

## Currency Derivatives Daily MTM Report

Daily summary for: 14/03/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			7.67040	7.55490			386,894,976.00	50,440	141,236
\$ / R	On	18/06/2012			7.77230	7.65620			344,771,455.70	44,359	129,275
\$ / R	On	17/09/2012			7.87510	7.75810			0.00	0	7,977
\$ / R	On	14/12/2012			7.97690	7.85810			0.00	0	10,035
\$ / R	On	18/03/2013			8.09060	7.96770			0.00	0	0
\$ / R	On	13/12/2013			8.26670	8.14600			0.00	0	659
\$ / R	On	12/12/2014			8.91870	8.80250			0.00	0	0
<b>Total \$ / R Future</b>									<b>731,666,431.70</b>	<b>94,799</b>	<b>289,182</b>
\$ / R	On	19/03/2012	7.04	Call		519.00000	634,000	24.49	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		0.00000	0,000	24.49	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		469.00000	585,000	23.72	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		0.00000	1,000	23.72	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		569.00000	684,000	25.26	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		0.00000	0,000	25.26	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		555.00000	670,000	25.05	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		0.00000	0,000	25.05	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		406.00000	521,000	22.73	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		1.00000	1,000	22.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		308.00000	421,000	21.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		3.00000	1,000	21.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		755.00000	870,000	26.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		0.00000	0,000	26.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		356.00000	471,000	21.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		1.00000	1,000	21.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		805.00000	920,000	26.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		0.00000	0,000	26.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		58.00000	136,000	15.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		53.00000	16,000	15.76	0.00	0	9,200
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		2.00000	3,000	18.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		397.00000	283,000	18.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		168.00000	274,000	18.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		13.00000	4,000	18.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		0.00000	0,000	24.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		745.00000	630,000	24.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		855.00000	970,000	25.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		0.00000	0,000	25.86	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		0.00000	0,000	25.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		795.00000	680,000	25.93	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		705.00000	820,000	26.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		0.00000	0,000	26.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		1.00000	2,000	19.21	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		446.00000	332,000	19.21	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		455.00000	571,000	23.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		0.00000	1,000	23.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		905.00000	1,020,000	25.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		0.00000	0,000	25.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		126.00000	226,000	17.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		21.00000	6,000	17.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		0.00000	0,000	22.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		645.00000	530,000	22.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		5.00000	9,000	16.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		300.00000	189,000	16.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		505.00000	620,000	24.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		0.00000	0,000	24.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		955.00000	1,070,000	25.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		0.00000	0,000	25.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		7.00000	15,000	16.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		252.00000	145,000	16.20	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		1.00000	1,000	19.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		496.00000	381,000	19.96	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		3.00000	6,000	17.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		348.00000	236,000	17.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		0.00000	1,000	21.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		595.00000	481,000	21.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		213.00000	322,000	19.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		8.00000	2,000	19.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		259.00000	372,000	20.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		4.00000	2,000	20.28	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		655.00000	770,000	26.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		0.00000	0,000	26.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		16.00000	39,000	14.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		161.00000	69,000	14.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		1.00000	1,000	20.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		546.00000	431,000	20.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		89.00000	180,000	16.66	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		34.00000	10,000	16.66	0.00	0	2,520
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,155.00000	1,270,000	24.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		0.00000	0,000	24.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,405.00000	1,520,000	23.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		0.00000	0,000	23.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		39.00000	95,000	14.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		84.00000	25,000	14.85	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		0.00000	0,000	23.94	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		695.00000	580,000	23.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,355.00000	1,470,000	24.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	0,000	24.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		605.00000	720,000	25.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		0.00000	0,000	25.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		11.00000	25,000	15.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		206.00000	105,000	15.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		0.00000	0,000	26.93	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		845.00000	730,000	26.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,105.00000	1,220,000	24.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		0.00000	0,000	24.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		25.00000	61,000	13.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		120.00000	41,000	13.95	41,000.00	1,000	1,066
