



# Currency Derivatives Daily MTM Report

Daily summary for: 04/06/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 18/06/2012 Foreign Exchange Future			8.50500	8.63540			73,653,300.00	8,660	275,236
\$ / R On 17/09/2012 Foreign Exchange Future			8.61670	8.74860			104,563,654.50	12,135	104,920
\$ / R On 14/12/2012 Foreign Exchange Future			8.71560	8.84900			2,048,166.00	235	31,589
\$ / R On 18/03/2013 Foreign Exchange Future			8.81810	8.95250			0.00	0	12,490
\$ / R On 13/12/2013 Foreign Exchange Future			9.02150	9.15630			0.00	0	542
\$ / R On 12/12/2014 Foreign Exchange Future			9.74090	9.86980			0.00	0	0
<b>Total \$ / R Future</b>							<b>180,265,120.50</b>	<b>21,030</b>	<b>424,777</b>
\$ / R On 18/06/2012 Foreign Exchange Option	7.25	Call		1,385.00000	1,255,000	25.88	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.25	Put		0.00000	0,000	25.88	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.30	Call		1,336.00000	1,205,000	25.64	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.30	Put		1.00000	0,000	25.64	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.20	Call		1,435.00000	1,305,000	26.13	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.20	Put		0.00000	0,000	26.13	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	8.10	Call		544.00000	416,000	17.76	0.00	0	6,700
\$ / R On 18/06/2012 Foreign Exchange Option	8.10	Put		9.00000	11,000	17.76	0.00	0	6,832
\$ / R On 18/06/2012 Foreign Exchange Option	6.75	Put		0.00000	0,000	27.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,885.00000	1,755,000	27.71	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		222.00000	139,000	20.48	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		87.00000	134,000	20.48	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		146.00000	87,000	22.07	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		161.00000	232,000	22.07	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		110.00000	63,000	23.12	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		225.00000	308,000	23.12	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,635.00000	1,505,000	27.13	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		0.00000	0,000	27.13	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		1,136.00000	1,006,000	24.64	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		1.00000	1,000	24.64	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		641.00000	512,000	19.12	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		6.00000	7,000	19.12	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		449.00000	330,000	18.44	0.00	0	7,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		14.00000	25,000	18.44	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		887.00000	757,000	22.52	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		2.00000	2,000	22.52	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		298.00000	391,000	24.18	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		83.00000	46,000	24.18	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		937.00000	807,000	23.21	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		2.00000	2,000	23.21	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		643.00000	759,000	28.35	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		28.00000	14,000	28.35	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		288.00000	190,000	19.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		53.00000	85,000	19.80	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		1,585.00000	1,455,000	26.88	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		0.00000	0,000	26.88	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		1.00000	2,000	23.89	0.00	0	6,800
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		986.00000	857,000	23.89	0.00	0	6,700
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Call		838.00000	708,000	21.84	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Put		3.00000	3,000	21.84	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	7.90	Call		739.00000	609,000	20.48	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.90	Put		4.00000	4,000	20.48	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		1,666.00000	1,795,000	32.78	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		1.00000	0,000	32.78	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,559.00000	1,430,000	19.27	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		10.00000	13,000	19.27	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,511.00000	1,382,000	19.13	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		12.00000	15,000	19.13	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,608.00000	1,479,000	19.41	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		9.00000	12,000	19.41	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		13.00000	17,000	18.99	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,462.00000	1,334,000	18.99	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		634.00000	722,000	23.21	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		283.00000	239,000	23.21	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		909.00000	797,000	18.05	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		60.00000	80,000	18.05	0.00	0	20,360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		459.00000	390,000	20.75	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		310.00000	373,000	20.75	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		709.00000	801,000	23.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		258.00000	218,000	23.70	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		429.00000	503,000	21.73	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		378.00000	320,000	21.73	0.00	0	250
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		1,086.00000	963,000	17.87	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		37.00000	46,000	17.87	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		210.00000	262,000	19.79	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		559.00000	479,000	19.79	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		754.00000	651,000	18.49	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		105.00000	134,000	18.49	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		1,272.00000	1,146,000	18.43	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		23.00000	29,000	18.43	0.00	0	246
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Call		1,367.00000	1,239,000	18.71	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Put		18.00000	22,000	18.71	0.00	0	8,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Put		398.00000	469,000	21.49	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Call		397.00000	336,000	21.49	840,000.00	2,500	29,600
