

## Currency Derivatives Daily MTM Report

Daily summary for: 29/05/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012			8.31730	8.36480			36,529,581.60	4,392	292,614
\$ / R	On	17/09/2012			8.42760	8.47550			17,647,394.40	2,094	64,163
\$ / R	On	14/12/2012			8.52890	8.57730			588,494.10	69	28,419
\$ / R	On	18/03/2013			8.63320	8.68220			0.00	0	12,490
\$ / R	On	13/12/2013			8.83790	8.88780			0.00	0	659
\$ / R	On	12/12/2014			9.54650	9.59250			0.00	0	0
<b>Total \$ / R Future</b>									<b>54,765,470.10</b>	<b>6,555</b>	<b>398,345</b>
\$ / R	On	18/06/2012	7.25	Call		1,115.00000	1,068,000	22.57	0.00	0	0
\$ / R	On	18/06/2012	7.25	Put		0.00000	1,000	22.57	0.00	0	0
\$ / R	On	18/06/2012	7.30	Call		1,066.00000	1,018,000	22.22	0.00	0	0
\$ / R	On	18/06/2012	7.30	Put		1.00000	1,000	22.22	0.00	0	0
\$ / R	On	18/06/2012	7.20	Call		1,165.00000	1,118,000	22.91	0.00	0	0
\$ / R	On	18/06/2012	7.20	Put		0.00000	1,000	22.91	0.00	0	0
\$ / R	On	18/06/2012	8.10	Call		305.00000	266,000	16.85	0.00	0	6,700
\$ / R	On	18/06/2012	8.10	Put		40.00000	49,000	16.85	0.00	0	6,832
\$ / R	On	18/06/2012	6.75	Put		0.00000	0,000	25.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,615.00000	1,567,000	25.97	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		100.00000	81,000	19.81	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		235.00000	264,000	19.81	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		65.00000	52,000	21.32	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		350.00000	385,000	21.32	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		50.00000	39,000	22.35	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		435.00000	472,000	22.35	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,365.00000	1,317,000	24.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		0.00000	0,000	24.27	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		867.00000	819,000	20.62	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		2.00000	2,000	20.62	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		385.00000	343,000	16.37	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		20.00000	26,000	16.37	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		236.00000	200,000	17.32	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		71.00000	83,000	17.32	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		621.00000	573,000	17.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		6.00000	6,000	17.67	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		523.00000	563,000	23.39	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		38.00000	30,000	23.39	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		670.00000	622,000	18.26	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		5.00000	5,000	18.26	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		899.00000	943,000	26.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		14.00000	10,000	26.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		133.00000	109,000	18.81	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		168.00000	192,000	18.81	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	7.05	Call		1,315.00000	1,267,000	23.93	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		0.00000	0,000	23.93	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		4.00000	4,000	18.85	0.00	0	6,800
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		719.00000	671,000	18.85	0.00	0	6,700
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Call		572.00000	525,000	17.08	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Put		7.00000	8,000	17.08	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	7.90	Call		476.00000	429,000	15.90	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.90	Put		11.00000	12,000	15.90	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		0.00000	1,983,000	29.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		0.00000	0,000	29.80	0.00	200	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,292.00000	1,247,000	18.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		17.00000	19,000	18.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,244.00000	1,199,000	17.98	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		19.00000	21,000	17.98	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,340.00000	1,295,000	18.32	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		15.00000	17,000	18.32	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		22.00000	24,000	17.81	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,197.00000	1,152,000	17.81	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		813.00000	849,000	22.44	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		188.00000	177,000	22.44	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		675.00000	639,000	17.05	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		100.00000	111,000	17.05	0.00	0	20,360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		310.00000	291,000	19.81	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		435.00000	463,000	19.81	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		896.00000	933,000	22.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		171.00000	161,000	22.97	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		577.00000	608,000	20.85	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		252.00000	236,000	20.85	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		833.00000	795,000	16.99	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		58.00000	67,000	16.99	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		310.00000	333,000	18.78	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		385.00000	361,000	18.78	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		538.00000	508,000	17.50	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		163.00000	180,000	17.50	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		1,009.00000	967,000	17.12	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		34.00000	39,000	17.12	0.00	0	246
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Call		1,102.00000	1,059,000	17.46	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Put		27.00000	31,000	17.46	0.00	0	8,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Put		540.00000	571,000	20.59	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Call		265.00000	249,000	20.59	0.00	0	27,100