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,005.00000	1,120,000	25.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		0.00000	0,000	25.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,055.00000	1,170,000	25.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		0.00000	0,000	25.14	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,205.00000	1,320,000	24.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		0.00000	0,000	24.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,455.00000	1,570,000	23.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		0.00000	0,000	27.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		895.00000	780,000	27.59	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		0.00000	0,000	28.26	0.00	0	6,750
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		945.00000	830,000	28.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		0.00000	0,000	32.26	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,245.00000	1,130,000	32.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,445.00000	1,330,000	34.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		0.00000	0,000	34.92	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		0.00000	0,000	29.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		1,045.00000	930,000	29.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		0.00000	0,000	30.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		1,095.00000	980,000	30.26	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		1,195.00000	1,080,000	31.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		0.00000	0,000	31.59	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		1,145.00000	1,030,000	30.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		0.00000	0,000	30.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,695.00000	1,580,000	38.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		0.00000	0,000	38.02	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,945.00000	1,830,000	40.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		0.00000	0,000	40.17	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Put		1,645.00000	1,530,000	37.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Call		0.00000	0,000	37.58	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		480.00000	576,000	14.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		74.00000	54,000	14.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		445.00000	536,000	14.59	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		89.00000	64,000	14.59	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		520.00000	618,000	14.73	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		64.00000	46,000	14.73	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		121.00000	147,000	17.30	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		565.00000	475,000	17.30	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		15.00000	12,000	16.31	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		921.00000	1,034,000	16.31	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		69.00000	82,000	19.49	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		913.00000	810,000	19.49	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		57.00000	68,000	20.32	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		1,051.00000	946,000	20.32	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		51.00000	60,000	20.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		1,145.00000	1,038,000	20.86	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		688.00000	795,000	15.02	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		32.00000	23,000	15.02	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		321.00000	394,000	14.89	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		165.00000	122,000	14.89	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		141.00000	172,000	16.79	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		485.00000	400,000	16.79	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		104.00000	126,000	17.83	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		648.00000	554,000	17.83	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		210.00000	258,000	15.52	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		304.00000	236,000	15.52	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,239.00000	1,131,000	21.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		45.00000	53,000	21.41	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		228.00000	281,000	15.40	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		272.00000	209,000	15.40	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,624.00000	1,512,000	23.59	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		30.00000	34,000	23.59	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		79.00000	94,000	18.94	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		823.00000	722,000	18.94	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Call		645.00000	750,000	14.95	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		39.00000	28,000	14.95	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		241.00000	185,000	15.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		247.00000	307,000	15.27	0.00	0	6,700
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		674.00000	766,000	14.96	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		116.00000	91,000	14.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		638.00000	727,000	14.95	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		130.00000	102,000	14.95	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		711.00000	806,000	14.97	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		103.00000	81,000	14.97	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		145.00000	114,000	14.94	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		603.00000	689,000	14.94	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,451.00000	1,345,000	21.38	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		109.00000	120,000	21.38	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		316.00000	359,000	16.49	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		458.00000	384,000	16.49	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		163.00000	182,000	19.39	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		1,005.00000	907,000	19.39	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,543.00000	1,436,000	21.78	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		101.00000	111,000	21.78	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,179.00000	1,078,000	20.19	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		137.00000	153,000	20.19	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		390.00000	445,000	15.77	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		332.00000	270,000	15.77	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		836.00000	743,000	18.54	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		194.00000	218,000	18.54	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		258.00000	292,000	17.30	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		600.00000	517,000	17.30	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		545.00000	581,000	15.81	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		387.00000	304,000	15.81	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		524.00000	558,000	15.99	