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Call		507.00000	432,000	20.27	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Put		258.00000	315,000	20.27	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.00	Call		829.00000	722,000	18.27	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.00	Put		80.00000	105,000	18.27	0.00	0	3,925
\$ / R	On	17/09/2012	Foreign Exchange Option	8.25	Call		649.00000	558,000	19.07	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.25	Put		150.00000	191,000	19.07	0.00	0	5,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.30	Put		787.00000	883,000	24.19	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.30	Call		236.00000	200,000	24.19	0.00	0	250
\$ / R	On	17/09/2012	Foreign Exchange Option	9.00	Put		0.00000	646,000	22.71	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.00	Call		0.00000	263,000	22.71	657,500.00	2,500	2,500

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	7.70	Call		1,231.00000	1,115,000	18.08	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		82.00000	99,000	18.08	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,189.00000	1,075,000	18.03	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		90.00000	109,000	18.03	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,274.00000	1,157,000	18.13	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		75.00000	91,000	18.13	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		142.00000	174,000	18.31	0.00	0	6,040
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		991.00000	890,000	18.31	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		708.00000	791,000	22.44	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		457.00000	407,000	22.44	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Call		796.00000	709,000	19.16	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Put		247.00000	293,000	19.16	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Put		394.00000	458,000	20.49	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Call		643.00000	574,000	20.49	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Put		640.00000	719,000	22.06	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Call		489.00000	435,000	22.06	0.00	0	5,500
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,184.00000	1,079,000	18.13	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		182.00000	211,000	18.13	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,147.00000	1,047,000	18.27	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		195.00000	229,000	18.27	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,221.00000	1,111,000	17.98	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		169.00000	193,000	17.98	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		766.00000	845,000	21.95	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		618.00000	563,000	21.95	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,080.00000	986,000	18.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		228.00000	268,000	18.55	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		1,024.00000	962,000	21.25	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		846.00000	918,000	21.25	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		1,007.00000	945,000	21.37	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		879.00000	951,000	21.37	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		1,042.00000	978,000	21.09	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		814.00000	884,000	21.09	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Call		1,490.00000	1,390,000	18.53	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Put		334.00000	369,000	18.53	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Put		861.00000	934,000	21.31	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Call		1,017.00000	955,000	21.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,964.00000	1,881,000	20.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		594.00000	640,000	20.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,939.00000	1,858,000	20.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		619.00000	667,000	20.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,990.00000	1,905,000	20.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		570.00000	614,000	20.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		372.00000	404,000	18.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,242.00000	2,145,000	18.86	0.00	0	200
<b>Total \$ / R Option</b>										<b>1,497,500.00</b>	<b>5,000</b>	<b>267,695</b>
<b>Total \$ / R</b>										<b>181,762,620.50</b>	<b>26,030</b>	<b>692,472</b>
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			8.50500	8.63540			0.00	0	797
\$ / R MAX	On	17/09/2012	Foreign Exchange Future			8.61670	8.74860			86,167.00	10	12
\$ / R MAX	On	14/12/2012	Foreign Exchange Future			8.71560	8.84900			0.00	0	2

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI Future</b>										<b>86,167.00</b>	<b>10</b>	<b>811</b>
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		32,428.00000	22,025,000	19.46		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		3,888.00000	6,525,000	19.46		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		28,758.00000	18,989,000	19.80		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		5,218.00000	8,489,000	19.80		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		36,352.00000	25,374,000	19.12		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		2,812.00000	4,874,000	19.12		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		113,184.00000	100,749,000	18.01		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		3,364.00000	4,119,000	18.01		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		108,611.00000	96,252,000	17.87		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		3,791.00000	4,622,000	17.87		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		117,799.00000	105,295,000	18.15		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		2,979.00000	3,665,000	18.15		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		108,817.00000	97,782,000	17.99		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		11,237.00000	13,542,000	17.99		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		104,828.00000	94,244,000	18.11		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		12,248.00000	15,004,000	18.11		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		112,870.00000	101,575,000	17.96		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		10,290.00000	12,335,000	17.96		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>86,167.00</b>	<b>10</b>	<b>811</b>