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Call		345.00000	324,000	19.30	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Put		370.00000	396,000	19.30	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.00	Call		603.00000	568,000	17.07	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.00	Put		128.00000	140,000	17.07	0.00	0	3,925
\$ / R	On	17/09/2012	Foreign Exchange Option	8.25	Call		456.00000	429,000	18.14	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.25	Put		231.00000	251,000	18.14	0.00	0	5,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		982.00000	945,000	16.82	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		105.00000	116,000	16.82	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		944.00000	908,000	16.89	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		117.00000	129,000	16.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,023.00000	983,000	16.76	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		96.00000	104,000	16.76	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		191.00000	207,000	17.24	0.00	0	6,040
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		768.00000	736,000	17.24	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		854.00000	890,000	21.54	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		331.00000	319,000	21.54	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Call		602.00000	576,000	18.25	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Put		325.00000	347,000	18.25	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Put		501.00000	528,000	19.52	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Call		478.00000	457,000	19.52	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Put		778.00000	812,000	21.13	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Call		355.00000	341,000	21.13	0.00	0	5,500
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		951.00000	916,000	16.96	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		219.00000	233,000	16.96	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		920.00000	886,000	17.10	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		238.00000	253,000	17.10	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		983.00000	947,000	16.82	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		201.00000	214,000	16.82	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		889.00000	919,000	20.84	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		471.00000	452,000	20.84	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		862.00000	828,000	17.37	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		280.00000	295,000	17.37	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		853.00000	818,000	20.12	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		943.00000	958,000	20.12	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		836.00000	801,000	20.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		976.00000	991,000	20.23	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		870.00000	834,000	20.01	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		910.00000	924,000	20.01	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Call		1,263.00000	1,220,000	17.43	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Put		375.00000	382,000	17.43	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Put		957.00000	972,000	20.17	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Call		845.00000	810,000	20.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,726.00000	1,672,000	18.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		634.00000	626,000	18.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,703.00000	1,648,000	18.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		661.00000	652,000	18.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,751.00000	1,697,000	18.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		609.00000	601,000	18.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		402.00000	394,000	17.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,994.00000	1,940,000	17.65	0.00	0	200
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>200</b>	<b>274,545</b>
<b>Total \$ / R</b>										<b>54 765 470.10</b>	<b>6,755</b>	<b>672,890</b>
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			8.31730	8.36480			41,586.50	5	797
\$ / R MAX	On	17/09/2012	Foreign Exchange Future			8.42760	8.47550			0.00	0	2
\$ / R MAX	On	14/12/2012	Foreign Exchange Future			8.52890	8.57730			0.00	0	2
<b>Total \$ / R MAXI Future</b>										<b>41,586.50</b>	<b>5</b>	<b>801</b>
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Call		15,288.00000	12,667,000	18.30	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Put		13,808.00000	15,937,000	18.30	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.40	Call		13,271.00000	10,912,000	18.81	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	8.40	Put		16,791.00000	19,182,000	18.81	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		17,759.00000	14,691,000	17.80	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		11,279.00000	12,961,000	17.80	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		87,468.00000	83,590,000	16.98	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		4,958.00000	5,870,000	16.98	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		83,273.00000	79,459,000	16.99	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		5,763.00000	6,739,000	16.99	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		91,751.00000	87,810,000	16.96	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		4,241.00000	5,090,000	16.96	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		85,408.00000	82,000,000	17.06	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		14,998.00000	16,430,000	17.06	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		81,936.00000	78,602,000	17.13	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		16,526.00000	18,032,000	17.13	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		88,975.00000	85,493,000	16.99	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		13,565.00000	14,923,000	16.99	0.00	0	0
<b>Total \$ / R MAXI Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>									<b>41 586.50</b>	<b>5</b>	<b>801</b>
