

## Currency Derivatives Daily MTM Report

Daily summary for: 16/03/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			7.57210	7.62890			339,502,675.60	44,836	92,650
\$ / R	On	18/06/2012			7.66970	7.72580			342,429,095.90	44,647	204,017
\$ / R	On	17/09/2012			7.77260	7.82900			6,684,436.00	860	8,072
\$ / R	On	14/12/2012			7.87320	7.92960			0.00	0	10,035
\$ / R	On	18/03/2013			7.98610	8.04260			0.00	0	31
\$ / R	On	13/12/2013			8.16710	8.22020			0.00	0	659
\$ / R	On	12/12/2014			8.82230	8.87680			0.00	0	0
<b>Total \$ / R Future</b>									<b>688,616,207.50</b>	<b>90,343</b>	<b>315,464</b>
\$ / R	On	19/03/2012	7.04	Call		593.00000	536,000	24.02	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		0.00000	0,000	24.02	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		543.00000	486,000	24.05	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		0.00000	0,000	24.05	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		643.00000	586,000	24.00	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		0.00000	0,000	24.00	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		629.00000	572,000	24.01	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		0.00000	0,000	24.01	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	19/03/2012	Foreign Exchange Option	7.15	Call		479.00000	422,000	24.07	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		0.00000	0,000	24.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		380.00000	323,000	21.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		1.00000	1,000	21.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		829.00000	772,000	23.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		0.00000	0,000	23.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		429.00000	372,000	22.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		0.00000	0,000	22.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		879.00000	822,000	23.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		0.00000	0,000	23.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		97.00000	51,000	14.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		18.00000	29,000	14.06	0.00	0	9,200
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		2.00000	0,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		323.00000	378,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		232.00000	176,000	17.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		3.00000	4,000	17.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		0.00000	0,000	32.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		671.00000	728,000	32.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		929.00000	872,000	23.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		0.00000	0,000	23.92	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		0.00000	0,000	32.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		721.00000	778,000	32.93	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		779.00000	722,000	23.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		0.00000	0,000	23.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		1.00000	0,000	23.85	0.00	0	4,350

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		372.00000	428,000	23.85	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		529.00000	472,000	24.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		0.00000	0,000	24.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		979.00000	922,000	23.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		0.00000	0,000	23.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		185.00000	130,000	16.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		6.00000	8,000	16.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		0.00000	0,000	29.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		571.00000	628,000	29.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		5.00000	1,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		226.00000	279,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		579.00000	522,000	24.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		0.00000	0,000	24.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,029.00000	972,000	23.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		0.00000	0,000	23.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		8.00000	2,000	19.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		179.00000	230,000	19.30	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		1.00000	0,000	25.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		422.00000	478,000	25.27	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		3.00000	1,000	21.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		274.00000	329,000	21.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		0.00000	0,000	28.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		521.00000	578,000	28.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		281.00000	224,000	19.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		2.00000	2,000	19.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		330.00000	273,000	20.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		1.00000	1,000	20.32	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		729.00000	672,000	23.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		0.00000	0,000	23.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		23.00000	9,000	17.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		94.00000	137,000	17.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		0.00000	0,000	26.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		471.00000	528,000	26.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		139.00000	87,000	15.31	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		10.00000	15,000	15.31	0.00	0	2,520
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,229.00000	1,172,000	23.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		0.00000	0,000	23.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,479.00000	1,422,000	23.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		0.00000	0,000	23.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		60.00000	29,000	15.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		31.00000	57,000	15.11	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		0.00000	0,000	30.94	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		621.00000	678,000	30.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,429.00000	1,372,000	23.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	0,000	23.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		679.00000	622,000	23.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		0.00000	0,000	23.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		13.00000	5,000	18.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		134.00000	183,000	18.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		0.00000	0,000	33.52	0.00	0	4,850

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		771.00000	828,000	33.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,179.00000	1,122,000	23.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		0.00000	0,000	23.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		37.00000	16,000	16.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		58.00000	94,000	16.16	0.00	0	1,066
