

## Currency Derivatives Daily MTM Report

Daily summary for: 01/06/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012			8.63540	8.58200			374,249,600.60	43,339	276,099
\$ / R	On	17/09/2012			8.74860	8.69510			263,892,770.40	30,164	105,137
\$ / R	On	14/12/2012			8.84900	8.79690			11,238,230.00	1,270	31,824
\$ / R	On	18/03/2013			8.95250	8.90090			0.00	0	12,490
\$ / R	On	13/12/2013			9.15630	9.10530			4,962,714.60	542	542
\$ / R	On	12/12/2014			9.86980	9.81550			0.00	0	0
<b>Total \$ / R Future</b>									<b>654,343,315.60</b>	<b>75,315</b>	<b>426,092</b>
\$ / R	On	18/06/2012	7.25	Call		1,332.00000	1,385,000	25.70	0.00	0	0
\$ / R	On	18/06/2012	7.25	Put		0.00000	0,000	25.70	0.00	0	0
\$ / R	On	18/06/2012	7.30	Call		1,282.00000	1,336,000	25.38	0.00	0	0
\$ / R	On	18/06/2012	7.30	Put		0.00000	1,000	25.38	0.00	0	0
\$ / R	On	18/06/2012	7.20	Call		1,382.00000	1,435,000	26.02	0.00	0	0
\$ / R	On	18/06/2012	7.20	Put		0.00000	0,000	26.02	0.00	0	0
\$ / R	On	18/06/2012	8.10	Call		493.00000	544,000	18.88	0.00	0	6,700
\$ / R	On	18/06/2012	8.10	Put		11.00000	9,000	18.88	0.00	0	6,832
\$ / R	On	18/06/2012	6.75	Put		0.00000	0,000	26.77	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	6.75	Call		1,832.00000	1,885,000	26.77	9,142,250.00	4,850	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		191.00000	222,000	19.62	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		109.00000	87,000	19.62	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		123.00000	146,000	20.54	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		191.00000	161,000	20.54	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		92.00000	110,000	21.51	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		260.00000	225,000	21.51	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,582.00000	1,635,000	27.31	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		0.00000	0,000	27.31	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		1,083.00000	1,136,000	24.10	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		1.00000	1,000	24.10	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		589.00000	641,000	19.98	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		7.00000	6,000	19.98	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		402.00000	449,000	17.79	1,347,000.00	3,000	7,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		20.00000	14,000	17.79	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		834.00000	887,000	22.49	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		2.00000	2,000	22.49	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		337.00000	298,000	22.47	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		69.00000	83,000	22.47	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		884.00000	937,000	22.82	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		2.00000	2,000	22.82	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		691.00000	643,000	26.33	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		23.00000	28,000	26.33	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		250.00000	288,000	19.01	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		68.00000	53,000	19.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Call		1,532.00000	1,585,000	26.99	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		0.00000	0,000	26.99	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		1.00000	1,000	23.14	0.00	0	6,800
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		933.00000	986,000	23.14	0.00	0	6,700
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Call		785.00000	838,000	22.17	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Put		3.00000	3,000	22.17	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	7.90	Call		687.00000	739,000	21.08	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.90	Put		5.00000	4,000	21.08	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		1,718.00000	1,666,000	30.47	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		0.00000	1,000	30.47	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,508.00000	1,559,000	19.36	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		13.00000	10,000	19.36	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,459.00000	1,511,000	19.24	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		14.00000	12,000	19.24	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,556.00000	1,608,000	19.47	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		11.00000	9,000	19.47	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		16.00000	13,000	19.13	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,411.00000	1,462,000	19.13	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		670.00000	634,000	22.57	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		265.00000	283,000	22.57	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		866.00000	909,000	17.75	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		71.00000	60,000	17.75	0.00	0	20,360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		432.00000	459,000	20.21	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		337.00000	310,000	20.21	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		746.00000	709,000	23.04	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		241.00000	258,000	23.04	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		459.00000	429,000	21.17	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		354.00000	378,000	21.17	94,500.00	250	250
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		1,039.00000	1,086,000	18.21	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		44.00000	37,000	18.21	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		232.00000	210,000	19.26	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		527.00000	559,000	19.26	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		714.00000	754,000	18.27	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		119.00000	105,000	18.27	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		1,222.00000	1,272,000	18.67	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		27.00000	23,000	18.67	0.00	0	246