£ / R	On 18/06/2012	Foreign Exchange Future			13.04280	13.12710			21,585,834.00	1,655	70,397
£ / R	On 17/09/2012	Foreign Exchange Future			13.20900	13.29420			0.00	0	2,375
£ / R	On 14/12/2012	Foreign Exchange Future			13.36190	13.44980			0.00	0	0
<b>Total £ / R Future</b>									<b>21,585,834.00</b>	<b>1,655</b>	<b>72,772</b>
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		1,283.00000	1,198,000	20.71	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		6.00000	5,000	20.71	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Call		1,233.00000	1,149,000	20.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		6.00000	6,000	20.29	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,332.00000	1,248,000	21.13	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		5.00000	5,000	21.13	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		2,027.00000	1,943,000	21.85	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		0.00000	0,000	21.85	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		26.00000	30,000	15.99	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		653.00000	573,000	15.99	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		429.00000	384,000	16.90	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		585.00000	625,000	16.90	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		412.00000	368,000	17.04	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		618.00000	659,000	17.04	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		447.00000	401,000	16.76	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		553.00000	592,000	16.76	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,970.00000	1,885,000	17.04	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		26.00000	26,000	17.04	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		1,201.00000	1,135,000	14.90	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		202.00000	223,000	14.90	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		1,166.00000	1,101,000	14.96	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		217.00000	239,000	14.96	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		1,236.00000	1,169,000	14.84	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		187.00000	207,000	14.84	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>54,000</b>
<b>Total £ / R</b>										<b>21 585 834.00</b>	<b>1,655</b>	<b>126,772</b>
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10460	0.10520			0.00	0	3,849
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10610	0.10670			0.00	0	25



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 Future			0.10760	0.10820			0.00	0	0
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>3,874</b>
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		118.00000	93,000	22.44	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		398.00000	433,000	22.44	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		10.00000	6,000	25.82	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,290.00000	1,346,000	25.82	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		739.00000	680,000	20.64	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		19.00000	20,000	20.64	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		1,421.00000	1,368,000	19.66	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		51.00000	58,000	19.66	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		682.00000	644,000	20.58	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		312.00000	334,000	20.58	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		2,378.00000	2,319,000	22.09	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		8.00000	9,000	22.09	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		1,595.00000	1,544,000	19.51	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		115.00000	124,000	19.51	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		901.00000	863,000	20.32	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		421.00000	443,000	20.32	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		2,503.00000	2,446,000	20.24	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		23.00000	26,000	20.24	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>0.00</b>	<b>0</b>	<b>3,874</b>
€ / R	On	18/06/2012	Foreign Exchange Future			10.42920	10.48980			10,429.20	1	47,225
€ / R	On	17/09/2012	Foreign Exchange Future			10.57590	10.63730			10,575,900.00	1,000	13,257

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 Future			10.71770	10.78000			19,720,568.00	1,840	19,192
€ / R	On	13/12/2013	Foreign Exchange Future			11.12600	11.19540			0.00	0	500
<b>Total € / R Future</b>										<b>30,306,897.20</b>	<b>2,841</b>	<b>80,174</b>
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		192.00000	156,000	14.50	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		102.00000	127,000	14.50	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		165.00000	134,000	14.83	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		125.00000	155,000	14.83	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		221.00000	183,000	14.43	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		81.00000	104,000	14.43	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		64.00000	84,000	14.37	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		254.00000	213,000	14.37	21,300.00	100	800
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		694.00000	634,000	14.79	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		4.00000	5,000	14.79	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		892.00000	832,000	16.70	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		2.00000	3,000	16.70	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		1,041.00000	981,000	18.13	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		1.00000	2,000	18.13	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		645.00000	585,000	14.31	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		5.00000	6,000	14.31	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		13.00000	22,000	14.03	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		453.00000	401,000	14.03	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		182.00000	220,000	15.48	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		122.00000	99,000	15.48	0.00	0	5,120