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,079.00000	1,022,000	23.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		0.00000	0,000	23.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,129.00000	1,072,000	23.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		0.00000	0,000	23.92	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,279.00000	1,222,000	23.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		0.00000	0,000	23.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,529.00000	1,472,000	23.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	0,000	23.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		0.00000	0,000	34.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		821.00000	878,000	34.10	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		0.00000	0,000	34.68	0.00	0	6,750
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		871.00000	928,000	34.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		0.00000	0,000	38.19	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,171.00000	1,228,000	38.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,371.00000	1,428,000	40.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		0.00000	0,000	40.52	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		0.00000	0,000	35.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		971.00000	1,028,000	35.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		0.00000	0,000	36.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		1,021.00000	1,078,000	36.43	0.00	0	176

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Put		1,121.00000	1,178,000	37.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		0.00000	0,000	37.60	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		1,071.00000	1,128,000	37.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		0.00000	0,000	37.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,621.00000	1,678,000	43.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		0.00000	0,000	43.51	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,871.00000	1,928,000	46.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		0.00000	0,000	46.51	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Put		1,571.00000	1,628,000	42.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Call		0.00000	0,000	42.91	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		538.00000	491,000	14.57	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		62.00000	71,000	14.57	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		498.00000	455,000	14.71	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		72.00000	85,000	14.71	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		579.00000	530,000	14.64	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		53.00000	60,000	14.64	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		136.00000	122,000	18.00	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		510.00000	552,000	18.00	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		12.00000	14,000	15.85	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		988.00000	934,000	15.85	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		77.00000	69,000	20.26	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		851.00000	899,000	20.26	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		63.00000	57,000	21.09	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		987.00000	1,037,000	21.09	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		56.00000	50,000	21.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		1,080.00000	1,130,000	21.65	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		752.00000	700,000	14.93	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		26.00000	30,000	14.93	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		364.00000	328,000	15.24	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		138.00000	158,000	15.24	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		159.00000	142,000	17.45	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		433.00000	472,000	17.45	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		117.00000	105,000	18.56	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		591.00000	635,000	18.56	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		238.00000	214,000	16.15	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		262.00000	294,000	16.15	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,174.00000	1,225,000	22.20	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		50.00000	45,000	22.20	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		258.00000	232,000	15.89	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		232.00000	262,000	15.89	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,557.00000	1,610,000	24.38	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		33.00000	30,000	24.38	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		88.00000	79,000	19.70	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		762.00000	809,000	19.70	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Call		708.00000	656,000	14.86	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		32.00000	36,000	14.86	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		206.00000	232,000	15.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		282.00000	252,000	15.63	0.00	0	6,700
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		731.00000	685,000	15.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		102.00000	112,000	15.09	0.00	0	0

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\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		693.00000	648,000	15.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		114.00000	125,000	15.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		770.00000	723,000	15.09	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		91.00000	100,000	15.09	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		127.00000	140,000	15.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		656.00000	613,000	15.09	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,387.00000	1,435,000	21.97	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		116.00000	108,000	21.97	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		344.00000	319,000	17.07	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		415.00000	446,000	17.07	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		176.00000	163,000	19.98	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		947.00000	990,000	19.98	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,479.00000	1,527,000	22.37	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		108.00000	100,000	22.37	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,119.00000	1,164,000	20.78	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		148.00000	137,000	20.78	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		425.00000	395,000	16.29	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		296.00000	322,000	16.29	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		781.00000	822,000	19.