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		416.00000	331,000	15.99	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		567.00000	606,000	15.63	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		359.00000	279,000	15.63	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		573.00000	479,000	16.90	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		431.00000	456,000	16.90	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,444.00000	1,328,000	20.67	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		202.00000	205,000	20.67	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		559.00000	614,000	16.84	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		541.00000	473,000	16.84	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		542.00000	595,000	17.02	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		574.00000	504,000	17.02	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		577.00000	635,000	16.67	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		509.00000	444,000	16.67	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,414.00000	1,317,000	20.36	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		282.00000	308,000	20.36	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		507.00000	559,000	17.38	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		639.00000	568,000	17.38	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		562.00000	599,000	20.08	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,394.00000	1,310,000	20.08	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		551.00000	587,000	20.19	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,433.00000	1,348,000	20.19	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		574.00000	611,000	19.98	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,356.00000	1,272,000	19.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,262.00000	1,313,000	19.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		960.00000	894,000	19.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,242.00000	1,293,000	19.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		990.00000	924,000	19.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,282.00000	1,334,000	18.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		930.00000	865,000	18.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		652.00000	590,000	17.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,454.00000	1,509,000	17.64	0.00	0	200
<b>Total \$ / R Option</b>										<b>41,000.00</b>	<b>1,000</b>	<b>324,220</b>
<b>Total \$ / R</b>										<b>731 707 431.70</b>	<b>95,799</b>	<b>613,402</b>
\$ / R MAXOn	19/03/2012	Foreign Exchange Future		7.67040		7.55490				0.00	0	162
\$ / R MAXOn	18/06/2012	Foreign Exchange Future		7.77230		7.65620				38,861.50	5	867
\$ / R MAXOn	17/09/2012	Foreign Exchange Future		7.87510		7.75810				0.00	0	0
<b>Total \$ / R MAXI Future</b>										<b>38,861.50</b>	<b>5</b>	<b>1,029</b>
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		5,761.00000	13,561,000	15.76		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		5,271.00000	1,521,000	15.76		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		3,852.00000	9,542,000	14.85		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		8,362.00000	2,502,000	14.85		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		8,900.00000	17,955,000	16.66		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		3,410.00000	915,000	16.66		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		64,544.00000	53,005,000	22.95		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		34.00000	45,000	22.95		0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		8,438.00000	10,122,000	18.66		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		77,818.00000	67,892,000	18.66		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		7,888.00000	9,434,000	18.94		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		82,268.00000	72,204,000	18.94		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		9,039.00000	10,874,000	18.38	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		73,419.00000	63,644,000	18.38	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		41,151.00000	46,954,000	15.60	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		30,381.00000	24,484,000	15.60	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		38,981.00000	44,483,000	15.77	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		33,211.00000	27,013,000	15.77	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		43,442.00000	49,554,000	15.43	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		27,672.00000	22,084,000	15.43	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>38 861.50</b>	<b>5</b>	<b>1,109</b>
£ / R	On 19/03/2012	Foreign Exchange Future			12.02210	11.85090			50,264,400.10	4,181	48,329
£ / R	On 18/06/2012	Foreign Exchange Future			12.17450	12.00290			9,362,190.50	769	6,472
£ / R	On 17/09/2012	Foreign Exchange Future			12.32730	12.15390			0.00	0	1,000
<b>Total £ / R Future</b>									<b>59,626,590.60</b>	<b>4,950</b>	<b>55,801</b>
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Call		408.00000	575,000	21.66	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Put		7.00000	3,000	21.66	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Call		361.00000	526,000	20.76	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Put		10.00000	4,000	20.76	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Call		457.00000	625,000	22.56	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Put		6.00000	3,000	22.56	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.55	Call		314.00000	477,000	19.87	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.55	Put		13.00000	5,000	19.87	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.90	Call		56.00000	152,000	13.59	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.90	Put		105.00000	30,000	13.59	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		851.00000	1,022,000	23.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		0.00000	0,000	23.06	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		106.00000	239,000	15.38	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		55.00000	17,000	15.38	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		7.00000	14,000	16.57	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		456.00000	292,000	16.57	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		505.00000	674,000	22.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		4.00000	2,000	22.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		951.00000	1,122,000	23.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		0.00000	0,000	23.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		182.00000	332,000	17.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		31.00000	10,000	17.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		752.00000	922,000	22.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		1.00000	0,000	22.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		32.00000	78,000	11.79	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		181.00000	56,000	11.79	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		43.00000	113,000	12.69	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		142.00000	41,000	12.69	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		3.00000	4,000	20.55	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		702.00000	532,000	20.55	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		1,000.00000	829,000	24.