000	64.65	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	59.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	14.10	Put		6,393.00000	6,387,000	59.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.10	Call		3,607.00000	3,613,000	19.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	19.46	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.40	Call		333.00000	333,000	20.88	0.00	0	0
\$ / R	On	14/06/2010	Foreign Exchange Option	7.40	Put		26.00000	20,000	20.88	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	37.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.85	Put		8,026.00000	8,019,000	37.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	32.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.85	Put		6,026.00000	6,019,000	32.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Call		2.00000	1,000	28.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.85	Put		4,028.00000	4,020,000	28.19	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Call		37.00000	34,000	27.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.85	Put		2,063.00000	2,053,000	27.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Call		997.00000	1,000,000	16.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	6.85	Put		23.00000	19,000	16.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Call		1,977.00000	1,984,000	22.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.85	Put		3.00000	3,000	22.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Call		2,974.00000	2,981,000	27.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.85	Put		0.00000	0,000	27.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Call		3,974.00000	3,981,000	30.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	30.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	37.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.80	Put		7,976.00000	7,969,000	37.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	32.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.80	Put		5,976.00000	5,969,000	32.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Call		3.00000	1,000	28.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.80	Put		3,979.00000	3,970,000	28.08	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		40.00000	37,000	27.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		2,016.00000	2,006,000	27.90	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Call		335.00000	329,000	18.91	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	7.80	Put		311.00000	298,000	18.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Call		1,043.00000	1,046,000	16.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.80	Put		19.00000	15,000	16.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Call		2,026.00000	2,033,000	23.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.80	Put		2.00000	2,000	23.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Call		3,024.00000	3,031,000	27.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.80	Put		0.00000	0,000	27.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Call		4,024.00000	4,031,000	30.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.80	Put		0.00000	0,000	30.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Call		315.00000	308,000	19.13	0.00	0	509
\$ / R	On	13/09/2010	Foreign Exchange Option	7.85	Put		341.00000	327,000	19.13	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	37.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.90	Put		8,076.00000	8,069,000	37.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	32.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.90	Put		6,076.00000	6,069,000	32.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Call		2.00000	1,000	28.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.90	Put		4,078.00000	4,070,000	28.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Call		35.00000	32,000	27.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.90	Put		2,111.00000	2,101,000	27.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Call		296.00000	289,000	19.36	0.00	0	2,771
\$ / R	On	13/09/2010	Foreign Exchange Option	7.90	Put		372.00000	358,000	19.36	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		952.00000	955,000	16.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		28.00000	24,000	16.86	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Call		1,927.00000	1,934,000	22.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.90	Put		3.00000	3,000	22.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Call		2,924.00000	2,931,000	27.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.90	Put		0.00000	0,000	27.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Call		3,924.00000	3,931,000	29.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.90	Put		0.00000	0,000	29.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	37.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.95	Put		8,126.00000	8,119,000	37.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	32.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.95	Put		6,126.00000	6,119,000	32.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Call		2.00000	1,000	28.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	11.95	Put		4,128.00000	4,120,000	28.41	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Call		32.00000	29,000	27.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.95	Put		2,158.00000	2,148,000	27.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Call		278.00000	271,000	19.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.95	Put		404.00000	390,000	19.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Call		908.00000	910,000	16.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.95	Put		34.00000	29,000	16.97	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Call		1,877.00000	1,884,000	22.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.95	Put		3.00000	3,000	22.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Call		2,874.00000	2,881,000	27.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.95	Put		0.00000	0,000	27.24	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Call		3,874.00000	3,881,000	29.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.95	Put		0.00000	0,000	29.83	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	37.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.05	Put		8,226.00000	8,219,000	37.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	33.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.05	Put		6,226.00000	6,219,000	33.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Call		2.00000	1,000	28.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.05	Put		4,228.00000	4,220,000	28.63	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Call		28.00000	25,000	27.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.05	Put		2,254.00000	2,244,000	27.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Call		245.00000	239,000	20.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.05	Put		471.00000	458,000	20.03	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Call		823.00000	823,000	17.20	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.05	Put		49.00000	42,000	17.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Call		1,778.00000	1,785,000	21.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.05	Put		4.00000	4,000	21.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Call		2,774.00000	2,782,000	26.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.05	Put		0.00000	1,000	26.76	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Call		3,774.00000	3,781,000	29.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.05	Put		0.00000	0,000	29.61	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	37.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.10	Put		8,276.00000	8,269,000	37.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	33.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.10	Put		6,276.00000	6,269,000	33.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Call		2.00000	1,000	28.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.10	Put		4,278.00000	4,270,000	28.74	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Call		26.00000	23,000	27.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.10	Put		2,302.00000	2,292,000	27.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Call		231.00000	224,000	20.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.10	Put		507.00000	493,000	20.26	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Call		781.00000	782,000	17.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.10	Put		57.00000	51,000	17.32	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Call		1,728.00000	1,735,000	21.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.10	Put		4.00000	4,000	21.22	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Call		2,725.00000	2,732,000	26.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.10	Put		1.00000	1,000	26.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Call		3,724.00000	3,731,000	29.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.10	Put		0.00000	0,000	29.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	37.00	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	16.15	Put		8,326.00000	8,319,000	37.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	33.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.15	Put		6,326.00000	6,319,000	33.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Call		2.00000	1,000	28.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.15	Put		4,328.00000	4,320,000	28.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Call		25.00000	21,000	27.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.15	Put		2,351.00000	2,340,000	27.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Call		217.00000	210,000	20.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.15	Put		543.00000	529,000	20.48	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Call		741.00000	741,000	17.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.15	Put		67.00000	60,000	17.43	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Call		1,679.00000	1,685,000	20.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.15	Put		5.00000	4,000	20.89	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Call		2,675.00000	2,682,000	26.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.15	Put		1.00000	1,000	26.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Call		3,674.00000	3,681,000	29.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.15	Put		0.00000	0,000	29.39	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	37.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.30	Put		8,476.00000	8,469,000	37.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	33.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.30	Put		6,476.00000	6,469,000	33.62	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Call		1.00000	1,000	29.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.30	Put		4,477.00000	4,470,000	29.18	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Call		20.00000	17,000	27.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.30	Put		2,496.00000	2,486,000	27.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Call		628.00000	626,000	17.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.30	Put		104.00000	95,000	17.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Call		1,531.00000	1,537,000	19.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.30	Put		7.00000	6,000	19.91	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Call		2,525.00000	2,532,000	25.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.30	Put		1.00000	1,000	25.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Call		3,524.00000	3,531,000	29.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.30	Put		0.00000	0,000	29.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	37.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.25	Put		8,426.00000	8,419,000	37.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	33.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.25	Put		6,426.00000	6,419,000	33.51	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Call		1.00000	1,000	29.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.25	Put		4,427.00000	4,420,000	29.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Call		21.00000	18,000	27.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.25	Put		2,447.00000	2,437,000	27.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Call		192.00000	185,000	20.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.25	Put		618.00000	604,000	20.93	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Call		665.00000	663,000	17.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.25	Put		91.00000	82,000	17.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Call		1,580.00000	1,586,000	20.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.25	Put		6.00000	5,000	20.23	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Call		2,575.00000	2,582,000	25.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.25	Put		1.00000	1,000	25.80	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Call		3,574.00000	3,581,000	29.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	4.25	Put		0.00000	0,000	29.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	37.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.40	Put		8,576.00000	8,569,000	37.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	33.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.40	Put		6,576.00000	6,569,000	33.85	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Call		1.00000	1,000	29.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.40	Put		4,577.00000	4,570,000	29.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Call		17.00000	14,000	27.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.40	Put		2,593.00000	2,583,000	27.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Call		160.00000	154,000	21.60	0.00	0	585
\$ / R	On	13/09/2010	Foreign Exchange Option	8.40	Put		736.00000	723,000	21.60	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Call		559.00000	555,000	18.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.40	Put		135.00000	124,000	18.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Call		1,432.00000	1,438,000	19.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.40	Put		8.00000	7,000	19.25	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Call		2,425.00000	2,432,000	25.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.40	Put		1.00000	1,000	25.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Call		3,424.00000	3,431,000	28.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.40	Put		0.00000	0,000	28.84	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Call		181.00000	174,000	21.15	0.00	0	1,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.30	Put		657.00000	643,000	21.15	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	36.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.70	Put		7,876.00000	7,869,000	36.77	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	32.27	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.70	Put		5,876.00000	5,869,000	32.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Call		3.00000	2,000	28.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.70	Put		3,879.00000	3,871,000	28.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Call		43.00000	40,000	27.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.70	Put		1,919.00000	1,909,000	27.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Call		383.00000	377,000	18.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.70	Put		259.00000	246,000	18.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Call		1,139.00000	1,143,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.70	Put		15.00000	12,000	17.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Call		2,126.00000	2,133,000	23.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.70	Put		2.00000	2,000	23.66	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Call		3,124.00000	3,131,000	28.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.70	Put		0.00000	0,000	28.17	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Call		4,124.00000	4,131,000	30.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.70	Put		0.00000	0,000	30.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	36.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	15.75	Put		7,926.00000	7,919,000	36.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	32.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	13.75	Put		5,926.00000	5,919,000	32.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Call		3.00000	1,000	28.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	11.75	Put		3,929.00000	3,920,000	28.07	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Call		41.00000	38,000	27.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.75	Put		1,967.00000	1,957,000	27.68	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Call		358.00000	352,000	18.79	0.00	0	1,200
\$ / R	On	13/09/2010	Foreign Exchange Option	7.75	Put		284.00000	271,000	18.79	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Call		1,091.00000	1,095,000	16.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	6.75	Put		17.00000	14,000	16.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Call		2,076.00000	2,083,000	23.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.75	Put		2.00000	2,000	23.42	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Call		3,074.00000	3,081,000	28.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.75	Put		0.00000	0,000	28.06	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Call		4,074.00000	4,081,000	30.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	3.75	Put		0.00000	0,000	30.16	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	37.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.00	Put		8,176.00000	8,169,000	37.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	32.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.00	Put		6,176.00000	6,169,000	32.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Call		2.00000	1,000	28.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.00	Put		4,178.00000	4,170,000	28.52	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		30.00000	27,000	27.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		2,206.00000	2,196,000	27.92	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Call		261.00000	255,000	19.81	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.00	Put		437.00000	424,000	19.81	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Call		865.00000	866,000	17.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.00	Put		41.00000	35,000	17.09	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Call		1,828.00000	1,834,000	21.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.00	Put		4.00000	3,000	21.87	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Call		2,824.00000	2,832,000	27.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.00	Put		0.00000	1,000	27.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Call		3,824.00000	3,831,000	29.72	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.00	Put		0.00000	0,000	29.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	37.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.20	Put		8,376.00000	8,369,000	37.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	33.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.20	Put		6,376.00000	6,369,000	33.40	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Call		2.00000	1,000	28.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.20	Put		4,378.00000	4,370,000	28.96	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		23.00000	20,000	27.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		2,399.00000	2,389,000	27.94	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Call		204.00000	197,000	20.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.20	Put		580.00000	566,000	20.71	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Call		702.00000	701,000	17.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.20	Put		78.00000	70,000	17.54	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Call		1,629.00000	1,636,000	20.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.20	Put		5.00000	5,000	20.56	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Call		2,625.00000	2,632,000	26.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.20	Put		1.00000	1,000	26.04	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Call		3,624.00000	3,631,000	29.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.20	Put		0.00000	0,000	29.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	37.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	16.35	Put		8,526.00000	8,519,000	37.00	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	33.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	14.35	Put		6,526.00000	6,519,000	33.73	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Call		1.00000	1,000	29.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	12.35	Put		4,527.00000	4,520,000	29.29	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	10.35	Call		19.00000	16,000	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	13/09/2010	Foreign Exchange Option	10.35	Put		2,545.00000	2,535,000	27.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Call		170.00000	164,000	21.38	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	8.35	Put		696.00000	683,000	21.38	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Call		593.00000	590,000	17.88	0.00	0	1,500