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		210.00000	195,000	19.15	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		280.00000	260,000	17.89	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		551.00000	587,000	17.89	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		556.00000	526,000	16.18	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		326.00000	353,000	16.18	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		533.00000	505,000	16.37	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		353.00000	382,000	16.37	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		579.00000	549,000	16.00	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		299.00000	326,000	16.00	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		505.00000	538,000	17.25	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		435.00000	411,000	17.25	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,366.00000	1,413,000	21.04	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		196.00000	186,000	21.04	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		600.00000	574,000	17.45	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		507.00000	538,000	17.45	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		581.00000	555,000	17.60	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		538.00000	569,000	17.60	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		619.00000	592,000	17.27	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		476.00000	506,000	17.27	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,359.00000	1,402,000	20.86	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		302.00000	288,000	20.86	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		545.00000	520,000	17.90	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		602.00000	634,000	17.90	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		585.00000	568,000	20.37	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,343.00000	1,379,000	20.37	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		573.00000	557,000	20.47	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,381.00000	1,418,000	20.47	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		597.00000	579,000	20.27	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,305.00000	1,340,000	20.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,292.00000	1,266,000	19.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		915.00000	944,000	19.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,272.00000	1,247,000	19.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		945.00000	975,000	19.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,312.00000	1,286,000	19.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		885.00000	914,000	19.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		610.00000	638,000	17.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,487.00000	1,460,000	17.98	0.00	0	200
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>324,220</b>
<b>Total \$ / R</b>										<b>688 616 207.50</b>	<b>90,343</b>	<b>639,684</b>
\$ / R MAXOn	19/03/2012	Foreign Exchange Future		7.57210		7.62890				0.00	0	162
\$ / R MAXOn	18/06/2012	Foreign Exchange Future		7.66970		7.72580				0.00	0	947
\$ / R MAXOn	17/09/2012	Foreign Exchange Future		7.77260		7.82900				0.00	0	0
<b>Total \$ / R MAXI Future</b>										<b>0.00</b>	<b>0</b>	<b>1,109</b>
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		9,707.00000	5,051,000	14.06		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		1,817.00000	2,841,000	14.06		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		6,007.00000	2,899,000	15.11		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		3,117.00000	5,689,000	15.11		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		13,938.00000	8,733,000	15.31		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		1,048.00000	1,523,000	15.31		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		57,135.00000	62,799,000	29.52		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		25.00000	9,000	29.52		0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		9,425.00000	8,471,000	19.42		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		71,845.00000	76,501,000	19.42		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		8,792.00000	7,908,000	19.70		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		76,212.00000	80,938,000	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 MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		10,116.00000	9,086,000	19.13	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		67,536.00000	72,116,000	19.13	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		44,825.00000	41,737,000	16.12	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		26,965.00000	29,517,000	16.12	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		42,470.00000	39,509,000	16.29	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		29,610.00000	32,289,000	16.29	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		47,304.00000	44,087,000	15.95	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		24,444.00000	26,867,000	15.95	0.00	0	0
<b>Total \$ / R MAXI Option</b>									<b>0.00</b>	<b>0</b>	<b>80</b>
<b>Total \$ / R MAXI</b>									<b>0.00</b>	<b>0</b>	<b>1,189</b>
£ / R	On 19/03/2012	Foreign Exchange Future			11.99890	11.95370			124,728,565.50	10,395	50,355
£ / R	On 18/06/2012	Foreign Exchange Future			12.14620	12.09840			34,495,208.00	2,840	10,478
£ / R	On 17/09/2012	Foreign Exchange Future			12.30040	12.25140			1,230,040.00	100	1,000
<b>Total £ / R Future</b>									<b>160,453,813.50</b>	<b>13,335</b>	<b>61,833</b>
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Call		507.00000	550,000	23.05	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Put		3.00000	1,000	23.05	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Call		458.00000	500,000	22.11	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Put		4.00000	1,000	22.11	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Call		557.00000	600,000	23.99	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Put		3.00000	1,000	23.99	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.55	Call		409.00000	451,000	21.16	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.55	Put		5.00000	2,000	21.16	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.90	Call		96.00000	124,000	14.57	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.90	Put		42.00000	25,000	14.57	0.00	0	6,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		954.00000	999,000	21.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		0.00000	0,000	21.56	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		176.00000	211,000	16.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		22.00000	12,000	16.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		8.00000	7,000	18.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		354.00000	308,000	18.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		606.00000	649,000	23.69	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		2.00000	0,000	23.69	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,054.00000	1,099,000	20.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		0.00000	0,000	20.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		266.00000	304,000	18.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		12.00000	5,000	18.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		854.00000	899,000	22.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		0.00000	0,000	22.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		46.00000	54,000	12.68	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		92.00000	55,000	12.68	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		63.00000	87,000	13.63	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		59.00000	38,000	13.63	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		3.00000	2,000	23.71	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		599.00000	553,000	23.71	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		897.00000	851,000	26.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		1.00000	0,000	26.94	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,596.00000	1,551,000	32.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		0.00000	0,000	32.28	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		460.00000	488,000	13.