£ / R	On 18/06/2012	Foreign Exchange Future			13.08210	13.25430				209,313.60	16	67,593
£ / R	On 17/09/2012	Foreign Exchange Future			13.24940	13.42340				2,384,892.00	180	5,061
£ / R	On 14/12/2012	Foreign Exchange Future			13.39930	13.57570				0.00	0	700

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total £ / R Future</b>										<b>2,594,205.60</b>	<b>196</b>	<b>73,354</b>
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,407.00000	1,236,000	24.25	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		3.00000	4,000	24.25	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,358.00000	1,187,000	23.76	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		4.00000	5,000	23.76	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,457.00000	1,286,000	24.73	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		3.00000	4,000	24.73	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		2,154.00000	1,982,000	24.39	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		0.00000	0,000	24.39	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		16.00000	22,000	18.28	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		770.00000	604,000	18.28	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		513.00000	434,000	18.49	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		540.00000	635,000	18.49	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		494.00000	417,000	18.65	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		571.00000	668,000	18.65	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		533.00000	451,000	18.34	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		510.00000	602,000	18.34	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		2,098.00000	1,926,000	17.96	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		25.00000	27,000	17.96	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		1,328.00000	1,196,000	16.21	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		203.00000	247,000	16.21	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		1,293.00000	1,163,000	16.29	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		218.00000	264,000	16.29	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		1,364.00000	1,230,000	16.13	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		189.00000	231,000	16.13	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>54,000</b>
<b>Total £ / R</b>										<b>2,594,205.60</b>	<b>196</b>	<b>127,354</b>
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10870	0.11050			23,261.80	214	520
¥ / R	On	17/09/2012	Foreign Exchange Future			0.11020	0.11220			0.00	0	3,329
¥ / R	On	14/12/2012	Foreign Exchange Future			0.11170	0.11360			0.00	0	0
<b>Total ¥ / R Future</b>										<b>23,261.80</b>	<b>214</b>	<b>3,849</b>
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		371.00000	241,000	24.17	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		121.00000	171,000	24.17	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		46.00000	19,000	28.25	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		796.00000	949,000	28.25	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		1,253.00000	1,073,000	24.77	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		3.00000	3,000	24.77	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		1,944.00000	1,753,000	21.05	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		24.00000	33,000	21.05	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		1,097.00000	950,000	22.42	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		177.00000	230,000	22.42	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		2,925.00000	2,727,000	24.40	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		5.00000	7,000	24.40	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		2,089.00000	1,916,000	20.56	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		69.00000	86,000	20.56	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		1,304.00000	1,167,000	21.58	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		284.00000	337,000	21.58	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		3,036.00000	2,849,000	21.73	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		16.00000	19,000	21.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>23,261.80</b>	<b>214</b>	<b>3,849</b>
€ / R	On	18/06/2012	Foreign Exchange Future			10.62740	10.68190			892,701.60	84	47,132
€ / R	On	17/09/2012	Foreign Exchange Future			10.77860	10.83370			2,155,720.00	200	16,606
€ / R	On	14/12/2012	Foreign Exchange Future			10.91850	10.97540			31,008,540.00	2,840	20,612
€ / R	On	13/12/2013	Foreign Exchange Future			11.33730	11.39010			0.00	0	435
<b>Total € / R Future</b>										<b>34,056,961.60</b>	<b>3,124</b>	<b>84,785</b>
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		323.00000	275,000	16.00	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		41.00000	48,000	16.00	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		286.00000	239,000	16.05	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		54.00000	62,000	16.05	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		363.00000	314,000	15.96	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		31.00000	37,000	15.96	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		22.00000	27,000	15.91	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		404.00000	354,000	15.91	0.00	0	800
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		884.00000	829,000	18.78	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		2.00000	2,000	18.78	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		1,083.00000	1,028,000	20.81	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		1.00000	1,000	20.81	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		1,232.00000	1,178,000	21.16	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		0.00000	1,000	21.16	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		835.00000	780,000	18.28	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		3.00000	3,000	18.28	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		5.00000	6,000	16.25	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	18/06/2012	Foreign Exchange Option	10.05	Call		637.00000	583,000	16.25	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		87.00000	99,000	16.14	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		219.00000	176,000	16.14	0.00	0	5,120