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		1.00000	1,000	24.84	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,699.00000	1,528,000	30.79	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		0.00000	0,000	30.79	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		403.00000	502,000	12.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		250.00000	178,000	12.77	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		377.00000	472,000	12.82	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		274.00000	198,000	12.82	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		430.00000	534,000	12.72	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		227.00000	160,000	12.72	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		0.00000	1,115,000	14.13	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		0.00000	41,000	14.13	984,000.00	24,000	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		0.00000	541,000	14.04	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		0.00000	215,000	14.04	5,160,000.00	24,000	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		185.00000	215,000	16.90	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,481.00000	1,338,000	16.90	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		178.00000	207,000	17.01	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,524.00000	1,380,000	17.01	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		193.00000	222,000	16.78	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,439.00000	1,295,000	16.78	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		955.00000	1,092,000	13.06	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		151.00000	115,000	13.06	0.00	0	6,000
<b>Total £ / R Option</b>										<b>6,144,000.00</b>	<b>48,000</b>	<b>85,536</b>
<b>Total £ / R</b>										<b>65 770 590.60</b>	<b>52,950</b>	<b>141,337</b>
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09170	0.09130			0.00	0	3,840
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09300	0.09260			744.00	8	33
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09430	0.09400			0.00	0	0
<b>Total ¥ / R Future</b>										<b>744.00</b>	<b>8</b>	<b>3,873</b>
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		163.00000	190,000	18.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		33.00000	20,000	18.27	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		1.00000	1,000	28.81	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		871.00000	831,000	28.81	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		1,130.00000	1,170,000	30.53	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	0,000	30.53	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		49.00000	52,000	22.42	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,589.00000	1,552,000	22.42	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		15.00000	16,000	24.95	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,555.00000	2,516,000	24.95	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		171.00000	183,000	19.56	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		711.00000	683,000	19.56	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		547.00000	564,000	18.56	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		447.00000	434,000	18.56	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		246.00000	254,000	20.95	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		1,146.00000	1,124,000	20.95	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		1,197.00000	1,224,000	17.85	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		97.00000	94,000	17.85	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>744.00</b>	<b>8</b>	<b>3,873</b>
€ / R	On	19/03/2012	Foreign Exchange Future			10.00970	9.88290			6,986,770.60	698	21,046
€ / R	On	18/06/2012	Foreign Exchange Future			10.14740	10.02100			6,189,914.00	610	32,892
€ / R	On	17/09/2012	Foreign Exchange Future			10.28810	10.16130			102,881.00	10	1,250
€ / R	On	13/12/2013	Foreign Exchange Future			10.69450	10.56580			0.00	0	500
<b>Total € / R Future</b>										<b>13,279,565.60</b>	<b>1,318</b>	<b>55,688</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		10.00000	24,000	12.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		227.00000	114,000	12.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		6.00000	16,000	13.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		273.00000	156,000	13.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		14.00000	37,000	11.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		181.00000	77,000	11.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		833.00000	960,000	22.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		0.00000	0,000	22.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		3.00000	7,000	14.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		370.00000	247,000	14.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		114.00000	218,000	14.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		31.00000	8,000	14.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		883.00000	1,010,000	23.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		0.00000	0,000	23.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		49.00000	129,000	12.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		66.00000	19,000	12.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		0.00000	0,000	19.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		717.00000	590,000	19.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		0.00000	0,000	20.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		867.00000	740,000	20.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		2.00000	4,000	15.36	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		419.00000	294,000	15.36	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		0.00000	0,000	23.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		1,217.00000	1,090,000	23.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		0.00000	0,000	26.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,617.00000	1,490,000	26.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		0.00000	0,000	22.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		1,017.00000	890,000	22.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		0.00000	0,000	27.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,867.00000	1,740,000	27.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		0.00000	0,000	22.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		1,067.00000	940,000	22.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		337.00000	461,000	18.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		4.00000	1,000	18.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		0.00000	0,000	24.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,417.00000	1,290,000	24.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		0.00000	0,000	21.07	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		917.00000	790,000	21.07	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		1,117.00000	990,000	22.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		0.00000	0,000	22.94	0.00	0	6,800