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		212.00000	192,000	13.11	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		431.00000	459,000	13.18	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		233.00000	213,000	13.18	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		489.00000	519,000	13.05	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		191.00000	173,000	13.05	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		1,045.00000	1,088,000	14.16	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		47.00000	42,000	14.16	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		601.00000	567,000	14.53	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		199.00000	213,000	14.53	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		207.00000	218,000	17.36	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,406.00000	1,368,000	17.36	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		200.00000	211,000	17.48	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,449.00000	1,411,000	17.48	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		214.00000	226,000	17.25	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,363.00000	1,326,000	17.25	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,035.00000	1,073,000	13.29	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		134.00000	123,000	13.29	0.00	0	6,000
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>85,536</b>
<b>Total £ / R</b>										<b>160 453 813.50</b>	<b>13,335</b>	<b>147,369</b>
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09080	0.09160			313,260.00	3,450	402
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09210	0.09280			307,706.10	3,341	3,351
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09340	0.09410			621,857.20	6,658	0
<b>Total ¥ / R Future</b>										<b>1,242,823.30</b>	<b>13,449</b>	<b>3,753</b>
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		171.00000	102,000	16.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		11.00000	22,000	16.05	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		0.00000	0,000	31.11	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		840.00000	920,000	31.11	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		1,160.00000	1,080,000	30.38	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	0,000	30.38	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		47.00000	40,000	22.22	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,567.00000	1,630,000	22.22	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		15.00000	12,000	24.66	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,535.00000	2,602,000	24.66	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		168.00000	147,000	19.20	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		688.00000	737,000	19.20	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		550.00000	514,000	18.65	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		440.00000	474,000	18.65	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		246.00000	228,000	21.09	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		1,136.00000	1,188,000	21.09	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		1,207.00000	1,146,000	17.82	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		97.00000	106,000	17.82	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>1 242 823.30</b>	<b>13,449</b>	<b>3,753</b>
€ / R	On	19/03/2012	Foreign Exchange Future			9.97650	9.97280			153,767,794.50	15,413	18,476
€ / R	On	18/06/2012	Foreign Exchange Future			10.10990	10.10410			255,285,084.90	25,251	45,759
€ / R	On	17/09/2012	Foreign Exchange Future			10.25170	10.24520			5,894,727.50	575	1,250
€ / R	On	13/12/2013	Foreign Exchange Future			10.64540	10.64500			0.00	0	500
<b>Total € / R Future</b>										<b>414,947,606.90</b>	<b>41,239</b>	<b>65,985</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		14.00000	11,000	13.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		141.00000	135,000	13.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		9.00000	6,000	14.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		186.00000	180,000	14.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		23.00000	19,000	12.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		100.00000	93,000	12.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		923.00000	927,000	20.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		0.00000	1,000	20.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		4.00000	2,000	16.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		281.00000	276,000	16.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		181.00000	181,000	14.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		8.00000	5,000	14.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		973.00000	977,000	20.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		0.00000	1,000	20.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		94.00000	92,000	12.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		21.00000	16,000	12.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		0.00000	0,000	21.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		627.00000	624,000	21.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		0.00000	0,000	22.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		777.00000	774,000	22.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		2.00000	1,000	17.58	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		329.00000	325,000	17.58	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		0.00000	0,000	25.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		1,127.00000	1,124,000	25.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		0.00000	0,000	29.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,527.00000	1,524,000	29.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		0.00000	0,000	23.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		927.00000	924,000	23.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		0.00000	0,000	31.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,777.00000	1,774,000	31.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		0.00000	0,000	23.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		977.00000	974,000	23.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		424.00000	427,000	19.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		1.00000	1,000	19.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		0.00000	0,000	27.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,327.00000	1,324,000	27.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		0.00000	0,000	22.87	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		827.00000	824,000	22.87	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		1,027.00000	1,024,000	24.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		0.00000	0,000	24.45	0.00	0	6,800