\$ / R	On	13/09/2010	Foreign Exchange Option	7.35	Put		119.00000	109,000	17.88	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Call		1,481.00000	1,487,000	19.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	6.35	Put		7.00000	6,000	19.58	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Call		2,475.00000	2,482,000	25.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	5.35	Put		1.00000	1,000	25.33	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Call		3,474.00000	3,481,000	28.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	4.35	Put		0.00000	0,000	28.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		61.00000	57,000	25.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		1,537.00000	1,526,000	25.65	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Call		71.00000	67,000	24.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.15	Put		1,397.00000	1,386,000	24.98	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Put		861.00000	848,000	22.28	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.55	Call		135.00000	129,000	22.28	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Put		989.00000	977,000	22.95	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.70	Call		113.00000	108,000	22.95	0.00	0	3,000
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Call		74.00000	70,000	24.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.10	Put		1,350.00000	1,339,000	24.75	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Call		82.00000	78,000	24.30	0.00	0	500
\$ / R	On	13/09/2010	Foreign Exchange Option	9.00	Put		1,258.00000	1,247,000	24.30	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Call		127.00000	121,000	22.50	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.60	Put		903.00000	890,000	22.50	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	7.60	Put		212.00000	200,000	18.45	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.60	Call		436.00000	431,000	18.45	0.00	0	100
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Call		409.00000	404,000	18.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	7.65	Put		235.00000	223,000	18.57	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Put		819.00000	806,000	22.05	0.00	0	0
\$ / R	On	13/09/2010	Foreign Exchange Option	8.50	Call		143.00000	137,000	22.05	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		1.00000	1,000	31.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		8,014.00000	8,010,000	31.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		9.00000	9,000	33.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		6,022.00000	6,018,000	33.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		33.00000	32,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		4,046.00000	4,041,000	31.19	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		103.00000	101,000	26.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		2,116.00000	2,110,000	26.35	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		447.00000	440,000	19.25	0.00	0	1,000
\$ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		460.00000	449,000	19.25	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Call		1,059.00000	1,057,000	16.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		72.00000	66,000	16.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Call		1,995.00000	1,999,000	19.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.95	Put		8.00000	8,000	19.70	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Call		2,988.00000	2,993,000	25.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.95	Put		1.00000	2,000	25.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Call		3,987.00000	3,992,000	30.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.95	Put		0.00000	1,000	30.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		271.00000	264,000	21.38	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		884.00000	873,000	21.38	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		1.00000	1,000	31.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		8,064.00000	8,060,000	31.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		9.00000	8,000	33.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		6,072.00000	6,067,000	33.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		32.00000	31,000	31.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		4,095.00000	4,090,000	31.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		100.00000	97,000	26.47	0.00	0	300
\$ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		2,163.00000	2,156,000	26.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Call		1,019.00000	1,016,000	17.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.00	Put		82.00000	75,000	17.05	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Call		1,946.00000	1,950,000	19.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.00	Put		9.00000	9,000	19.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Call		2,939.00000	2,943,000	24.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.00	Put		2.00000	2,000	24.83	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Call		3,937.00000	3,942,000	30.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.00	Put		0.00000	1,000	30.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Call		1.00000	1,000	31.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.05	Put		8,114.00000	8,110,000	31.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Call		8.00000	8,000	33.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.05	Put		6,121.00000	6,117,000	33.11	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		30.00000	30,000	31.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		4,143.00000	4,139,000	31.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Call		96.00000	94,000	26.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.05	Put		2,209.00000	2,203,000	26.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Call		411.00000	403,000	19.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.05	Put		524.00000	512,000	19.61	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Call		979.00000	977,000	17.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.05	Put		92.00000	86,000	17.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Call		1,898.00000	1,902,000	19.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.05	Put		11.00000	11,000	19.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Call		2,889.00000	2,893,000	24.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.05	Put		2.00000	2,000	24.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Call		3,887.00000	3,892,000	29.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.05	Put		0.00000	1,000	29.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		1.00000	1,000	31.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		8,164.00000	8,160,000	31.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		8.00000	7,000	33.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		6,171.00000	6,166,000	33.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		29.00000	29,000	31.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		4,192.00000	4,188,000	31.34	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		93.00000	91,000	26.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		2,256.00000	2,250,000	26.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		393.00000	386,000	19.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		556.00000	545,000	19.78	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Call		941.00000	938,000	17.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.10	Put		104.00000	97,000	17.28	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Call		1,849.00000	1,853,000	19.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.10	Put		12.00000	12,000	19.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.10	Call		2,839.00000	2,844,000	24.29	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	5.10	Put		2.00000	3,000	24.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Call		3,837.00000	3,842,000	29.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.10	Put		0.00000	1,000	29.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		429.00000	421,000	19.43	0.00	0	70
\$ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		492.00000	480,000	19.43	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Call		1.00000	1,000	31.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.15	Put		8,214.00000	8,210,000	31.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Call		7.00000	7,000	33.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.15	Put		6,220.00000	6,216,000	33.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Call		28.00000	28,000	31.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.15	Put		4,241.00000	4,237,000	31.39	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Call		90.00000	88,000	26.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.15	Put		2,303.00000	2,297,000	26.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Call		377.00000	370,000	19.96	0.00	0	4,400
\$ / R	On	13/12/2010	Foreign Exchange Option	8.15	Put		590.00000	579,000	19.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Call		904.00000	901,000	17.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.15	Put		117.00000	110,000	17.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Call		1,800.00000	1,804,000	19.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.15	Put		13.00000	13,000	19.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Call		2,789.00000	2,794,000	24.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.15	Put		2.00000	3,000	24.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Call		3,787.00000	3,792,000	29.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.15	Put		0.00000	1,000	29.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		1.00000	1,000	31.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		8,264.00000	8,260,000	31.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		7.00000	7,000	32.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		6,270.00000	6,266,000	32.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		28.00000	27,000	31.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		4,291.00000	4,286,000	31.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		87.00000	85,000	26.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		2,350.00000	2,344,000	26.96	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		361.00000	354,000	20.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		624.00000	613,000	20.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Call		868.00000	864,000	17.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.20	Put		131.00000	123,000	17.51	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Call		1,752.00000	1,756,000	19.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.20	Put		15.00000	15,000	19.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Call		2,739.00000	2,744,000	23.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.20	Put		2.00000	3,000	23.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Call		3,737.00000	3,742,000	29.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.20	Put		0.00000	1,000	29.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		1.00000	1,000	31.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		8,314.00000	8,310,000	31.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		7.00000	6,000	32.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		6,320.00000	6,315,000	32.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		27.00000	26,000	31.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		4,340.00000	4,335,000	31.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		84.00000	82,000	27.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		2,397.00000	2,391,000	27.08	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		346.00000	339,000	20.32	0.00	0	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		659.00000	648,000	20.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Call		833.00000	828,000	17.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.25	Put		146.00000	137,000	17.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Call		1,704.00000	1,707,000	18.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.25	Put		17.00000	16,000	18.87	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Call		2,690.00000	2,694,000	23.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.25	Put		3.00000	3,000	23.48	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Call		3,687.00000	3,692,000	28.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.25	Put		0.00000	1,000	28.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Call		1.00000	1,000	31.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.45	Put		8,514.00000	8,510,000	31.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Call		5.00000	5,000	32.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.45	Put		6,518.00000	6,514,000	32.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Call		23.00000	22,000	31.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.45	Put		4,536.00000	4,531,000	31.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Call		74.00000	72,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.45	Put		2,587.00000	2,581,000	27.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Call		294.00000	287,000	21.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.45	Put		807.00000	796,000	21.03	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Call		702.00000	697,000	18.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.45	Put		215.00000	206,000	18.09	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Call		1,513.00000	1,516,000	18.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.45	Put		26.00000	25,000	18.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Call		2,491.00000	2,495,000	22.40	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.45	Put		4.00000	4,000	22.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Call		3,487.00000	3,492,000	27.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.45	Put		0.00000	1,000	27.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		1.00000	1,000	31.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		8,464.00000	8,460,000	31.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		6.00000	5,000	32.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		6,469.00000	6,464,000	32.79	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		24.00000	23,000	31.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		4,487.00000	4,482,000	31.64	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		77.00000	74,000	27.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		2,540.00000	2,533,000	27.44	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		306.00000	299,000	20.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		769.00000	758,000	20.85	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Call		733.00000	728,000	17.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.40	Put		196.00000	187,000	17.98	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Call		1,560.00000	1,563,000	18.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.40	Put		23.00000	22,000	18.46	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Call		2,540.00000	2,545,000	22.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.40	Put		3.00000	4,000	22.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Call		3,537.00000	3,542,000	28.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.40	Put		0.00000	1,000	28.06	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Call		260.00000	254,000	21.56	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	8.60	Put		923.00000	913,000	21.56	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Call		1.00000	0,000	31.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.50	Put		8,564.00000	8,559,000	31.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Call		5.00000	5,000	32.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	14.50	Put		6,568.00000	6,564,000	32.71	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Call		23.00000	22,000	31.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.50	Put		4,586.00000	4,581,000	31.74	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Call		72.00000	70,000	27.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.50	Put		2,635.00000	2,629,000	27.68	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Call		282.00000	275,000	21.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.50	Put		845.00000	834,000	21.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Call		672.00000	666,000	18.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.50	Put		235.00000	225,000	18.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Call		1,466.00000	1,468,000	18.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.50	Put		29.00000	27,000	18.18	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Call		2,441.00000	2,445,000	22.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.50	Put		4.00000	4,000	22.13	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Call		3,437.00000	3,442,000	27.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.50	Put		0.00000	1,000	27.52	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Call		332.00000	325,000	20.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.30	Put		695.00000	684,000	20.49	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		1.00000	1,000	31.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		7,914.00000	7,910,000	31.50	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		10.00000	9,000	33.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		5,923.00000	5,918,000	33.10	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		35.00000	33,000	30.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		3,948.00000	3,942,000	30.95	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		110.00000	107,000	26.00	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		2,023.00000	2,016,000	26.00	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	7.85	Call		489.00000	484,000	19.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		402.00000	393,000	19.02	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Call		1,144.00000	1,146,000	17.