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Call		1,316.00000	1,367,000	18.90	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Put		21.00000	18,000	18.90	0.00	0	8,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Put		427.00000	398,000	20.93	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Call		372.00000	397,000	20.93	0.00	0	29,600
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Call		477.00000	507,000	19.74	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Put		282.00000	258,000	19.74	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.00	Call		788.00000	829,000	18.01	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.00	Put		93.00000	80,000	18.01	0.00	0	3,925
\$ / R	On	17/09/2012	Foreign Exchange Option	8.25	Call		612.00000	649,000	18.65	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.25	Put		167.00000	150,000	18.65	0.00	0	5,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.30	Put		0.00000	787,000	23.51	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.30	Call		0.00000	236,000	23.51	118,000.00	500	250
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,188.00000	1,231,000	18.04	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		91.00000	82,000	18.04	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	Call		1,146.00000	1,189,000	18.01	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		99.00000	90,000	18.01	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,230.00000	1,274,000	18.07	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		83.00000	75,000	18.07	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		155.00000	142,000	18.03	0.00	0	6,040
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		952.00000	991,000	18.03	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		735.00000	708,000	21.90	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		432.00000	457,000	21.90	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Call		760.00000	796,000	18.84	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Put		263.00000	247,000	18.84	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Put		415.00000	394,000	19.95	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Call		612.00000	643,000	19.95	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Put		666.00000	640,000	21.54	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Call		463.00000	489,000	21.54	0.00	0	5,500
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,139.00000	1,184,000	18.06	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		188.00000	182,000	18.06	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,102.00000	1,147,000	18.07	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		201.00000	195,000	18.07	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,176.00000	1,221,000	18.05	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		175.00000	169,000	18.05	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		784.00000	766,000	21.51	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		585.00000	618,000	21.51	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,038.00000	1,080,000	18.23	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		237.00000	228,000	18.23	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		991.00000	1,024,000	20.87	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	8.98	Put	864.00000	846,000	20.87	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call	974.00000	1,007,000	21.01	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put	897.00000	879,000	21.01	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call	1,008.00000	1,042,000	20.73	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put	831.00000	814,000	20.73	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Call	1,452.00000	1,490,000	18.45	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Put	347.00000	334,000	18.45	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Put	878.00000	861,000	20.94	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Call	983.00000	1,017,000	20.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call	1,902.00000	1,964,000	19.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put	587.00000	594,000	19.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call	1,876.00000	1,939,000	20.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put	611.00000	619,000	20.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call	1,928.00000	1,990,000	19.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put	563.00000	570,000	19.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put	369.00000	372,000	18.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call	2,184.00000	2,242,000	18.72	0.00	0	200
<b>Total \$ / R Option</b>									<b>10,701,750.00</b>	<b>8,600</b>	<b>265,195</b>
<b>Total \$ / R</b>									<b>665,045,065.60</b>	<b>83,915</b>	<b>691,287</b>
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			8.63540	8.58200		215,885.00	25	797
\$ / R MAX	On	17/09/2012	Foreign Exchange Future			8.74860	8.69510		131,229.00	15	2
\$ / R MAX	On	14/12/2012	Foreign Exchange Future			8.84900	8.79690		0.00	0	2
<b>Total \$ / R MAXI Future</b>									<b>347,114.00</b>	<b>40</b>	<b>801</b>
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Call		28,429.00000	32,428,000	18.70	0.00	0

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\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		5,229.00000	3,888,000	18.70		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		25,024.00000	28,758,000	19.01		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		6,824.00000	5,218,000	19.01		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		32,103.00000	36,352,000	18.40		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		3,903.00000	2,812,000	18.40		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		108,369.00000	113,184,000	18.33		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		3,899.00000	3,364,000	18.33		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		103,852.00000	108,611,000	18.21		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		4,382.00000	3,791,000	18.21		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		112,933.00000	117,799,000	18.44		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		3,463.00000	2,979,000	18.44		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		104,550.00000	108,817,000	17.94		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		12,180.00000	11,237,000	17.94		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		100,721.00000	104,828,000	17.91		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		13,351.00000	12,248,000	17.91		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		108,579.00000	112,870,000	17.97		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		11,209.00000	10,290,000	17.97		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>347,114.00</b>	<b>40</b>	<b>801</b>