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,627.00000	1,624,000	30.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		0.00000	0,000	30.29	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Call		37.00000	33,000	12.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Put		64.00000	57,000	12.06	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Call		58.00000	55,000	11.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Put		35.00000	29,000	11.15	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		157.00000	161,000	13.60	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		453.00000	451,000	13.60	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		144.00000	148,000	13.76	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		490.00000	488,000	13.76	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		170.00000	174,000	13.43	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		416.00000	414,000	13.43	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		382.00000	379,000	13.27	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		186.00000	189,000	13.27	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		431.00000	434,000	12.38	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		127.00000	124,000	12.38	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		576.00000	579,000	12.23	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		72.00000	69,000	12.23	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		702.00000	705,000	12.46	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		48.00000	45,000	12.46	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		399.00000	402,000	12.42	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		145.00000	142,000	12.42	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		230.00000	228,000	12.57	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		284.00000	288,000	12.57	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		567.00000	565,000	14.09	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		121.00000	125,000	14.09	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		248.00000	249,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		728.00000	723,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		232.00000	234,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		762.00000	758,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		264.00000	265,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		694.00000	689,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		892.00000	897,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		97.00000	95,000	13.00	0.00	0	10,200
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		529.00000	535,000	15.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,377.00000	1,383,000	15.39	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		518.00000	523,000	15.46	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,416.00000	1,421,000	15.46	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		541.00000	547,000	15.31	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,339.00000	1,345,000	15.31	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>105,160</b>
<b>Total € / R</b>										<b>414 947 606.90</b>	<b>41,239</b>	<b>171,145</b>
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.01280	8.01880			312,499.20	39	9,731
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.03450	8.04000			1,357,830.50	169	17,425
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.06160	8.06700			0.00	0	2,636
<b>Total AU\$ / R Future</b>										<b>1,670,329.70</b>	<b>208</b>	<b>29,792</b>
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		769.00000	763,000	19.95	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		0.00000	0,000	19.95	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		719.00000	713,000	20.12	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		0.00000	0,000	20.12	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		819.00000	813,000	19.78	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		0.00000	0,000	19.78	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		619.00000	613,000	20.45	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		0.00000	0,000	20.45	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,069.00000	1,063,000	24.33	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		0.00000	0,000	24.33	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		271.00000	264,000	17.26	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		2.00000	1,000	17.26	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		569.00000	563,000	20.62	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	19/03/2012	Foreign Exchange Option	7.45	Put		0.00000	0,000	20.62	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,019.00000	1,013,000	23.42	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		0.00000	0,000	23.42	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,819.00000	1,813,000	30.97	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	0,000	30.97	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		127.00000	119,000	13.41	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		8.00000	6,000	13.41	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		444.00000	439,000	11.77	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		54.00000	55,000	11.77	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		405.00000	400,000	11.76	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		65.00000	66,000	11.76	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		485.00000	480,000	11.86	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		45.00000	46,000	11.86	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Call		224.00000	221,000	12.96	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Put		393.00000	396,000	12.96	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Call		207.00000	205,000	13.10	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Put		426.00000	430,000	13.10	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Call		241.00000	238,000	12.83	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Put		360.00000	363,000	12.83	0.00	0	0
<b>Total AU\$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>										<b>1 670 329.70</b>	<b>208</b>	<b>29,792</b>
CAD/ R	On	19/03/2012	Foreign Exchange Future			7.63650	7.68030			0.00	0	10
CAD/ R	On	18/06/2012	Foreign Exchange Future			7.72030	7.76280			0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Future			7.80630	7.85000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CAD/ R Future</b>										<b>0.00</b>	<b>0</b>	<b>10</b>
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Call		136.00000	91,000	11.15	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Put		6.00000	5,000	11.15	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Call		92.00000	50,000	10.00	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Put		12.00000	14,000	10.00	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Call		183.00000	138,000	12.30	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Put		3.00000	2,000	12.30	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Call		80.00000	69,000	13.74	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Put		467.00000	499,000	13.74	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Call		72.00000	62,000	13.95	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Put		509.00000	542,000	13.95	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Call		90.00000	78,000	13.52	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Put		427.00000	458,000	13.52	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.71	Call		380.00000	347,000	13.42	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.71	Put		239.00000	249,000	13.42	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.76	Call		338.00000	300,000	12.48	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.76	Put		247.00000	252,000	12.48	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.66	Call		423.00000	395,000	14.36	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.66	Put		232.00000	247,000	14.36	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>10</b>
CF CANDO	On	30/03/2012	Foreign Exchange Future			0.01010	0.01520			0.00	0	0
<b>Total CF CANDO CAAN Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAAN</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO 30/03/2012 Foreign Exchange Future			0.21240	0.19350			0.00	0	100,000