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.85	Put		57.00000	55,000	17.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Call		2,094.00000	2,098,000	20.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.85	Put		7.00000	7,000	20.24	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Call		3,088.00000	3,093,000	25.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.85	Put		1.00000	2,000	25.63	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Call		4,087.00000	4,091,000	30.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.85	Put		0.00000	0,000	30.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		1.00000	1,000	31.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		7,964.00000	7,960,000	31.45	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		10.00000	9,000	33.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		5,973.00000	5,968,000	33.15	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		34.00000	32,000	31.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		3,997.00000	3,991,000	31.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		107.00000	104,000	26.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		2,070.00000	2,063,000	26.17	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		467.00000	461,000	19.14	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		430.00000	420,000	19.14	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		1,100.00000	1,101,000	17.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		63.00000	60,000	17.07	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Call		2,044.00000	2,049,000	19.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.90	Put		7.00000	8,000	19.97	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Call		3,038.00000	3,043,000	25.37	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	4.90	Put		1.00000	2,000	25.37	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Call		4,037.00000	4,042,000	30.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.90	Put		0.00000	1,000	30.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Call		1.00000	1,000	31.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.30	Put		8,364.00000	8,360,000	31.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Call		6.00000	6,000	32.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.30	Put		6,369.00000	6,365,000	32.88	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Call		26.00000	25,000	31.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.30	Put		4,389.00000	4,384,000	31.54	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		82.00000	79,000	27.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		2,445.00000	2,438,000	27.20	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Call		798.00000	794,000	17.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.30	Put		161.00000	153,000	17.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Call		1,656.00000	1,659,000	18.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.30	Put		19.00000	18,000	18.73	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Call		2,640.00000	2,644,000	23.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.30	Put		3.00000	3,000	23.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Call		3,637.00000	3,642,000	28.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.30	Put		0.00000	1,000	28.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Call		1.00000	1,000	31.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	16.35	Put		8,414.00000	8,410,000	31.41	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Call		6.00000	6,000	32.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	14.35	Put		6,419.00000	6,415,000	32.84	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Call		25.00000	24,000	31.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	12.35	Put		4,438.00000	4,433,000	31.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Call		79.00000	77,000	27.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	10.35	Put		2,492.00000	2,486,000	27.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Call		319.00000	312,000	20.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	8.35	Put		732.00000	721,000	20.67	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Call		765.00000	760,000	17.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.35	Put		178.00000	169,000	17.86	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Call		1,608.00000	1,611,000	18.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	6.35	Put		21.00000	20,000	18.59	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Call		2,590.00000	2,595,000	22.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	5.35	Put		3.00000	4,000	22.94	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Call		3,587.00000	3,592,000	28.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	4.35	Put		0.00000	1,000	28.32	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Call		3.00000	3,000	32.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	15.05	Put		7,116.00000	7,112,000	32.21	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Call		16.00000	15,000	32.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	13.05	Put		5,129.00000	5,124,000	32.29	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Call		52.00000	50,000	29.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	11.05	Put		3,165.00000	3,159,000	29.01	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Call		185.00000	180,000	23.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.05	Put		1,298.00000	1,289,000	23.16	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Call		4,887.00000	4,891,000	30.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	3.05	Put		0.00000	0,000	30.47	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		1,341.00000	1,332,000	23.33	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		178.00000	173,000	23.33	0.00	0	500
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Call		136.00000	132,000	24.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Option	9.50	Put		1,699.00000	1,691,000	24.75	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		166.00000	161,000	23.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		1,429.00000	1,420,000	23.69	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		132.00000	128,000	24.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		1,745.00000	1,737,000	24.93	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Call		513.00000	507,000	18.90	0.00	0	0
\$ / R	On	13/12/2010	Foreign Exchange Option	7.80	Put		376.00000	366,000	18.90	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Call		591.00000	567,000	19.12	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.00	Put		543.00000	515,000	19.12	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Call		567.00000	547,000	19.24	0.00	0	340
\$ / R	On	14/03/2011	Foreign Exchange Option	8.05	Put		569.00000	545,000	19.24	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Call		615.00000	588,000	19.01	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	7.95	Put		517.00000	486,000	19.01	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Put		865.00000	850,000	20.59	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	8.50	Call		413.00000	402,000	20.59	0.00	0	30,000
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Put		2,598.00000	2,582,000	26.26	0.00	0	0
\$ / R	On	14/03/2011	Foreign Exchange Option	10.50	Call		146.00000	134,000	26.26	0.00	0	30,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		994.00000	986,000	17.67	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		282.00000	272,000	17.67	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		962.00000	956,000	17.78	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		300.00000	292,000	17.78	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		1,028.00000	1,016,000	17.55	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		266.00000	252,000	17.55	0.00	0	0
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>287,672</b>
<b>Total \$ / R</b>										<b>45,993,046.80</b>	<b>5,951</b>	<b>582,043</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			11.23670	11.31920			1,123,670.00	100	31,448
£ / R	On	13/09/2010	Foreign Exchange Future			11.41180	11.49460			1,711,770.00	150	3,004
£ / R	On	13/12/2010	Foreign Exchange Future			11.57520	11.66370			115,752.00	10	723
<b>Total £ / R Future</b>										<b>2,951,192.00</b>	<b>260</b>	<b>35,175</b>
£ / R	On	14/06/2010	Foreign Exchange Option	22.05	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.05	Put		10,731.00000	10,813,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.05	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.05	Put		8,731.00000	8,813,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.35	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.35	Put		11,031.00000	11,113,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.35	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.35	Put		9,031.00000	9,113,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.85	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.85	Put		10,531.00000	10,613,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.85	Put		8,531.00000	8,613,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	49.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.85	Put		6,531.00000	6,613,000	49.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	44.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.85	Put		4,531.00000	4,613,000	44.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.70	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.70	Put		10,381.00000	10,463,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.70	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.70	Put		8,381.00000	8,463,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.70	Call		0.00000	0,000	49.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	17.70	Put		6,381.00000	6,463,000	49.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	43.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.70	Put		4,381.00000	4,463,000	43.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.60	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.60	Put		10,281.00000	10,363,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.60	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.60	Put		8,281.00000	8,363,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.60	Call		0.00000	0,000	33.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.60	Put		2,281.00000	2,363,000	33.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.60	Call		3.00000	2,000	26.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.60	Put		1,284.00000	1,365,000	26.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		729.00000	648,000	21.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		10.00000	11,000	21.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.60	Call		1,719.00000	1,637,000	27.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.60	Put		0.00000	0,000	27.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.40	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.40	Put		10,081.00000	10,163,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.40	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.40	Put		8,081.00000	8,163,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.45	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.45	Put		10,131.00000	10,213,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.45	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.45	Put		8,131.00000	8,213,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.45	Call		5.00000	3,000	25.79	0.00	0	8,032
£ / R	On	14/06/2010	Foreign Exchange Option	12.45	Put		1,136.00000	1,216,000	25.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	11.45	Call		103.00000	70,000	18.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.45	Put		234.00000	283,000	18.76	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.45	Call		874.00000	793,000	22.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.45	Put		5.00000	6,000	22.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.45	Call		1,869.00000	1,787,000	28.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.45	Put		0.00000	0,000	28.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.90	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.90	Put		10,581.00000	10,663,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	49.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.90	Put		6,581.00000	6,663,000	49.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	44.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.90	Put		4,581.00000	4,663,000	44.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.10	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.10	Put		10,781.00000	10,863,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.10	Put		8,781.00000	8,863,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.10	Call		0.00000	0,000	50.47	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.10	Put		6,781.00000	6,863,000	50.47	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.25	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.25	Put		10,931.00000	11,013,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.25	Put		8,931.00000	9,013,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.25	Call		9.00000	5,000	24.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.25	Put		940.00000	1,018,000	24.38	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.25	Call		189.00000	135,000	17.36	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	11.25	Put		120.00000	148,000	17.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.25	Call		1,071.00000	989,000	23.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.25	Put		2.00000	2,000	23.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.30	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.30	Put		10,981.00000	11,063,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.30	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.30	Put		8,981.00000	9,063,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.30	Call		160.00000	115,000	17.71	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.30	Put		141.00000	178,000	17.71	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.30	Call		1,022.00000	940,000	23.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.30	Put		3.00000	3,000	23.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.20	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.20	Put		10,881.00000	10,963,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.20	Put		8,881.00000	8,963,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.20	Call		0.00000	0,000	36.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.20	Put		2,881.00000	2,963,000	36.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.20	Call		1.00000	0,000	31.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.20	Put		1,882.00000	1,963,000	31.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.20	Call		10.00000	6,000	24.03	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.20	Put		891.00000	969,000	24.03	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.20	Call		221.00000	157,000	17.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.20	Put		102.00000	120,000	17.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.20	Call		1,121.00000	1,039,000	23.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.20	Put		2.00000	2,000	23.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	22.15	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.15	Put		10,831.00000	10,913,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.15	Call		0.00000	0,000	50.60	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.15	Put		6,831.00000	6,913,000	50.60	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	45.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.15	Put		4,831.00000	4,913,000	45.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.00	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	22.00	Put		10,681.00000	10,763,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.00	Put		8,681.00000	8,763,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.95	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.95	Put		10,631.00000	10,713,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.95	Put		8,631.00000	8,713,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	50.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.95	Put		6,631.00000	6,713,000	50.07	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	44.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.95	Put		4,631.00000	4,713,000	44.58	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.80	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.80	Put		10,481.00000	10,563,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.80	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.80	Put		8,481.00000	8,563,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.80	Call		0.00000	0,000	49.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.80	Put		6,481.00000	6,563,000	49.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	44.16	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	15.80	Put		4,481.00000	4,563,000	44.16	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.80	Call		34.00000	21,000	21.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.80	Put		515.00000	584,000	21.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.80	Call		542.00000	463,000	19.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.80	Put		23.00000	26,000	19.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.80	Call		1,520.00000	1,437,000	26.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.80	Put		1.00000	0,000	26.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.75	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.75	Put		10,431.00000	10,513,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.75	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.75	Put		8,431.00000	8,513,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.65	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.65	Put		10,331.00000	10,413,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.65	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.65	Put		8,331.00000	8,413,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.65	Call		0.00000	0,000	33.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.65	Put		2,331.00000	2,413,000	33.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.65	Call		55.00000	36,000	20.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.65	Put		386.00000	449,000	20.17	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.65	Call		682.00000	601,000	20.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.65	Put		13.00000	14,000	20.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.55	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.55	Put		10,231.00000	10,313,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.55	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.55	Put		8,231.00000	8,313,000	53.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	18.05	Call		0.00000	0,000	50.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.05	Put		6,731.00000	6,813,000	50.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.05	Call		0.00000	0,000	47.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.05	Put		5,731.00000	5,813,000	47.64	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.05	Call		0.00000	0,000	44.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.05	Put		4,731.00000	4,813,000	44.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.05	Call		0.00000	0,000	41.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.05	Put		3,731.00000	3,813,000	41.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.55	Call		0.00000	0,000	33.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.55	Put		2,231.00000	2,313,000	33.