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		337.00000	315,000	16.43	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		425.00000	465,000	16.43	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	10.78	Call		320.00000	298,000	16.61	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		458.00000	498,000	16.61	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		355.00000	332,000	16.24	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		393.00000	432,000	16.24	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,213.00000	1,152,000	14.13	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		26.00000	26,000	14.13	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		938.00000	885,000	14.04	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		51.00000	59,000	14.04	0.00	0	1,625
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Put		812.00000	858,000	18.38	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Call		199.00000	184,000	18.38	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.20	Call		594.00000	558,000	14.77	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.20	Put		157.00000	182,000	14.77	0.00	0	1,500
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		690.00000	659,000	15.37	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		300.00000	331,000	15.37	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		665.00000	634,000	15.50	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		325.00000	356,000	15.50	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		717.00000	685,000	15.23	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		277.00000	307,000	15.23	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		815.00000	789,000	17.20	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,113.00000	1,156,000	17.20	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		800.00000	774,000	17.28	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,148.00000	1,191,000	17.28	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		832.00000	805,000	17.12	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,080.00000	1,122,000	17.12	0.00	0	0
<b>Total € / R Option</b>										<b>21,300.00</b>	<b>100</b>	<b>72,445</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total € / R</b>							<b>30 328 197.20</b>	<b>2,941</b>	<b>152,619</b>
AU\$ / R On 18/06/2012 Foreign Exchange Future			8.19630	8.22580			40,981.50	5	13,530
AU\$ / R On 17/09/2012 Foreign Exchange Future			8.23870	8.26810			0.00	0	3,160
AU\$ / R On 14/12/2012 Foreign Exchange Future			8.28670	8.31510			0.00	0	1,115
<b>Total AU\$ / R Future</b>							<b>40,981.50</b>	<b>5</b>	<b>17,805</b>
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		580.00000	551,000	16.45	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		4.00000	5,000	16.45	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		531.00000	502,000	15.84	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		5.00000	6,000	15.84	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		629.00000	600,000	17.07	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		3.00000	4,000	17.07	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		284.00000	270,000	14.82	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		252.00000	268,000	14.82	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		261.00000	248,000	14.90	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		279.00000	296,000	14.90	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		310.00000	294,000	14.80	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		228.00000	242,000	14.80	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		477.00000	463,000	14.74	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		251.00000	266,000	14.74	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		450.00000	437,000	14.80	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		274.00000	290,000	14.80	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		505.00000	490,000	14.67	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		229.00000	243,000	14.67	0.00	0	0
<b>Total AU\$ / R Option</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
<b>Total AU\$ / R</b>								<b>40 981.50</b>	<b>5</b>	<b>17,805</b>
CAD/ R On 18/06/2012 Foreign Exchange Future			8.13570	8.15610				0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			8.22600	8.24640				0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Future			8.30970	8.33030				0.00	0	0
<b>Total CAD/ R Future</b>								<b>0.00</b>	<b>0</b>	<b>10</b>
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		105.00000	89,000	12.59		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		99.00000	103,000	12.59		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		84.00000	70,000	12.99		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		128.00000	134,000	12.99		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		132.00000	115,000	12.62		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		76.00000	79,000	12.62		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		591.00000	575,000	13.08		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		53.00000	58,000	13.08		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		550.00000	534,000	12.97		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		62.00000	67,000	12.97		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		633.00000	617,000	13.19		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		45.00000	50,000	13.19		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		641.00000	624,000	12.95		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		114.00000	118,000	12.95		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Call		603.00000	587,000	12.86		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		126.00000	131,000	12.86		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		680.00000	663,000	13.04		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		103.00000	107,000	13.04		0.00	0	0
<b>Total CAD/ R Option</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
<b>Total CAD/ R</b>							<b>0.00</b>	<b>0</b>	<b>10</b>