<b>Total CF CANDO CAAO Future</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total CF CANDO CAAO</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
CF CANDO 30/03/2012 Foreign Exchange Future			0.00820	0.01600			0.00	0	12,500
<b>Total CF CANDO CAAX Future</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
<b>Total CF CANDO CAAX</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
CF CANDO 30/04/2012 Foreign Exchange Future			0.03090	0.04490			0.00	0	12,500
<b>Total CF CANDO CAAY Future</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
<b>Total CF CANDO CAAY</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
CF CANDO 18/06/2012 Foreign Exchange Future			0.06800	0.08570			0.00	0	5,670
<b>Total CF CANDO CAAZ Future</b>							<b>0.00</b>	<b>0</b>	<b>5,670</b>
<b>Total CF CANDO CAAZ</b>							<b>0.00</b>	<b>0</b>	<b>5,670</b>
CF CANDO 18/06/2012 Foreign Exchange Future			0.10040	0.10040			0.00	0	8,000
<b>Total CF CANDO CABA Future</b>							<b>0.00</b>	<b>0</b>	<b>8,000</b>
<b>Total CF CANDO CABA</b>							<b>0.00</b>	<b>0</b>	<b>8,000</b>
CF CANDO 18/06/2012 Foreign Exchange Future			0.10290	0.10270			0.00	0	8,000
<b>Total CF CANDO CABB Future</b>							<b>0.00</b>	<b>0</b>	<b>8,000</b>
<b>Total CF CANDO CABB</b>							<b>0.00</b>	<b>0</b>	<b>8,000</b>
CF CANDO 18/06/2012 Foreign Exchange Future			0.08230	0.08250			0.00	0	16,000
<b>Total CF CANDO CABC Future</b>							<b>0.00</b>	<b>0</b>	<b>16,000</b>
<b>Total CF CANDO CABC</b>							<b>0.00</b>	<b>0</b>	<b>16,000</b>
CF CANDO 18/06/2012 Foreign Exchange Future			0.04120	0.04130			0.00	0	16,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CF CANDO CABD Future</b>							<b>0.00</b>	<b>0</b>	<b>16,000</b>
<b>Total CF CANDO CABD</b>							<b>0.00</b>	<b>0</b>	<b>16,000</b>
CHF / R On 19/03/2012 Foreign Exchange Future			8.26880	8.25970			454,784.00	55	28,416
CHF / R On 18/06/2012 Foreign Exchange Future			8.38330	8.37240			326,948.70	39	30
CHF / R On 17/09/2012 Foreign Exchange Future			8.50560	8.49510			212,640.00	25	50
<b>Total CHF / R Future</b>							<b>994,372.70</b>	<b>119</b>	<b>28,496</b>
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		2.00000	1,000	20.54	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		342.00000	332,000	20.54	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		1.00000	1,000	21.64	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		391.00000	382,000	21.64	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		3.00000	2,000	19.45	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		293.00000	283,000	19.45	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		79.00000	82,000	18.16	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		807.00000	799,000	18.16	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		73.00000	76,000	18.36	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		851.00000	843,000	18.36	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		86.00000	89,000	17.97	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		764.00000	756,000	17.97	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		301.00000	304,000	16.94	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		556.00000	548,000	16.94	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		286.00000	289,000	17.10	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		591.00000	583,000	17.10	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		316.00000	320,000	16.77	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		521.00000	514,000	16.77	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CHF / R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>							<b>994 372.70</b>	<b>119</b>	<b>28,496</b>
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.23670	6.23390			0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.29240	6.28660			0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.33730	6.33100			0.00	0	0
<b>Total NZ\$ / R Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Call		18.00000	17,000	15.57	0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		68.00000	64,000	15.57	0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		16.00000	14,000	15.81	0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		76.00000	71,000	15.81	0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		21.00000	19,000	15.34	0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		61.00000	56,000	15.34	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		129.00000	130,000	10.48	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		142.00000	138,000	10.48	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		109.00000	110,000	10.72	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		172.00000	168,000	10.72	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		155.00000	157,000	10.60	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		118.00000	115,000	10.60	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		280.00000	281,000	12.91	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		192.00000	187,000	12.91	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		253.00000	253,000	12.86	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		215.00000	209,000	12.86	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		309.00000	310,000	12.97	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		171.00000	166,000	12.97	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NZ\$ / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R On 19/03/2012 Foreign Exchange Future			1.19760	1.20530				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.21170	1.21970				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.22800	1.23570				0.00	0	0
<b>Total YUAN/R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		110.00000	56,000	15.49		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		57.00000	80,000	15.49		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		6.00000	2,000	22.67		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		453.00000	526,000	22.67		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		556.00000	478,000	21.86		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		3.00000	2,000	21.86		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		815.00000	750,000	15.09		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		118.00000	133,000	15.09		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		488.00000	441,000	15.56		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		291.00000	324,000	15.56		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,234.00000	1,160,000	15.04		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		37.00000	43,000	15.04		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		702.00000	657,000	16.39		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		453.00000	485,000	16.39		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		497.00000	462,000	17.33		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		748.00000	790,000	17.33		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		994.00000	936,000	15.77		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		245.00000	264,000	15.77		0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total YUAN/R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total YUAN/R</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>							<b>1 267 925 153.60</b>	<b>158,693</b>	<b>685,112</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>514,996</b>
<b>Grand Total:</b>							<b>1,267,925,153.60</b>	<b>158,693</b>	<b>1,200,108</b>