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.55	Call		4.00000	2,000	26.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.55	Put		1,235.00000	1,315,000	26.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.55	Call		75.00000	50,000	19.47	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.55	Put		306.00000	363,000	19.47	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		777.00000	696,000	21.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		8.00000	9,000	21.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.55	Call		1,769.00000	1,687,000	27.78	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.55	Put		0.00000	0,000	27.78	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.25	Call		0.00000	0,000	37.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.25	Put		2,931.00000	3,013,000	37.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.60	Call		0.00000	0,000	51.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.60	Put		7,281.00000	7,363,000	51.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.60	Call		0.00000	0,000	46.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.60	Put		5,281.00000	5,363,000	46.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.60	Call		0.00000	0,000	43.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	15.60	Put		4,281.00000	4,363,000	43.60	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.10	Call		13.00000	8,000	23.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.10	Put		794.00000	871,000	23.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.10	Call		291.00000	222,000	17.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.10	Put		72.00000	85,000	17.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.50	Call		0.00000	0,000	51.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.50	Put		7,181.00000	7,263,000	51.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.00	Call		1.00000	1,000	29.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.00	Put		1,682.00000	1,764,000	29.65	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.00	Call		18.00000	11,000	22.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.00	Put		699.00000	774,000	22.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.00	Call		369.00000	295,000	18.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.00	Put		50.00000	58,000	18.39	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.00	Call		1,320.00000	1,237,000	25.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.00	Put		1.00000	0,000	25.10	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.20	Call		0.00000	0,000	50.74	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.20	Put		6,881.00000	6,963,000	50.74	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.20	Call		0.00000	0,000	48.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.20	Put		5,881.00000	5,963,000	48.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.20	Call		0.00000	0,000	45.27	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.20	Put		4,881.00000	4,963,000	45.27	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.20	Call		0.00000	0,000	42.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.20	Put		3,881.00000	3,963,000	42.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	33.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.70	Put		2,381.00000	2,463,000	33.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	12.70	Call		2.00000	1,000	27.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.70	Put		1,383.00000	1,464,000	27.54	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.70	Call		47.00000	30,000	20.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.70	Put		428.00000	493,000	20.52	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.70	Call		634.00000	554,000	20.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.70	Put		15.00000	17,000	20.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.70	Call		1,619.00000	1,537,000	26.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.70	Put		0.00000	0,000	26.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.85	Call		29.00000	18,000	21.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.85	Put		560.00000	631,000	21.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.85	Call		497.00000	419,000	19.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.85	Put		28.00000	32,000	19.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.85	Call		1,470.00000	1,387,000	26.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.85	Put		1.00000	0,000	26.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.65	Call		0.00000	0,000	49.26	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.65	Put		6,331.00000	6,413,000	49.26	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.65	Call		0.00000	0,000	46.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.65	Put		5,331.00000	5,413,000	46.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.15	Call		1.00000	0,000	30.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.15	Put		1,832.00000	1,913,000	30.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.15	Call		12.00000	7,000	23.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.15	Put		843.00000	920,000	23.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.15	Call		1,171.00000	1,088,000	24.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.15	Put		2.00000	1,000	24.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.55	Call		0.00000	0,000	51.68	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	18.55	Put		7,231.00000	7,313,000	51.68	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.55	Call		0.00000	0,000	46.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.55	Put		5,231.00000	5,313,000	46.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.55	Call		0.00000	0,000	43.47	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.55	Put		4,231.00000	4,313,000	43.47	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.05	Call		0.00000	0,000	35.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.05	Put		2,731.00000	2,813,000	35.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.05	Call		1.00000	1,000	30.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.05	Put		1,732.00000	1,814,000	30.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.05	Call		16.00000	9,000	22.98	0.00	0	28
£ / R	On	14/06/2010	Foreign Exchange Option	12.05	Put		747.00000	822,000	22.98	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.05	Call		329.00000	257,000	18.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.05	Put		60.00000	70,000	18.04	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.05	Call		1,270.00000	1,188,000	24.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.05	Put		1.00000	1,000	24.80	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.45	Call		0.00000	0,000	51.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.45	Put		7,131.00000	7,213,000	51.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.45	Call		0.00000	0,000	48.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.45	Put		6,131.00000	6,213,000	48.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.45	Call		0.00000	0,000	45.97	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.45	Put		5,131.00000	5,213,000	45.97	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.45	Call		0.00000	0,000	43.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.45	Put		4,131.00000	4,213,000	43.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.95	Call		1.00000	1,000	29.30	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.95	Put		1,632.00000	1,714,000	29.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	11.95	Call		21.00000	13,000	22.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.95	Put		652.00000	726,000	22.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.95	Call		411.00000	335,000	18.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.95	Put		42.00000	48,000	18.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.95	Call		1,370.00000	1,287,000	25.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.95	Put		1.00000	0,000	25.40	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.90	Call		1.00000	1,000	28.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.90	Put		1,582.00000	1,664,000	28.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.90	Call		25.00000	15,000	21.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.90	Put		606.00000	678,000	21.93	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.90	Call		1,420.00000	1,337,000	25.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.90	Put		1.00000	0,000	25.70	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.25	Call		0.00000	0,000	50.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.25	Put		6,931.00000	7,013,000	50.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.25	Call		0.00000	0,000	48.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.25	Put		5,931.00000	6,013,000	48.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.25	Call		0.00000	0,000	45.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.25	Put		4,931.00000	5,013,000	45.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.25	Call		0.00000	0,000	42.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.25	Put		3,931.00000	4,013,000	42.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.75	Call		2.00000	1,000	27.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.75	Put		1,433.00000	1,514,000	27.89	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.75	Call		40.00000	25,000	20.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.75	Put		471.00000	538,000	20.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.75	Call		588.00000	509,000	20.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	10.75	Put		19.00000	22,000	20.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.75	Call		1,569.00000	1,487,000	26.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.75	Put		0.00000	0,000	26.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	34.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.75	Put		2,431.00000	2,513,000	34.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	50.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.00	Put		6,681.00000	6,763,000	50.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.00	Call		0.00000	0,000	47.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.00	Put		5,681.00000	5,763,000	47.50	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	44.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.00	Put		4,681.00000	4,763,000	44.72	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.00	Call		0.00000	0,000	41.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.00	Put		3,681.00000	3,763,000	41.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.45	Call		0.00000	0,000	32.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.45	Put		2,131.00000	2,213,000	32.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.75	Call		0.00000	0,000	49.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.75	Put		6,431.00000	6,513,000	49.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.75	Call		0.00000	0,000	46.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.75	Put		5,431.00000	5,513,000	46.81	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	44.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.75	Put		4,431.00000	4,513,000	44.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.75	Call		0.00000	0,000	39.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.75	Put		3,431.00000	3,513,000	39.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.25	Call		1.00000	0,000	31.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.25	Put		1,932.00000	2,013,000	31.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	17.55	Call		0.00000	0,000	49.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.55	Put		6,231.00000	6,313,000	49.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.35	Call		138.00000	98,000	18.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.35	Put		169.00000	211,000	18.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.35	Call		972.00000	891,000	22.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.35	Put		3.00000	4,000	22.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.35	Call		1,969.00000	1,887,000	28.97	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.35	Put		0.00000	0,000	28.97	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.40	Call		0.00000	0,000	48.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.40	Put		6,081.00000	6,163,000	48.59	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.40	Call		0.00000	0,000	45.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.40	Put		5,081.00000	5,163,000	45.83	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.40	Call		0.00000	0,000	37.92	0.00	0	8,032
£ / R	On	14/06/2010	Foreign Exchange Option	14.40	Put		3,081.00000	3,163,000	37.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.40	Call		119.00000	83,000	18.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.40	Put		200.00000	246,000	18.41	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.40	Call		923.00000	842,000	22.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.40	Put		4.00000	5,000	22.53	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.50	Call		0.00000	0,000	46.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.50	Put		5,181.00000	5,263,000	46.11	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.50	Call		0.00000	0,000	43.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.50	Put		4,181.00000	4,263,000	43.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.50	Call		0.00000	0,000	38.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.50	Put		3,181.00000	3,263,000	38.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.50	Call		0.00000	0,000	32.77	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	13.50	Put		2,181.00000	2,263,000	32.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.50	Call		4.00000	2,000	26.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.50	Put		1,185.00000	1,265,000	26.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.50	Call		88.00000	59,000	19.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.50	Put		269.00000	322,000	19.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.50	Call		826.00000	744,000	21.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.50	Put		7.00000	7,000	21.84	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.50	Call		1,819.00000	1,737,000	28.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.50	Put		0.00000	0,000	28.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.90	Put		8,581.00000	8,663,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.40	Call		0.00000	0,000	51.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.40	Put		7,081.00000	7,163,000	51.28	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.90	Call		0.00000	0,000	47.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.90	Put		5,581.00000	5,663,000	47.22	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.40	Call		0.00000	0,000	43.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.40	Put		4,081.00000	4,163,000	43.05	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	35.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.90	Put		2,581.00000	2,663,000	35.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.40	Call		6.00000	3,000	25.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.40	Put		1,087.00000	1,166,000	25.44	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.90	Call		453.00000	377,000	19.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.90	Put		34.00000	40,000	19.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.40	Call		1,919.00000	1,837,000	28.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.40	Put		0.00000	0,000	28.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	7.90	Call		3,419.00000	3,337,000	24.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	7.90	Put		0.00000	0,000	24.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	35.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.00	Put		2,681.00000	2,763,000	35.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.15	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.15	Put		8,831.00000	8,913,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.65	Call		0.00000	0,000	51.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.65	Put		7,331.00000	7,413,000	51.95	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.15	Call		0.00000	0,000	47.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.15	Put		5,831.00000	5,913,000	47.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.65	Call		0.00000	0,000	43.74	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.65	Put		4,331.00000	4,413,000	43.74	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	36.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.15	Put		2,831.00000	2,913,000	36.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.65	Call		3.00000	2,000	27.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.65	Put		1,334.00000	1,415,000	27.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.15	Call		255.00000	188,000	17.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.15	Put		86.00000	101,000	17.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.65	Call		1,669.00000	1,587,000	27.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.65	Put		0.00000	0,000	27.19	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.15	Call		3,169.00000	3,087,000	24.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.15	Put		0.00000	0,000	24.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.60	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.60	Put		9,281.00000	9,363,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.10	Call		0.00000	0,000	53.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	19.10	Put		7,781.00000	7,863,000	53.15	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.60	Call		0.00000	0,000	49.13	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.60	Put		6,281.00000	6,363,000	49.13	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.10	Call		0.00000	0,000	45.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.10	Put		4,781.00000	4,863,000	45.00	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.60	Call		0.00000	0,000	39.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.60	Put		3,281.00000	3,363,000	39.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.10	Call		1.00000	1,000	30.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.10	Put		1,782.00000	1,864,000	30.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.60	Call		65.00000	42,000	19.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	11.60	Put		346.00000	405,000	19.82	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.10	Call		1,220.00000	1,138,000	24.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	10.10	Put		1.00000	1,000	24.51	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		2,719.00000	2,637,000	26.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		0.00000	0,000	26.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.30	Call		0.00000	0,000	51.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.30	Put		6,981.00000	7,063,000	51.01	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.30	Call		0.00000	0,000	48.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.30	Put		5,981.00000	6,063,000	48.33	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.30	Call		0.00000	0,000	45.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.30	Put		4,981.00000	5,063,000	45.55	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.30	Call		0.00000	0,000	42.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.30	Put		3,981.00000	4,063,000	42.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.30	Call		0.00000	0,000	37.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.30	Put		2,981.00000	3,063,000	37.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	34.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.80	Put		2,481.00000	2,563,000	34.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.30	Call		1.00000	0,000	31.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.30	Put		1,982.00000	2,063,000	31.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.80	Call		2.00000	1,000	28.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.80	Put		1,483.00000	1,564,000	28.25	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.30	Call		7.00000	4,000	24.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.30	Put		988.00000	1,067,000	24.73	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.10	Call		0.00000	0,000	36.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.10	Put		2,781.00000	2,863,000	36.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.35	Call		0.00000	0,000	51.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.35	Put		7,031.00000	7,113,000	51.14	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.35	Call		0.00000	0,000	48.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.35	Put		6,031.00000	6,113,000	48.46	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.35	Call		0.00000	0,000	45.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.35	Put		5,031.00000	5,113,000	45.69	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.35	Call		0.00000	0,000	42.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.35	Put		4,031.00000	4,113,000	42.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	34.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.85	Put		2,531.00000	2,613,000	34.77	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.35	Call		1.00000	0,000	31.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.35	Put		2,032.00000	2,113,000	31.91	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.85	Call		2.00000	1,000	28.60	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.85	Put		1,533.00000	1,614,000	28.60	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	12.35	Call		6.00000	4,000	25.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	12.35	Put		1,037.00000	1,117,000	25.09	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	35.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.95	Put		2,631.00000	2,713,000	35.34	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.50	Call		0.00000	0,000	48.86	0.00	0	11,194