CF CANDOn 18/06/2012 Foreign Exchange Future			0.30100	0.32580			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 CANDOn 18/06/2012 Foreign Exchange Future				0.00000			0.00	0	0
<b>Total CF CANDO CABA Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CABA</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CF CANDOn 18/06/2012 Foreign Exchange Future			0.00160	0.00170			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 CANDOn 18/06/2012 Foreign Exchange Future			0.02990	0.02630			0.00	0	0
<b>Total CF CANDO CABC Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CABC</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CF CANDOn 18/06/2012 Foreign Exchange Future				0.00000			0.00	0	16,000
<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 18/06/2012 Foreign Exchange Future			8.68310	8.72690			30,851,054.30	3,553	7,569
CHF / R On 17/09/2012 Foreign Exchange Future			8.82210	8.86410			0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			8.95520	8.99660			0.00	0	0
<b>Total CHF / R Future</b>							<b>30,851,054.30</b>	<b>3,553</b>	<b>7,619</b>
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		41.00000	29,000	18.93	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		414.00000	446,000	18.93	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		35.00000	25,000	19.35	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		458.00000	492,000	19.35		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		48.00000	35,000	18.51		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		371.00000	402,000	18.51		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		383.00000	349,000	16.13		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		269.00000	277,000	16.13		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		361.00000	327,000	16.32		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		297.00000	305,000	16.32		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		407.00000	372,000	15.94		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		243.00000	250,000	15.94		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		702.00000	663,000	15.49		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		211.00000	213,000	15.49		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		672.00000	635,000	15.67		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		231.00000	235,000	15.67		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		734.00000	694,000	15.42		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		193.00000	194,000	15.42		0.00	0	0
<b>Total CHF / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>								<b>30 851 054.30</b>	<b>3,553</b>	<b>7,619</b>
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.34420	6.35300				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.40130	6.41030				0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.44630	6.45480				0.00	0	0
<b>Total NZ\$ / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		110.00000	103,000	13.32		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		57.00000	59,000	13.32		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		82.00000	76,000	13.30		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		79.00000	82,000	13.30		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		142.00000	134,000	13.35		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		39.00000	40,000	13.35		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		283.00000	277,000	13.48		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		116.00000	119,000	13.48		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		252.00000	247,000	13.43		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		135.00000	139,000	13.43		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		316.00000	310,000	13.52		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		99.00000	102,000	13.52		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Call		345.00000	342,000	15.12		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		228.00000	233,000	15.12		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		319.00000	317,000	15.15		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		252.00000	258,000	15.15		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		373.00000	370,000	15.10		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		206.00000	211,000	15.10		0.00	0	0
<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 18/06/2012 Foreign Exchange Future			1.30980	1.31790				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.32540	1.33370				0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Future			1.34030	1.34870				0.00	0	0
<b>Total YUAN/R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,682.00000	1,601,000	24.50		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		3.00000	3,000	24.50		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,186.00000	1,106,000	20.41		0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		7.00000	8,000	20.41		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,179.00000	2,098,000	24.84		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		0.00000	0,000	24.84		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		1,331.00000	1,262,000	17.60		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		102.00000	116,000	17.60		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		959.00000	897,000	17.93		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		230.00000	251,000	17.93		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,775.00000	1,691,000	17.38		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		46.00000	45,000	17.38		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		1,444.00000	1,381,000	17.90		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		237.00000	258,000	17.90		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		1,115.00000	1,061,000	18.33		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		408.00000	438,000	18.33		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,831.00000	1,762,000	17.65		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		124.00000	139,000	17.65		0.00	0	0
<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>137 591 823.60</b>	<b>14,614</b>	<b>611,070</b>
<b>Total Options</b>								<b>21 300.00</b>	<b>300</b>	<b>400,990</b>
<b>Grand Total:</b>								<b>137,613,123.60</b>	<b>14,914</b>	<b>1,012,060</b>