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,717.00000	1,590,000	26.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		0.00000	0,000	26.86	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Call		22.00000	56,000	10.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Put		139.00000	46,000	10.99	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Call		33.00000	90,000	11.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Put		100.00000	30,000	11.81	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		136.00000	173,000	13.41	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		515.00000	426,000	13.41	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		125.00000	159,000	13.55	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		554.00000	462,000	13.55	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		148.00000	188,000	13.27	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		477.00000	391,000	13.27	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		440.00000	358,000	13.12	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		161.00000	205,000	13.12	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		377.00000	467,000	12.61	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		156.00000	120,000	12.61	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		512.00000	618,000	12.68	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		91.00000	71,000	12.68	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		630.00000	745,000	13.00	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		59.00000	48,000	13.00	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		347.00000	434,000	12.62	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		176.00000	137,000	12.62	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		274.00000	216,000	12.67	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		245.00000	313,000	12.67	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		635.00000	538,000	13.84	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		106.00000	135,000	13.84	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		221.00000	264,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		785.00000	701,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		207.00000	248,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		821.00000	735,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		210.00000	281,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		724.00000	668,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		805.00000	947,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		94.00000	109,000	14.00	0.00	0	10,200
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		501.00000	544,000	15.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,428.00000	1,343,000	15.17	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		490.00000	532,000	15.24	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,467.00000	1,381,000	15.24	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		512.00000	556,000	15.09	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,389.00000	1,305,000	15.09	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>13 279 565.60</b>	<b>1,318</b>	<b>160,848</b>
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.02180	7.94440			4,805,058.20	599	14,367
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.04520	7.96860			772,339.20	96	8,422
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.07200	7.99680			0.00	0	2,636
<b>Total AU\$ / R Future</b>										<b>5,577,397.40</b>	<b>695</b>	<b>25,425</b>
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		694.00000	772,000	22.72	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		0.00000	0,000	22.72	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		644.00000	722,000	22.36	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		0.00000	0,000	22.36	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		744.00000	822,000	23.08	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		0.00000	0,000	23.08	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		545.00000	622,000	21.64	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		1.00000	0,000	21.64	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		994.00000	1,072,000	21.76	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		0.00000	0,000	21.76	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		202.00000	274,000	16.80	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		8.00000	2,000	16.80	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		495.00000	572,000	21.29	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		1.00000	0,000	21.29		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		944.00000	1,022,000	22.03		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		0.00000	0,000	22.03		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,744.00000	1,822,000	18.87		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		0.00000	0,000	18.87		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		78.00000	133,000	13.39		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		34.00000	11,000	13.39		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		392.00000	449,000	11.78		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		73.00000	54,000	11.78		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		356.00000	410,000	11.78		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		87.00000	65,000	11.78		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		430.00000	490,000	11.87		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		61.00000	45,000	11.87		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		202.00000	227,000	12.97		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		442.00000	391,000	12.97		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		188.00000	211,000	13.10		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		478.00000	425,000	13.10		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		218.00000	244,000	12.83		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		408.00000	358,000	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>5 577 397.40</b>	<b>695</b>	<b>25,425</b>
CAD/ R On 19/03/2012 Foreign Exchange Future			7.74110	7.62370				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			7.82870	7.71110				0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Future			7.91520	7.79680				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		90.00000	194,000	13.55		0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Put		16.00000	3,000	13.55		0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Call		53.00000	147,000	12.45		0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Put		29.00000	6,000	12.45		0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Call		133.00000	243,000	14.64		0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Put		9.00000	2,000	14.64		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Call		68.00000	93,000	13.30		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Put		507.00000	414,000	13.30		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Call		61.00000	83,000	13.50		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Put		550.00000	454,000	13.50		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Call		76.00000	105,000	13.10		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Put		465.00000	376,000	13.10		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.71	Call		332.00000	417,000	13.55		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.71	Put		244.00000	211,000	13.55		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.76	Call		291.00000	376,000	13.02		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.76	Put		253.00000	220,000	13.02		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.66	Call		375.00000	458,000	14.08		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.66	Put		237.00000	202,000	14.08		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			0.02040	0.01370				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			0.17920	0.21990			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			0.02100	0.01540			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			0.05110	0.03010			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			0.09770	0.05480			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			0.10270	0.10000			0.00	8,000	8,000