£ / R	On	14/06/2010	Foreign Exchange Option	17.50	Put		6,181.00000	6,263,000	48.86	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	13.40	Call		0.00000	0,000	32.20	0.00	0	11,194
£ / R	On	14/06/2010	Foreign Exchange Option	13.40	Put		2,081.00000	2,163,000	32.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.35	Call		0.00000	0,000	37.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.35	Put		3,031.00000	3,113,000	37.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.80	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.80	Put		9,481.00000	9,563,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.80	Call		0.00000	0,000	52.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.80	Put		7,481.00000	7,563,000	52.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.80	Call		0.00000	0,000	46.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.80	Put		5,481.00000	5,563,000	46.94	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.80	Call		0.00000	0,000	40.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.80	Put		3,481.00000	3,563,000	40.20	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.80	Call		2,519.00000	2,437,000	27.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.80	Put		0.00000	0,000	27.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.70	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.70	Put		9,381.00000	9,463,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.70	Call		0.00000	0,000	52.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.70	Put		7,381.00000	7,463,000	52.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.70	Call		0.00000	0,000	46.67	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.70	Put		5,381.00000	5,463,000	46.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	14.70	Call		0.00000	0,000	39.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.70	Put		3,381.00000	3,463,000	39.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.70	Call		2,619.00000	2,537,000	27.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.70	Put		0.00000	0,000	27.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.75	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.75	Put		9,431.00000	9,513,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.75	Call		0.00000	0,000	52.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.75	Put		7,431.00000	7,513,000	52.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.75	Call		2,569.00000	2,487,000	27.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		0.00000	0,000	27.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.00	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.00	Put		9,681.00000	9,763,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.00	Call		0.00000	0,000	52.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.00	Put		7,681.00000	7,763,000	52.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.00	Call		2,319.00000	2,237,000	28.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.00	Put		0.00000	0,000	28.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.10	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.10	Put		9,781.00000	9,863,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.10	Call		0.00000	0,000	47.78	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	17.10	Put		5,781.00000	5,863,000	47.78	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.10	Call		0.00000	0,000	41.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.10	Put		3,781.00000	3,863,000	41.92	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.10	Call		2,219.00000	2,137,000	29.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.10	Put		0.00000	0,000	29.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.05	Call		0.00000	0,000	53.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	21.05	Put		9,731.00000	9,813,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.05	Call		0.00000	0,000	53.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.05	Put		7,731.00000	7,813,000	53.02	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.05	Call		2,269.00000	2,187,000	29.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.05	Put		0.00000	0,000	29.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.15	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.15	Put		9,831.00000	9,913,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.15	Call		0.00000	0,000	53.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.15	Put		7,831.00000	7,913,000	53.29	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.15	Call		0.00000	0,000	42.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	15.15	Put		3,831.00000	3,913,000	42.21	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.15	Call		2,169.00000	2,087,000	29.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.15	Put		0.00000	0,000	29.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.30	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.30	Put		9,981.00000	10,063,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.30	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.30	Put		7,981.00000	8,063,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.30	Call		2,019.00000	1,937,000	29.27	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.30	Put		0.00000	0,000	29.27	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.35	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.35	Put		10,031.00000	10,113,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.35	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.35	Put		8,031.00000	8,113,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.25	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.25	Put		9,931.00000	10,013,000	53.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	19.25	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.25	Put		7,931.00000	8,013,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.25	Call		2,069.00000	1,987,000	29.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.25	Put		0.00000	0,000	29.57	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.55	Put		9,231.00000	9,313,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	38.78	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.55	Put		3,231.00000	3,313,000	38.78	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		2,769.00000	2,687,000	26.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		0.00000	0,000	26.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.20	Call		2,119.00000	2,037,000	29.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	9.20	Put		0.00000	0,000	29.87	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.20	Call		3,119.00000	3,037,000	24.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.20	Put		0.00000	0,000	24.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.05	Call		3,269.00000	3,187,000	24.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.05	Put		0.00000	0,000	24.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.25	Call		3,069.00000	2,987,000	25.13	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.25	Put		0.00000	0,000	25.13	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.85	Put		9,531.00000	9,613,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.85	Call		0.00000	0,000	52.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.85	Put		7,531.00000	7,613,000	52.48	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.85	Call		0.00000	0,000	47.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.85	Put		5,531.00000	5,613,000	47.08	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	40.49	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	14.85	Put		3,531.00000	3,613,000	40.49	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		2,469.00000	2,387,000	28.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		0.00000	0,000	28.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.65	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.65	Put		9,331.00000	9,413,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.65	Call		0.00000	0,000	39.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.65	Put		3,331.00000	3,413,000	39.35	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.65	Call		2,669.00000	2,587,000	27.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.65	Put		0.00000	0,000	27.12	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.35	Call		2,969.00000	2,887,000	25.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.35	Put		0.00000	0,000	25.63	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.40	Put		9,081.00000	9,163,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.40	Call		2,919.00000	2,837,000	25.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.40	Put		0.00000	0,000	25.88	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.90	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.90	Put		9,581.00000	9,663,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.90	Call		0.00000	0,000	52.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.90	Put		7,581.00000	7,663,000	52.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.90	Call		0.00000	0,000	40.78	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.90	Put		3,581.00000	3,663,000	40.78	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		2,419.00000	2,337,000	28.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.90	Put		0.00000	0,000	28.37	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.50	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.50	Put		10,181.00000	10,263,000	53.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Option	19.50	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.50	Put		8,181.00000	8,263,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	20.95	Put		9,631.00000	9,713,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.95	Call		0.00000	0,000	52.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	18.95	Put		7,631.00000	7,713,000	52.75	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.95	Call		0.00000	0,000	47.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	16.95	Put		5,631.00000	5,713,000	47.36	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.95	Call		0.00000	0,000	41.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	14.95	Put		3,631.00000	3,713,000	41.06	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.95	Call		2,369.00000	2,287,000	28.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	8.95	Put		0.00000	0,000	28.62	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.20	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	21.20	Put		9,881.00000	9,963,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.20	Call		0.00000	0,000	53.42	0.00	0	0
£ / R	On	14/06/2010	Foreign Exchange Option	19.20	Put		7,881.00000	7,963,000	53.42	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Call		139.00000	118,000	21.78	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.80	Put		1,444.00000	1,506,000	21.78	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Call		156.00000	129,000	21.48	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.70	Put		1,361.00000	1,417,000	21.48	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Call		147.00000	123,000	21.63	0.00	0	0
£ / R	On	13/09/2010	Foreign Exchange Option	12.75	Put		1,402.00000	1,461,000	21.63	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		541.00000	486,000	18.63	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		777.00000	811,000	18.63	0.00	0	0
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		714.00000	777,000	18.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		528.00000	502,000	18.51	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>2,951,192.00</b>	<b>260</b>	<b>73,705</b>
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08360	0.08450			0.00	0	30
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08500	0.08590			0.00	0	0
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>30</b>
¥ / R	On	14/06/2010	Foreign Exchange Option	0.08	Call		465.00000	383,000	22.24	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.08	Put		15.00000	23,000	22.24	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.09	Call		30.00000	18,000	29.71	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.09	Put		580.00000	658,000	29.71	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.07	Call		1,451.00000	1,361,000	39.23	0.00	0	0
¥ / R	On	14/06/2010	Foreign Exchange Option	0.07	Put		1.00000	1,000	39.23	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Call		580.00000	520,000	22.87	0.00	0	0
¥ / R	On	13/09/2010	Foreign Exchange Option	0.08	Put		280.00000	310,000	22.87	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>0.00</b>	<b>0</b>	<b>30</b>
€ / R	On	14/06/2010	Foreign Exchange Future			9.41090	9.46880			5,006,598.80	532	23,234
€ / R	On	13/09/2010	Foreign Exchange Future			9.56560	9.62390			2,391,400.00	250	11,118
€ / R	On	13/12/2010	Foreign Exchange Future			9.70840	9.77080			77,667.20	8	2,130
<b>Total € / R Future</b>										<b>7,475,666.00</b>	<b>790</b>	<b>36,482</b>
€ / R	On	14/06/2010	Foreign Exchange Option	12.10	Call		0.00000	0,000	37.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.10	Put		2,631.00000	2,689,000	37.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.90	Call		0.00000	0,000	36.00	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.90	Put		2,431.00000	2,489,000	36.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	12.00	Call		0.00000	0,000	36.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.00	Put		2,531.00000	2,589,000	36.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.30	Call		0.00000	0,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.30	Put		9,831.00000	9,889,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.30	Call		0.00000	0,000	57.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.30	Put		7,831.00000	7,889,000	57.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.30	Call		0.00000	0,000	51.12	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.30	Put		5,831.00000	5,889,000	51.12	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.30	Call		0.00000	0,000	43.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.30	Put		3,831.00000	3,889,000	43.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.30	Call		0.00000	0,000	32.36	0.00	0	25
€ / R	On	14/06/2010	Foreign Exchange Option	11.30	Put		1,831.00000	1,889,000	32.36	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.30	Call		6.00000	3,000	24.09	0.00	0	20
€ / R	On	14/06/2010	Foreign Exchange Option	10.30	Put		837.00000	892,000	24.09	0.00	0	271
€ / R	On	14/06/2010	Foreign Exchange Option	9.30	Call		234.00000	182,000	17.46	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.30	Put		65.00000	71,000	17.46	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.30	Call		1,169.00000	1,111,000	24.65	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.30	Put		0.00000	0,000	24.65	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.30	Call		2,169.00000	2,111,000	23.31	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.30	Put		0.00000	0,000	23.31	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.60	Call		0.00000	0,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.60	Put		10,131.00000	10,189,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.60	Call		0.00000	0,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.60	Put		8,131.00000	8,189,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.60	Call		0.00000	0,000	52.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	15.60	Put		6,131.00000	6,189,000	52.11	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.60	Call		0.00000	0,000	45.15	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.60	Put		4,131.00000	4,189,000	45.15	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.60	Call		0.00000	0,000	34.31	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.60	Put		2,131.00000	2,189,000	34.31	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		2.00000	1,000	26.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		1,133.00000	1,190,000	26.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.60	Call		80.00000	53,000	18.30	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.60	Put		211.00000	242,000	18.30	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		871.00000	813,000	23.16	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		2.00000	2,000	23.16	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.60	Call		1,869.00000	1,811,000	23.68	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.60	Put		0.00000	0,000	23.68	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.70	Call		0.00000	0,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.70	Put		10,231.00000	10,289,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.70	Call		0.00000	0,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.70	Put		8,231.00000	8,289,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.70	Call		0.00000	0,000	52.43	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.70	Put		6,231.00000	6,289,000	52.43	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.70	Call		0.00000	0,000	45.51	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.70	Put		4,231.00000	4,289,000	45.51	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.70	Call		0.00000	0,000	34.88	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.70	Put		2,231.00000	2,289,000	34.88	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.70	Call		2.00000	1,000	27.40	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.70	Put		1,233.00000	1,290,000	27.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	9.70	Call		55.00000	35,000	19.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.70	Put		286.00000	324,000	19.