£ / R	On 18/06/2012	Foreign Exchange Future			13.25430	13.21010				1,418,210.10	107	67,577
£ / R	On 17/09/2012	Foreign Exchange Future			13.42340	13.37840				751,710.40	56	5,231
£ / R	On 14/12/2012	Foreign Exchange Future			13.57570	13.53060				9,502,990.00	700	700
<b>Total £ / R Future</b>										<b>11,672,910.50</b>	<b>863</b>	<b>73,508</b>
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		1,363.00000	1,407,000	23.35		0.00	0	0

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£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		3.00000	3,000	23.35	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,314.00000	1,358,000	23.33	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		4.00000	4,000	23.33	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,413.00000	1,457,000	23.37	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		3.00000	3,000	23.37	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		2,110.00000	2,154,000	23.65	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		0.00000	0,000	23.65	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		17.00000	16,000	18.39	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		727.00000	770,000	18.39	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		485.00000	513,000	18.06	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		557.00000	540,000	18.06	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		466.00000	494,000	18.21	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		588.00000	571,000	18.21	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		504.00000	533,000	17.92	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		526.00000	510,000	17.92	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		2,053.00000	2,098,000	18.55	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		25.00000	25,000	18.55	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		1,282.00000	1,328,000	15.96	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		202.00000	203,000	15.96	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		1,247.00000	1,293,000	16.03	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		217.00000	218,000	16.03	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		1,317.00000	1,364,000	15.88	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		187.00000	189,000	15.88	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>11,672,910.50</b>	<b>863</b>	<b>127,508</b>



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 Future			0.11050	0.10930			552.50	5	520
¥ / R	On	17/09/2012	Foreign Exchange Future			0.11220	0.11080			2,805.00	25	3,329
¥ / R	On	14/12/2012	Foreign Exchange Future			0.11360	0.11230			0.00	0	0
<b>Total ¥ / R Future</b>										<b>3,357.50</b>	<b>30</b>	<b>3,849</b>
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		294.00000	371,000	23.84	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		164.00000	121,000	23.84	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		31.00000	46,000	27.45	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		901.00000	796,000	27.45	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		1,134.00000	1,253,000	25.53	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		4.00000	3,000	25.53	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		1,811.00000	1,944,000	20.98	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		31.00000	24,000	20.98	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		993.00000	1,097,000	21.88	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		213.00000	177,000	21.88	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		2,787.00000	2,925,000	24.58	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		7.00000	5,000	24.58	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		1,977.00000	2,089,000	20.47	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		87.00000	69,000	20.47	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		1,213.00000	1,304,000	21.30	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		323.00000	284,000	21.30	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		2,910.00000	3,036,000	21.94	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		20.00000	16,000	21.94	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>3,357.50</b>	<b>30</b>	<b>3,849</b>

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 Future			10.68190	10.61150			19,238,101.90	1,801	47,173
€ / R	On	17/09/2012	Foreign Exchange Future			10.83370	10.76120			21,667.40	2	16,606
€ / R	On	14/12/2012	Foreign Exchange Future			10.97540	10.90320			0.00	0	19,192
€ / R	On	13/12/2013	Foreign Exchange Future			11.39010	11.31570			4,954,693.50	435	435
<b>Total € / R Future</b>										<b>24,214,462.80</b>	<b>2,238</b>	<b>83,406</b>
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		267.00000	323,000	15.35	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		56.00000	41,000	15.35	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		233.00000	286,000	15.49	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		72.00000	54,000	15.49	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		305.00000	363,000	15.22	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		44.00000	31,000	15.22	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		33.00000	22,000	15.08	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		344.00000	404,000	15.08	0.00	0	800