<b>Total CF CANDO CABA Future</b>							<b>0.00</b>	<b>8,000</b>	<b>8,000</b>
<b>Total CF CANDO CABA</b>							<b>0.00</b>	<b>8,000</b>	<b>8,000</b>
CF CANDO 18/06/2012 Foreign Exchange Future			0.10160	0.10000			0.00	8,000	8,000
<b>Total CF CANDO CABB Future</b>							<b>0.00</b>	<b>8,000</b>	<b>8,000</b>
<b>Total CF CANDO CABB</b>							<b>0.00</b>	<b>8,000</b>	<b>8,000</b>
CF CANDO 18/06/2012 Foreign Exchange Future			0.07910	0.08000			0.00	16,000	16,000
<b>Total CF CANDO CABC Future</b>							<b>0.00</b>	<b>16,000</b>	<b>16,000</b>
<b>Total CF CANDO CABC</b>							<b>0.00</b>	<b>16,000</b>	<b>16,000</b>
CF CANDO 18/06/2012 Foreign Exchange Future			0.03870	0.04000			0.00	16,000	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>16,000</b>	<b>16,000</b>
<b>Total CF CANDO CABD</b>								<b>0.00</b>	<b>16,000</b>	<b>16,000</b>
CHF / R On 19/03/2012 Foreign Exchange Future			8.26220	8.19750				49,944,999.00	6,045	26,796
CHF / R On 18/06/2012 Foreign Exchange Future			8.38090	8.31660				0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Future			8.50350	8.43980				0.00	0	25
<b>Total CHF / R Future</b>								<b>49,944,999.00</b>	<b>6,045</b>	<b>26,821</b>
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		2.00000	3,000	19.02		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		405.00000	341,000	19.02		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		1.00000	2,000	19.88		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		454.00000	390,000	19.88		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		3.00000	4,000	18.16		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		356.00000	292,000	18.16		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		73.00000	84,000	18.13		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		856.00000	803,000	18.13		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		68.00000	78,000	18.33		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		901.00000	847,000	18.33		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		79.00000	90,000	17.94		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		812.00000	759,000	17.94		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		280.00000	305,000	16.94		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		590.00000	552,000	16.94		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		266.00000	290,000	17.10		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		626.00000	587,000	17.10		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		294.00000	321,000	16.77		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		554.00000	518,000	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>49 944 999.00</b>	<b>6,045</b>	<b>26,821</b>
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.22030	6.20630			0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.27700	6.26240			0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.31930	6.30680			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		19.00000	20,000	15.43	0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		96.00000	83,000	15.43	0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		17.00000	18,000	15.63	0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		104.00000	91,000	15.63	0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		22.00000	23,000	15.23	0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		89.00000	76,000	15.23	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		120.00000	127,000	10.73	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		158.00000	150,000	10.73	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		102.00000	108,000	10.94	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		190.00000	181,000	10.94	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		141.00000	149,000	10.52	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		129.00000	122,000	10.52	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		265.00000	275,000	13.10	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		201.00000	199,000	13.10	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		239.00000	249,000	13.07	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		225.00000	223,000	13.07	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		293.00000	303,000	13.14	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		179.00000	177,000	13.14	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			1.21130	1.19390				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.22690	1.20940				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.24340	1.22590				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		72.00000	162,000	16.79		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		133.00000	49,000	16.79		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		6.00000	11,000	19.45		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		567.00000	398,000	19.45		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		445.00000	616,000	23.06		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		6.00000	3,000	23.06		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		731.00000	871,000	15.02		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		137.00000	102,000	15.02		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		431.00000	529,000	15.30		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		337.00000	260,000	15.30		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,138.00000	1,299,000	14.87		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		44.00000	30,000	14.87		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		648.00000	739,000	16.02		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		497.00000	413,000	16.02		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		458.00000	523,000	16.96		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		807.00000	697,000	16.96		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		920.00000	1,044,000	15.50		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		269.00000	218,000	15.50		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>860 134 589.80</b>	<b>155,820</b>	<b>636,499</b>
<b>Total Options</b>							<b>6 185 000.00</b>	<b>49,000</b>	<b>514,996</b>
<b>Grand Total:</b>							<b>866,319,589.80</b>	<b>204,820</b>	<b>1,151,495</b>