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.70	Call		772.00000	715,000	22.35	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.70	Put		3.00000	4,000	22.35	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.70	Call		1,769.00000	1,711,000	23.82	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.70	Put		0.00000	0,000	23.82	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.35	Call		0.00000	0,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.35	Put		9,881.00000	9,939,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.35	Call		0.00000	0,000	57.69	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.35	Put		7,881.00000	7,939,000	57.69	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.35	Call		0.00000	0,000	51.30	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.35	Put		5,881.00000	5,939,000	51.30	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.35	Call		0.00000	0,000	44.17	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.35	Put		3,881.00000	3,939,000	44.17	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.35	Call		0.00000	0,000	32.77	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.35	Put		1,881.00000	1,939,000	32.77	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.35	Call		5.00000	3,000	24.50	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.35	Put		886.00000	942,000	24.50	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.35	Call		199.00000	149,000	17.06	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.35	Put		80.00000	88,000	17.06	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.35	Call		1,119.00000	1,061,000	24.72	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.35	Put		0.00000	0,000	24.72	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.35	Call		2,119.00000	2,061,000	23.36	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.35	Put		0.00000	0,000	23.36	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.40	Call		0.00000	0,000	57.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	19.40	Put		9,931.00000	9,989,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.40	Call		0.00000	0,000	57.84	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.40	Put		7,931.00000	7,989,000	57.84	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.40	Call		0.00000	0,000	51.47	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.40	Put		5,931.00000	5,989,000	51.47	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.40	Call		0.00000	0,000	44.45	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.40	Put		3,931.00000	3,989,000	44.45	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.40	Call		0.00000	0,000	33.19	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.40	Put		1,931.00000	1,989,000	33.19	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.40	Call		4.00000	2,000	24.92	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.40	Put		935.00000	991,000	24.92	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.40	Call		166.00000	119,000	16.65	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.40	Put		97.00000	108,000	16.65	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.40	Call		1,069.00000	1,012,000	24.79	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.40	Put		0.00000	1,000	24.79	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.40	Call		2,069.00000	2,011,000	23.40	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.40	Put		0.00000	0,000	23.40	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.55	Call		0.00000	0,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.55	Put		10,081.00000	10,139,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.55	Call		0.00000	0,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.55	Put		8,081.00000	8,139,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.55	Call		0.00000	0,000	51.95	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.55	Put		6,081.00000	6,139,000	51.95	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.55	Call		0.00000	0,000	44.98	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.55	Put		4,081.00000	4,139,000	44.98	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	11.55	Call		0.00000	0,000	34.03	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.55	Put		2,081.00000	2,139,000	34.03	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		2.00000	1,000	26.16	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		1,083.00000	1,140,000	26.16	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.55	Call		96.00000	65,000	17.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.55	Put		177.00000	204,000	17.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		920.00000	863,000	23.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		1.00000	2,000	23.57	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.55	Call		1,919.00000	1,861,000	23.61	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.55	Put		0.00000	0,000	23.61	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.45	Call		0.00000	0,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.45	Put		9,981.00000	10,039,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.45	Call		0.00000	0,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.45	Put		7,981.00000	8,039,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.45	Call		0.00000	0,000	51.63	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.45	Put		5,981.00000	6,039,000	51.63	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.45	Call		0.00000	0,000	44.63	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.45	Put		3,981.00000	4,039,000	44.63	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.45	Call		0.00000	0,000	33.47	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.45	Put		1,981.00000	2,039,000	33.47	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.45	Call		3.00000	2,000	25.33	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.45	Put		984.00000	1,041,000	25.33	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.45	Call		136.00000	98,000	17.06	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.45	Put		117.00000	137,000	17.06	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.45	Call		1,020.00000	962,000	24.38	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	8.45	Put		1.00000	1,000	24.38	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.45	Call		2,019.00000	1,961,000	23.47	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.45	Put		0.00000	0,000	23.47	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.50	Call		0.00000	0,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.50	Put		10,031.00000	10,089,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.50	Call		0.00000	0,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.50	Put		8,031.00000	8,089,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.50	Call		0.00000	0,000	51.79	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.50	Put		6,031.00000	6,089,000	51.79	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.50	Call		0.00000	0,000	44.80	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.50	Put		4,031.00000	4,089,000	44.80	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.50	Call		0.00000	0,000	33.75	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.50	Put		2,031.00000	2,089,000	33.75	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.50	Call		3.00000	1,000	25.74	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.50	Put		1,034.00000	1,090,000	25.74	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.50	Call		115.00000	80,000	17.48	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.50	Put		146.00000	169,000	17.48	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.50	Call		970.00000	912,000	23.98	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.50	Put		1.00000	1,000	23.98	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.50	Call		1,969.00000	1,911,000	23.54	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.50	Put		0.00000	0,000	23.54	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.85	Put		10,381.00000	10,439,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.85	Call		0.00000	0,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.85	Put		8,381.00000	8,439,000	57.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	15.85	Call		0.00000	0,000	52.91	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.85	Put		6,381.00000	6,439,000	52.91	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.85	Call		0.00000	0,000	46.03	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.85	Put		4,381.00000	4,439,000	46.03	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.85	Call		0.00000	0,000	35.72	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.85	Put		2,381.00000	2,439,000	35.72	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.85	Call		1.00000	0,000	28.64	0.00	0	29
€ / R	On	14/06/2010	Foreign Exchange Option	10.85	Put		1,382.00000	1,439,000	28.64	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.85	Call		31.00000	19,000	20.37	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.85	Put		412.00000	458,000	20.37	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		627.00000	569,000	21.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		8.00000	8,000	21.13	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.85	Call		1,619.00000	1,561,000	24.03	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.85	Put		0.00000	0,000	24.03	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.80	Call		0.00000	0,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.80	Put		10,331.00000	10,389,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.80	Call		0.00000	0,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.80	Put		8,331.00000	8,389,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.80	Call		0.00000	0,000	52.75	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.80	Put		6,331.00000	6,389,000	52.75	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.80	Call		0.00000	0,000	45.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.80	Put		4,331.00000	4,389,000	45.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.80	Call		0.00000	0,000	35.44	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.80	Put		2,331.00000	2,389,000	35.44	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.80	Call		1.00000	1,000	28.22	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	10.80	Put		1,332.00000	1,390,000	28.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.80	Call		38.00000	23,000	19.96	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.80	Put		369.00000	412,000	19.96	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.80	Call		675.00000	617,000	21.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.80	Put		6.00000	6,000	21.53	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.80	Call		1,669.00000	1,611,000	23.96	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.80	Put		0.00000	0,000	23.96	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.90	Put		10,431.00000	10,489,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.90	Call		0.00000	0,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.90	Put		8,431.00000	8,489,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.90	Call		0.00000	0,000	53.07	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.90	Put		6,431.00000	6,489,000	53.07	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.90	Call		0.00000	0,000	46.21	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.90	Put		4,431.00000	4,489,000	46.21	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.90	Call		1.00000	0,000	29.05	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.90	Put		1,432.00000	1,489,000	29.05	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.90	Call		26.00000	15,000	20.78	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.90	Put		457.00000	504,000	20.78	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		579.00000	521,000	20.72	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.90	Put		10.00000	10,000	20.72	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.90	Call		1,569.00000	1,511,000	24.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.90	Put		0.00000	0,000	24.10	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.95	Put		10,481.00000	10,539,000	57.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	17.95	Call		0.00000	0,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.95	Put		8,481.00000	8,539,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.95	Call		0.00000	0,000	53.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.95	Put		6,481.00000	6,539,000	53.22	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.95	Call		0.00000	0,000	46.38	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.95	Put		4,481.00000	4,539,000	46.38	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.95	Call		0.00000	0,000	36.28	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.95	Put		2,481.00000	2,539,000	36.28	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.95	Call		1.00000	0,000	29.46	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.95	Put		1,482.00000	1,539,000	29.46	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.95	Call		21.00000	12,000	21.20	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.95	Put		502.00000	551,000	21.20	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.95	Call		532.00000	474,000	20.31	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.95	Put		13.00000	13,000	20.31	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.95	Call		1,519.00000	1,461,000	24.17	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.95	Put		0.00000	0,000	24.17	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.75	Call		0.00000	0,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	19.75	Put		10,281.00000	10,339,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.75	Call		0.00000	0,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	17.75	Put		8,281.00000	8,339,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.75	Call		0.00000	0,000	52.59	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	15.75	Put		6,281.00000	6,339,000	52.59	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.75	Call		0.00000	0,000	45.68	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	13.75	Put		4,281.00000	4,339,000	45.68	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.75	Call		0.00000	0,000	35.16	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	11.75	Put		2,281.00000	2,339,000	35.16	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.75	Call		1.00000	1,000	27.81	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.75	Put		1,282.00000	1,340,000	27.81	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.75	Call		46.00000	28,000	19.54	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.75	Put		327.00000	367,000	19.54	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.75	Call		723.00000	666,000	21.94	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		4.00000	5,000	21.94	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.75	Call		1,719.00000	1,661,000	23.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	7.75	Put		0.00000	0,000	23.89	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.00	Put		10,531.00000	10,589,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.00	Call		0.00000	0,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.00	Put		8,531.00000	8,589,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.00	Call		0.00000	0,000	53.38	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.00	Put		6,531.00000	6,589,000	53.38	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.00	Call		0.00000	0,000	46.56	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.00	Put		4,531.00000	4,589,000	46.56	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.00	Call		1.00000	0,000	29.88	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.00	Put		1,532.00000	1,589,000	29.88	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.00	Call		18.00000	10,000	21.61	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.00	Put		549.00000	599,000	21.61	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.00	Call		485.00000	428,000	19.91	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.00	Put		16.00000	17,000	19.91	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.00	Call		1,469.00000	1,411,000	24.23	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.00	Put		0.00000	0,000	24.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Option	20.15	Call		0.00000	0,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	20.15	Put		10,681.00000	10,739,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.15	Call		0.00000	0,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	18.15	Put		8,681.00000	8,739,000	57.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.15	Call		0.00000	0,000	53.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	16.15	Put		6,681.00000	6,739,000	53.86	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.15	Call		0.00000	0,000	47.08	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	14.15	Put		4,681.00000	4,739,000	47.08	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.15	Call		0.00000	0,000	37.41	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	12.15	Put		2,681.00000	2,739,000	37.41	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.15	Call		0.00000	0,000	31.12	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	11.15	Put		1,681.00000	1,739,000	31.12	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.15	Call		10.00000	5,000	22.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	10.15	Put		691.00000	744,000	22.85	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.15	Call		353.00000	297,000	18.68	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	9.15	Put		34.00000	36,000	18.68	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.15	Call		1,319.00000	1,261,000	24.44	0.00	0	0
€ / R	On	14/06/2010	Foreign Exchange Option	8.15	Put		0.00000	0,000	24.44	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Call		47.00000	37,000	24.40	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	11.66	Put		2,088.00000	2,136,000	24.40	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Call		181.00000	156,000	18.85	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.20	Put		757.00000	790,000	18.85	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Put		1,008.00000	1,046,000	20.07	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	10.50	Call		132.00000	112,000	20.07	0.00	0	2,530
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Put		601.00000	630,000	18.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/09/2010	Foreign Exchange Option	10.00	Call		225.00000	196,000	18.03	0.00	0	2,000
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Put		459.00000	482,000	17.21	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.80	Call		283.00000	248,000	17.21	0.00	0	750
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Call		519.00000	470,000	15.99	0.00	0	0
€ / R	On	13/09/2010	Foreign Exchange Option	9.30	Put		195.00000	204,000	15.99	0.00	0	1,500