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		814.00000	884,000	18.59	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		3.00000	2,000	18.59	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		1,013.00000	1,083,000	20.35	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		2.00000	1,000	20.35	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		1,162.00000	1,232,000	20.62	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		1.00000	0,000	20.62	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		764.00000	835,000	18.03	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		3.00000	3,000	18.03	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		6.00000	5,000	15.80	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		567.00000	637,000	15.80	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		110.00000	87,000	15.75	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		171.00000	219,000	15.75	0.00	0	5,120

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	10.73	Call		399.00000	455,000	17.03	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		363.00000	347,000	17.03	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		379.00000	433,000	17.22	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		393.00000	375,000	17.22	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		420.00000	477,000	16.83	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		334.00000	319,000	16.83	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,330.00000	1,404,000	15.79	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		19.00000	20,000	15.79	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		1,045.00000	1,117,000	14.44	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		34.00000	33,000	14.44	0.00	0	1,625
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Put		727.00000	695,000	19.11	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Call		238.00000	279,000	19.11	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.20	Call		683.00000	752,000	15.22	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.20	Put		122.00000	118,000	15.22	0.00	0	1,500
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		774.00000	846,000	16.01	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		261.00000	261,000	16.01	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		747.00000	817,000	16.15	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		284.00000	282,000	16.15	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		803.00000	877,000	15.94	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		240.00000	242,000	15.94	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		896.00000	985,000	18.36	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,073.00000	1,088,000	18.36	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		880.00000	968,000	18.44	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,107.00000	1,121,000	18.44	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		914.00000	1,003,000	18.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,041.00000	1,056,000	18.29	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>72,445</b>
<b>Total € / R</b>										<b>24,214,462.80</b>	<b>2,238</b>	<b>155,851</b>
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.32850	8.31580			16,657.00	2	13,522
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.37530	8.36240			58,627.10	7	3,160
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.42300	8.41070			7,875,505.00	935	2,050
<b>Total AU\$ / R Future</b>										<b>7,950,789.10</b>	<b>944</b>	<b>18,732</b>
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		668.00000	681,000	19.10	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		2.00000	3,000	19.10	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		619.00000	631,000	18.44	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		3.00000	3,000	18.44	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		718.00000	730,000	19.76	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		2.00000	2,000	19.76	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Call		338.00000	358,000	15.73	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Put		212.00000	219,000	15.73	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Call		311.00000	331,000	15.73	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Put		235.00000	242,000	15.73	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Call		366.00000	387,000	15.72	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Put		190.00000	198,000	15.72	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.09	Call		541.00000	565,000	15.51	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.09	Put		220.00000	231,000	15.51	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.14	Call		512.00000	536,000	15.57	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.14	Put		241.00000	252,000	15.57	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.04	Call		571.00000	595,000	15.46	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		200.00000	211,000	15.46	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>7,950,789.10</b>	<b>944</b>	<b>18,732</b>
CAD/ R On 18/06/2012 Foreign Exchange Future			8.29140	8.28520			0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			8.38480	8.37740			0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Future			8.47100	8.46090			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		177.00000	183,000	13.58	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		42.00000	42,000	13.58	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		143.00000	149,000	13.55	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		58.00000	58,000	13.55	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		214.00000	221,000	13.62	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		29.00000	30,000	13.62	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		712.00000	719,000	14.13	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		43.00000	43,000	14.13	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		669.00000	676,000	14.08	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		50.00000	50,000	14.08	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		756.00000	763,000	14.18	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		37.00000	37,000	14.18	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		764.00000	770,000	14.17	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		107.00000	103,000	14.17	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Call		725.00000	732,000	14.12	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		118.00000	115,000	14.12	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		804.00000	810,000	14.22	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		97.00000	93,000	14.22	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 18/06/2012 Foreign Exchange Future			0.46690	0.45220			0.00	5,670	2,835