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Call		0.00000	0,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.20	Put		10,429.00000	10,492,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Call		1.00000	1,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.20	Put		8,430.00000	8,493,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Call		9.00000	7,000	29.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.20	Put		6,438.00000	6,499,000	29.17	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Call		34.00000	29,000	27.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.20	Put		4,463.00000	4,521,000	27.93	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Call		97.00000	85,000	23.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.20	Put		2,526.00000	2,577,000	23.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Call		175.00000	156,000	21.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.20	Put		1,604.00000	1,648,000	21.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Call		349.00000	316,000	18.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.20	Put		778.00000	808,000	18.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Call		790.00000	738,000	15.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.20	Put		219.00000	230,000	15.92	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Call		1,606.00000	1,545,000	16.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.20	Put		35.00000	37,000	16.26	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Call		106.00000	93,000	23.64	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.05	Put		2,385.00000	2,435,000	23.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Call		0.00000	0,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.25	Put		10,479.00000	10,542,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Call		1.00000	1,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.25	Put		8,480.00000	8,543,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Call		9.00000	7,000	29.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.25	Put		6,488.00000	6,549,000	29.14	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Call		33.00000	28,000	27.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.25	Put		4,512.00000	4,570,000	27.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Call		95.00000	83,000	24.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.25	Put		2,574.00000	2,625,000	24.10	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Call		170.00000	151,000	21.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.25	Put		1,649.00000	1,693,000	21.43	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Call		336.00000	304,000	18.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.25	Put		815.00000	846,000	18.31	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Call		759.00000	707,000	15.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.25	Put		238.00000	249,000	15.99	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Call		1,559.00000	1,499,000	16.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.25	Put		38.00000	41,000	16.16	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Call		0.00000	0,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.95	Put		11,179.00000	11,242,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Call		1.00000	0,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.95	Put		9,180.00000	9,242,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Call		4.00000	3,000	28.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.95	Put		7,183.00000	7,245,000	28.77	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Call		22.00000	18,000	28.68	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	14.95	Put		5,201.00000	5,260,000	28.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Call		65.00000	56,000	25.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.95	Put		3,244.00000	3,298,000	25.71	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Call		113.00000	99,000	23.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.95	Put		2,292.00000	2,341,000	23.41	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Call		205.00000	183,000	20.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.95	Put		1,384.00000	1,425,000	20.49	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Call		423.00000	385,000	17.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.95	Put		602.00000	627,000	17.38	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Call		961.00000	906,000	15.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.95	Put		140.00000	148,000	15.59	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Call		0.00000	0,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.85	Put		11,079.00000	11,142,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Call		1.00000	1,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.85	Put		9,080.00000	9,143,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Call		5.00000	4,000	28.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.85	Put		7,084.00000	7,146,000	28.82	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Call		24.00000	19,000	28.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.85	Put		5,103.00000	5,161,000	28.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Call		68.00000	59,000	25.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.85	Put		3,147.00000	3,201,000	25.48	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Call		120.00000	106,000	23.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.85	Put		2,199.00000	2,248,000	23.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Call		219.00000	196,000	20.18	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.85	Put		1,298.00000	1,338,000	20.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Call		458.00000	418,000	17.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.85	Put		537.00000	560,000	17.07	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Call		1,035.00000	979,000	15.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.85	Put		114.00000	121,000	15.45	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Call		0.00000	0,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.00	Put		10,229.00000	10,292,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Call		1.00000	1,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.00	Put		8,230.00000	8,293,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Call		11.00000	9,000	29.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.00	Put		6,240.00000	6,301,000	29.27	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Call		39.00000	33,000	27.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.00	Put		4,268.00000	4,325,000	27.73	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Call		110.00000	96,000	23.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.00	Put		2,339.00000	2,388,000	23.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Call		199.00000	177,000	20.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.00	Put		1,428.00000	1,469,000	20.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Call		407.00000	370,000	17.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.00	Put		636.00000	662,000	17.53	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Call		925.00000	870,000	15.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.00	Put		154.00000	162,000	15.65	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Call		1,795.00000	1,734,000	16.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.00	Put		24.00000	26,000	16.66	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Call		0.00000	0,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.10	Put		10,329.00000	10,392,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Call		1.00000	1,000	28.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	18.10	Put		8,330.00000	8,393,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Call		10.00000	8,000	29.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.10	Put		6,339.00000	6,400,000	29.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Call		36.00000	31,000	27.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.10	Put		4,365.00000	4,423,000	27.83	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Call		103.00000	90,000	23.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.10	Put		2,432.00000	2,482,000	23.75	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Call		187.00000	166,000	20.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.10	Put		1,516.00000	1,558,000	20.96	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Call		377.00000	341,000	17.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.10	Put		706.00000	733,000	17.84	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Call		856.00000	802,000	15.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.10	Put		185.00000	194,000	15.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Call		1,700.00000	1,639,000	16.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.10	Put		29.00000	31,000	16.46	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Call		0.00000	0,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.40	Put		10,629.00000	10,692,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Call		1.00000	1,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.40	Put		8,630.00000	8,693,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Call		8.00000	6,000	29.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.40	Put		6,637.00000	6,698,000	29.06	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Call		30.00000	25,000	28.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.40	Put		4,659.00000	4,717,000	28.13	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Call		87.00000	76,000	24.44	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.40	Put		2,716.00000	2,768,000	24.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Call		156.00000	138,000	21.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.40	Put		1,785.00000	1,830,000	21.90	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Call		301.00000	271,000	18.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.40	Put		930.00000	963,000	18.78	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Call		670.00000	621,000	16.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.40	Put		299.00000	313,000	16.19	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Call		1,421.00000	1,361,000	15.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.40	Put		50.00000	53,000	15.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Call		0.00000	0,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	20.55	Put		10,779.00000	10,842,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Call		1.00000	1,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	18.55	Put		8,780.00000	8,843,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Call		7.00000	5,000	28.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	16.55	Put		6,786.00000	6,847,000	28.98	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Call		28.00000	23,000	28.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	14.55	Put		4,807.00000	4,865,000	28.28	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Call		80.00000	70,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	12.55	Put		2,859.00000	2,912,000	24.79	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Call		143.00000	127,000	22.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.55	Put		1,922.00000	1,969,000	22.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Call		270.00000	242,000	19.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.55	Put		1,049.00000	1,084,000	19.25	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Call		590.00000	542,000	16.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.55	Put		369.00000	384,000	16.40	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Call		1,287.00000	1,226,000	15.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.55	Put		66.00000	68,000	15.55	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Call		0.00000	0,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.85	Put		10,079.00000	10,142,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Call		2.00000	1,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.85	Put		8,081.00000	8,143,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Call		13.00000	10,000	29.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.85	Put		6,092.00000	6,152,000	29.35	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Call		42.00000	36,000	27.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.85	Put		4,121.00000	4,178,000	27.58	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Call		1,938.00000	1,877,000	16.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.85	Put		17.00000	19,000	16.97	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Call		0.00000	0,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.90	Put		10,129.00000	10,192,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Call		1.00000	1,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.90	Put		8,130.00000	8,193,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Call		13.00000	9,000	29.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.90	Put		6,142.00000	6,201,000	29.33	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Call		41.00000	35,000	27.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.90	Put		4,170.00000	4,227,000	27.63	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Call		117.00000	102,000	23.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	11.90	Put		2,246.00000	2,294,000	23.29	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Call		212.00000	189,000	20.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.90	Put		1,341.00000	1,381,000	20.34	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Call		440.00000	401,000	17.22	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	9.90	Put		569.00000	593,000	17.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Call		997.00000	942,000	15.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	8.90	Put		126.00000	134,000	15.52	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Call		1,890.00000	1,829,000	16.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.90	Put		19.00000	21,000	16.86	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Call		0.00000	0,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	19.95	Put		10,179.00000	10,242,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Call		1.00000	1,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	17.95	Put		8,180.00000	8,243,000	28.37	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Call		12.00000	9,000	29.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	15.95	Put		6,191.00000	6,251,000	29.30	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Call		40.00000	34,000	27.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	13.95	Put		4,219.00000	4,276,000	27.68	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Call		1,842.00000	1,781,000	16.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	7.95	Put		21.00000	23,000	16.76	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Put		853.00000	884,000	18.47	0.00	0	0
€ / R	On	13/12/2010	Foreign Exchange Option	10.30	Call		324.00000	292,000	18.47	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>7,475,666.00</b>	<b>790</b>	<b>43,667</b>
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.41450	6.47090			0.00	0	7,725
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.44380	6.50030			0.00	0	5,557
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.46900	6.52760			64,690.00	10	5,268
<b>Total AU\$ / R Future</b>										<b>64,690.00</b>	<b>10</b>	<b>18,550</b>
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Call		0.00000	0,000	61.30	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.60	Put		8,129.00000	8,186,000	61.30	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	59.41	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.60	Put		6,129.00000	6,186,000	59.41	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.60	Call		0.00000	0,000	50.87	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.60	Put		4,129.00000	4,186,000	50.87	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.60	Call		0.00000	0,000	41.06	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.60	Put		2,129.00000	2,186,000	41.06	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.60	Call		39.00000	23,000	18.10	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.60	Put		168.00000	209,000	18.10	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.60	Call		871.00000	815,000	25.57	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.60	Put		0.00000	1,000	25.57	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.60	Call		1,871.00000	1,815,000	24.53	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.60	Put		0.00000	1,000	24.53	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.60	Call		2,871.00000	2,815,000	23.65	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.60	Put		0.00000	1,000	23.65	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.60	Call		3,871.00000	3,815,000	24.72	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.60	Put		0.00000	1,000	24.72	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.55	Call		0.00000	0,000	61.30	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.55	Put		8,079.00000	8,136,000	61.30	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.55	Call		0.00000	0,000	59.35	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.55	Put		6,079.00000	6,136,000	59.35	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.55	Call		0.00000	0,000	50.64	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.55	Put		4,079.00000	4,136,000	50.64	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.55	Call		0.00000	0,000	40.81	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.55	Put		2,079.00000	2,136,000	40.81	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.55	Call		52.00000	31,000	17.49	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.55	Put		131.00000	167,000	17.49	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.55	Call		921.00000	865,000	26.18	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.55	Put		0.00000	1,000	26.18	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.55	Call		1,921.00000	1,865,000	24.31	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.55	Put		0.00000	1,000	24.31	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.55	Call		2,921.00000	2,865,000	23.65	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.55	Put		0.00000	1,000	23.65	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.55	Call		3,921.00000	3,865,000	24.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.55	Put		0.00000	1,000	24.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.50	Call		0.00000	0,000	61.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.50	Put		8,029.00000	8,086,000	61.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.50	Call		0.00000	0,000	59.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.50	Put		6,029.00000	6,086,000	59.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.50	Call		0.00000	0,000	50.41	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.50	Put		4,029.00000	4,086,000	50.41	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.50	Call		0.00000	0,000	40.56	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.50	Put		2,029.00000	2,086,000	40.56	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.50	Call		69.00000	43,000	16.88	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.50	Put		98.00000	129,000	16.88	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.50	Call		971.00000	915,000	26.80	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.50	Put		0.00000	1,000	26.80	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.50	Call		1,971.00000	1,915,000	24.09	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.50	Put		0.00000	1,000	24.09	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.50	Call		2,971.00000	2,915,000	23.65	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.50	Put		0.00000	1,000	23.65	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	2.50	Call		3,971.00000	3,915,000	24.86	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.50	Put		0.00000	1,000	24.86	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.70	Call		22.00000	12,000	19.32	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.70	Put		251.00000	298,000	19.32	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.85	Call		0.00000	0,000	61.30	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.85	Put		8,379.00000	8,436,000	61.30	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.85	Call		0.00000	0,000	59.67	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.85	Put		6,379.00000	6,436,000	59.67	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.85	Call		0.00000	0,000	52.03	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.85	Put		4,379.00000	4,436,000	52.03	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.85	Call		0.00000	0,000	42.29	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.85	Put		2,379.00000	2,436,000	42.29	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.85	Call		9.00000	5,000	21.15	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.85	Put		388.00000	441,000	21.15	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.85	Call		622.00000	566,000	22.47	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.85	Put		1.00000	2,000	22.47	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.85	Call		1,621.00000	1,565,000	25.63	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.85	Put		0.00000	1,000	25.63	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.85	Call		2,621.00000	2,565,000	23.65	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.85	Put		0.00000	1,000	23.65	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.85	Call		3,621.00000	3,565,000	24.39	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.85	Put		0.00000	1,000	24.39	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.75	Call		0.00000	0,000	61.30	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.75	Put		8,279.00000	8,336,000	61.30	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.75	Call		0.00000	0,000	59.56	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		6,279.00000	6,336,000	59.56	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.75	Call		0.00000	0,000	51.56	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.75	Put		4,279.00000	4,336,000	51.56	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.75	Call		0.00000	0,000	41.80	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.75	Put		2,279.00000	2,336,000	41.80	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.75	Call		16.00000	9,000	19.93	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.75	Put		295.00000	345,000	19.93	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.75	Call		721.00000	665,000	23.71	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.75	Put		0.00000	1,000	23.71	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.75	Call		1,721.00000	1,665,000	25.19	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.75	Put		0.00000	1,000	25.19	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.75	Call		2,721.00000	2,665,000	23.65	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.75	Put		0.00000	1,000	23.65	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.75	Call		3,721.00000	3,665,000	24.52	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	2.75	Put		0.00000	1,000	24.52	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.90	Call		0.00000	0,000	61.30	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	14.90	Put		8,429.00000	8,486,000	61.30	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.90	Call		0.00000	0,000	59.72	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	12.90	Put		6,429.00000	6,486,000	59.72	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.90	Call		0.00000	0,000	52.26	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	10.90	Put		4,429.00000	4,486,000	52.26	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.90	Call		0.00000	0,000	42.54	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	8.90	Put		2,429.00000	2,486,000	42.54	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.90	Call		7.00000	3,000	21.76	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.90	Put		436.00000	489,000	21.76	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.90	Call		573.00000	516,000	21.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.90	Put		2.00000	2,000	21.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.90	Call		1,571.00000	1,515,000	25.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.90	Put		0.00000	1,000	25.85	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.90	Call		2,571.00000	2,515,000	23.65	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.90	Put		0.00000	1,000	23.65	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.90	Call		3,571.00000	3,515,000	24.32	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.90	Put		0.00000	1,000	24.32	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.80	Call		0.00000	0,000	61.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.80	Put		8,329.00000	8,386,000	61.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.80	Call		0.00000	0,000	59.62	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.80	Put		6,329.00000	6,386,000	59.62	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.80	Call		0.00000	0,000	51.80	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.80	Put		4,329.00000	4,386,000	51.80	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.80	Call		0.00000	0,000	42.04	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.80	Put		2,329.00000	2,386,000	42.04	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.80	Call		12.00000	6,000	20.54	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.80	Put		341.00000	392,000	20.54	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.80	Call		672.00000	615,000	23.09	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.80	Put		1.00000	1,000	23.09	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.80	Call		1,671.00000	1,615,000	25.41	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.80	Put		0.00000	1,000	25.41	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.80	Call		2,671.00000	2,615,000	23.65	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.80	Put		0.00000	1,000	23.65	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.80	Call		3,671.00000	3,615,000	24.46	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	1,000	24.46	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.65	Call		0.00000	0,000	61.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.65	Put		8,179.00000	8,236,000	61.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.65	Call		0.00000	0,000	59.46	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.65	Put		6,179.00000	6,236,000	59.46	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.65	Call		0.00000	0,000	51.10	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.65	Put		4,179.00000	4,236,000	51.10	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.65	Call		0.00000	0,000	41.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.65	Put		2,179.00000	2,236,000	41.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.65	Call		30.00000	16,000	18.71	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.65	Put		209.00000	252,000	18.71	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.65	Call		821.00000	765,000	24.95	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.65	Put		0.00000	1,000	24.95	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.65	Call		1,821.00000	1,765,000	24.75	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.65	Put		0.00000	1,000	24.75	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.65	Call		2,821.00000	2,765,000	23.65	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.65	Put		0.00000	1,000	23.65	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.65	Call		3,821.00000	3,765,000	24.66	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.65	Put		0.00000	1,000	24.66	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.15	Call		0.00000	0,000	61.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.15	Put		8,679.00000	8,736,000	61.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.15	Call		0.00000	0,000	59.98	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.15	Put		6,679.00000	6,736,000	59.98	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.15	Call		0.00000	0,000	53.41	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.15	Put		4,679.00000	4,736,000	53.41	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.15	Call		0.00000	0,000	43.77	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.15	Put		2,679.00000	2,736,000	43.77	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.15	Call		2.00000	1,000	24.81	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.15	Put		681.00000	737,000	24.81	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.15	Call		331.00000	276,000	18.76	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.15	Put		10.00000	12,000	18.76	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.15	Call		1,321.00000	1,265,000	26.94	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.15	Put		0.00000	1,000	26.94	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.15	Call		2,321.00000	2,265,000	23.65	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.15	Put		0.00000	1,000	23.65	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.15	Call		3,321.00000	3,265,000	23.99	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.15	Put		0.00000	1,000	23.99	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.10	Call		0.00000	0,000	61.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.10	Put		8,629.00000	8,686,000	61.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.10	Call		0.00000	0,000	59.93	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.10	Put		6,629.00000	6,686,000	59.93	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.10	Call		0.00000	0,000	53.18	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.10	Put		4,629.00000	4,686,000	53.18	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.10	Call		0.00000	0,000	43.53	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.10	Put		2,629.00000	2,686,000	43.53	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.10	Call		2.00000	1,000	24.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.10	Put		631.00000	687,000	24.20	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.10	Call		378.00000	322,000	19.38	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.10	Put		7.00000	8,000	19.38	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.10	Call		1,371.00000	1,315,000	26.72	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	1,000	26.72	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.10	Call		2,371.00000	2,315,000	23.65	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.10	Put		0.00000	1,000	23.65	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.10	Call		3,371.00000	3,315,000	24.05	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.10	Put		0.00000	1,000	24.05	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.00	Call		0.00000	0,000	61.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.00	Put		8,529.00000	8,586,000	61.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.00	Call		0.00000	0,000	59.83	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.00	Put		6,529.00000	6,586,000	59.83	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.00	Call		0.00000	0,000	52.72	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.00	Put		4,529.00000	4,586,000	52.72	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.00	Call		0.00000	0,000	43.03	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.00	Put		2,529.00000	2,586,000	43.03	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.00	Call		4.00000	2,000	22.98	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.00	Put		533.00000	588,000	22.98	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.00	Call		474.00000	418,000	20.61	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.00	Put		3.00000	4,000	20.61	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.00	Call		1,471.00000	1,415,000	26.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.00	Put		0.00000	1,000	26.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.00	Call		2,471.00000	2,415,000	23.65	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.00	Put		0.00000	1,000	23.65	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.00	Call		3,471.00000	3,415,000	24.19	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.00	Put		0.00000	1,000	24.19	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.95	Call		0.00000	0,000	61.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	14.95	Put		8,479.00000	8,536,000	61.30	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	59.77	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	12.95	Put		6,479.00000	6,536,000	59.77	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.95	Call		0.00000	0,000	52.49	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	10.95	Put		4,479.00000	4,536,000	52.49	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.95	Call		0.00000	0,000	42.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	8.95	Put		2,479.00000	2,536,000	42.79	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.95	Call		5.00000	2,000	22.37	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.95	Put		484.00000	538,000	22.37	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.95	Call		523.00000	467,000	21.23	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.95	Put		2.00000	3,000	21.23	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.95	Call		1,521.00000	1,465,000	26.06	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.95	Put		0.00000	1,000	26.06	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.95	Call		2,521.00000	2,465,000	23.65	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.95	Put		0.00000	1,000	23.65	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.95	Call		3,521.00000	3,465,000	24.26	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	2.95	Put		0.00000	1,000	24.26	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.20	Call		0.00000	0,000	61.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.20	Put		8,729.00000	8,786,000	61.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.20	Call		0.00000	0,000	60.04	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.20	Put		6,729.00000	6,786,000	60.04	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.20	Call		0.00000	0,000	53.65	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.20	Put		4,729.00000	4,786,000	53.65	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.20	Call		0.00000	0,000	44.02	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.20	Put		2,729.00000	2,786,000	44.02	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.20	Call		1.00000	1,000	25.42	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.20	Put		730.00000	787,000	25.42	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.20	Call		285.00000	231,000	18.14	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.20	Put		14.00000	17,000	18.14	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.20	Call		1,271.00000	1,215,000	27.16	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.20	Put		0.00000	1,000	27.16	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.20	Call		2,271.00000	2,215,000	23.65	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.20	Put		0.00000	1,000	23.65	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.20	Call		3,271.00000	3,215,000	23.92	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	3.20	Put		0.00000	1,000	23.92	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.05	Call		0.00000	0,000	61.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	15.05	Put		8,579.00000	8,636,000	61.30	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.05	Call		0.00000	0,000	59.88	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	13.05	Put		6,579.00000	6,636,000	59.88	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.05	Call		0.00000	0,000	52.95	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	11.05	Put		4,579.00000	4,636,000	52.95	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.05	Call		0.00000	0,000	43.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	9.05	Put		2,579.00000	2,636,000	43.28	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.05	Call		3.00000	1,000	23.59	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	7.05	Put		582.00000	637,000	23.59	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.05	Call		426.00000	370,000	19.99	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	6.05	Put		5.00000	6,000	19.99	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.05	Call		1,421.00000	1,365,000	26.50	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	5.05	Put		0.00000	1,000	26.50	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.05	Call		2,421.00000	2,365,000	23.65	0.00	0	0
AU\$ / R On 14/06/2010 Foreign Exchange Option	4.05	Put		0.00000	1,000	23.65	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	3.05	Call		3,421.00000	3,365,000	24.12	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.05	Put		0.00000	1,000	24.12	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	15.25	Call		0.00000	0,000	61.30	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	15.25	Put		8,779.00000	8,836,000	61.30	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	13.25	Call		0.00000	0,000	60.09	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	13.25	Put		6,779.00000	6,836,000	60.09	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	11.25	Call		0.00000	0,000	53.88	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	11.25	Put		4,779.00000	4,836,000	53.88	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	9.25	Call		0.00000	0,000	44.27	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	9.25	Put		2,779.00000	2,836,000	44.27	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	7.25	Call		1.00000	0,000	26.03	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	7.25	Put		780.00000	836,000	26.03	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.25	Call		241.00000	188,000	17.52	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	6.25	Put		20.00000	24,000	17.52	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.25	Call		1,221.00000	1,165,000	27.38	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	5.25	Put		0.00000	1,000	27.38	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.25	Call		2,221.00000	2,165,000	23.65	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	4.25	Put		0.00000	1,000	23.65	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.25	Call		3,221.00000	3,165,000	23.85	0.00	0	0
AU\$ / R	On	14/06/2010	Foreign Exchange Option	3.25	Put		0.00000	1,000	23.85	0.00	0	0
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Call		102.00000	87,000	17.83	0.00	0	0
AU\$ / R	On	13/09/2010	Foreign Exchange Option	6.90	Put		502.00000	543,000	17.83	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Call		190.00000	175,000	17.97	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.90	Put		562.00000	606,000	17.97	0.00	0	0
AU\$ / R	On	13/12/2010	Foreign Exchange Option	6.95	Put		601.00000	645,000	18.17	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 13/12/2010 Foreign Exchange Option	6.95	Call		179.00000	164,000	18.17	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>64,690.00</b>	<b>10</b>	<b>18,750</b>
CAD/ R On 14/06/2010 Foreign Exchange Future			7.38340	7.36600			0.00	0	75
CAD/ R On 13/09/2010 Foreign Exchange Future			7.49290	7.47440			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		101.00000	110,000	11.11	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.30	Put		35.00000	27,000	11.11	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.35	Call		69.00000	75,000	10.60	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.35	Put		53.00000	42,000	10.60	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.25	Call		139.00000	150,000	11.62	0.00	0	0
CAD/ R On 14/06/2010 Foreign Exchange Option	7.25	Put		23.00000	17,000	11.62	0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Call		187.00000	189,000	12.12	0.00	0	0
CAD/ R On 13/09/2010 Foreign Exchange Option	7.50	Put		213.00000	196,000	12.12	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>56,484,594.80</b>	<b>7,011</b>	<b>384,683</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>333,587</b>
<b>Grand Total:</b>							<b>56,484,594.80</b>	<b>7,011</b>	<b>718,270</b>