<b>Total CF CANDO CAAZ Future</b>							<b>0.00</b>	<b>5,670</b>	<b>2,835</b>
<b>Total CF CANDO CAAZ</b>							<b>0.00</b>	<b>5,670</b>	<b>2,835</b>
CF CANDO On 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 CANDO On 18/06/2012 Foreign Exchange Future			0.00080	0.00080			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 On 18/06/2012 Foreign Exchange Future			0.01560	0.01650			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 CANDO On 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			8.89290	8.83320			183,860,707.50	20,675	12,986
CHF / R On 17/09/2012 Foreign Exchange Future			9.03180	8.96930			0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			9.16300	9.10030			0.00	0	0
<b>Total CHF / R Future</b>							<b>183,860,707.50</b>	<b>20,675</b>	<b>13,036</b>
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		46.00000	66,000	18.95	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	9.10	Put		313.00000	273,000	18.95		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		39.00000	56,000	19.37		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		356.00000	313,000	19.37		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		55.00000	78,000	18.53		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		272.00000	235,000	18.53		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		447.00000	502,000	17.77		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		228.00000	220,000	17.77		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		422.00000	476,000	17.97		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		253.00000	244,000	17.97		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		473.00000	529,000	17.56		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		204.00000	197,000	17.56		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		792.00000	860,000	17.77		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		197.00000	203,000	17.77		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		759.00000	827,000	17.83		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		214.00000	220,000	17.83		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		825.00000	894,000	17.71		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		180.00000	187,000	17.71		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>183,860,707.50</b>	<b>20,675</b>	<b>13,036</b>
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.48170	6.44560				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.54160	6.50510				0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.58690	6.55070				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		176.00000	204,000	15.11		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	6.30	Put		30.00000	22,000	15.11		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		140.00000	166,000	15.25		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		44.00000	34,000	15.25		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		215.00000	245,000	14.98		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		19.00000	13,000	14.98		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		358.00000	384,000	14.40		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		96.00000	85,000	14.40		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		324.00000	349,000	14.41		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		112.00000	100,000	14.41		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		393.00000	420,000	14.40		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		81.00000	71,000	14.40		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Call		422.00000	443,000	16.02		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		209.00000	193,000	16.02		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		394.00000	415,000	16.06		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		231.00000	215,000	16.06		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		452.00000	474,000	15.98		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		189.00000	174,000	15.98		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			1.35530	1.34720				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.37110	1.36290				0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Future			1.38560	1.37760				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		1,972.00000	2,053,000	26.21		0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		0.00000	0,000	26.21		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,476.00000	1,557,000	25.77		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		4.00000	4,000	25.77		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,472.00000	2,553,000	26.65		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		0.00000	0,000	26.65		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		1,604.00000	1,673,000	18.70		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		83.00000	70,000	18.70		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		1,205.00000	1,267,000	19.18		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		184.00000	164,000	19.18		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		2,060.00000	2,136,000	19.52		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		39.00000	33,000	19.52		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		1,708.00000	1,770,000	19.03		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		212.00000	194,000	19.03		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		1,353.00000	1,414,000	19.50		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		357.00000	338,000	19.50		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		2,110.00000	2,178,000	18.76		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		114.00000	102,000	18.76		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>882,392,657.00</b>	<b>105,775</b>	<b>646,269</b>
<b>Total Options</b>								<b>10,701,750.00</b>	<b>8,600</b>	<b>391,640</b>
<b>Grand Total:</b>								<b>893,094,407.00</b>	<b>114,375</b>	<b>1,037,909</b>