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		455.00000	421,000	17.11	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		347.00000	368,000	17.11	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		433.00000	400,000	17.30	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		375.00000	397,000	17.30	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		477.00000	442,000	16.92	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		319.00000	339,000	16.92	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,404.00000	1,349,000	15.55	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		20.00000	20,000	15.55	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		1,117.00000	1,065,000	14.45	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		33.00000	36,000	14.45	0.00	0	1,625
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Put		695.00000	725,000	19.17	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Call		279.00000	254,000	19.17	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.20	Call		752.00000	706,000	15.24	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.20	Put		118.00000	127,000	15.24	0.00	0	1,500
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		846.00000	806,000	16.11	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		261.00000	278,000	16.11	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		817.00000	779,000	16.27	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		282.00000	301,000	16.27	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		877.00000	834,000	15.97	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		242.00000	256,000	15.97	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		985.00000	958,000	18.42	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,088.00000	1,114,000	18.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		968.00000	941,000	18.50	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,121.00000	1,147,000	18.50	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		1,003.00000	975,000	18.34	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,056.00000	1,081,000	18.34	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>34,056,961.60</b>	<b>3,124</b>	<b>157,230</b>
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.26200	8.32850			7,749,756.00	938	13,522
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.30980	8.37530			0.00	0	3,160
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.35750	8.42300			0.00	0	2,050
<b>Total AU\$ / R Future</b>										<b>7,749,756.00</b>	<b>938</b>	<b>18,732</b>
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		681.00000	614,000	19.52	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		3.00000	2,000	19.52	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		631.00000	565,000	18.80	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		3.00000	3,000	18.80	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		730.00000	664,000	20.24	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		2.00000	2,000	20.24	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Call		358.00000	322,000	16.01	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Put		219.00000	249,000	16.01	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Call		331.00000	296,000	16.02	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Put		242.00000	273,000	16.02	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Call		387.00000	348,000	16.00	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Put		198.00000	225,000	16.00	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.09	Call		565.00000	526,000	15.82	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.09	Put		231.00000	258,000	15.82	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	8.14	Call		536.00000	499,000	15.87		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		252.00000	281,000	15.87		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		595.00000	555,000	15.76		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		211.00000	237,000	15.76		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>7,749,756.00</b>	<b>938</b>	<b>18,732</b>
CAD/ R On 18/06/2012 Foreign Exchange Future			8.16720	8.29140				0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			8.25930	8.38480				0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Future			8.34260	8.47100				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		183.00000	99,000	14.08		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		42.00000	82,000	14.08		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		149.00000	77,000	14.49		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		58.00000	110,000	14.49		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		221.00000	128,000	14.25		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		30.00000	61,000	14.25		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		719.00000	607,000	13.84		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		43.00000	56,000	13.84		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		676.00000	566,000	13.79		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		50.00000	65,000	13.79		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		763.00000	649,000	13.90		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		37.00000	48,000	13.90		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		770.00000	666,000	14.03		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		103.00000	127,000	14.03		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	7.85	Call		732.00000	629,000	13.98	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		115.00000	140,000	13.98	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		810.00000	704,000	14.08	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		93.00000	115,000	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 18/06/2012 Foreign Exchange Future			0.43550	0.46690			0.00	0	2,835
<b>Total CF CANDO CAAZ Future</b>							<b>0.00</b>	<b>0</b>	<b>2,835</b>
<b>Total CF CANDO CAAZ</b>							<b>0.00</b>	<b>0</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			0.00070	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			0.02030	0.01560			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			8.85290	8.89290			151,216,384.90	17,081	30,067
CHF / R On 17/09/2012 Foreign Exchange Future			8.99140	9.03180			0.00	0	50

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 14/12/2012 Foreign Exchange Future			9.12230	9.16300			0.00	0	0
<b>Total CHF / R Future</b>							<b>151,216,384.90</b>	<b>17,081</b>	<b>30,117</b>
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		66.00000	52,000	20.42	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		273.00000	299,000	20.42	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		56.00000	44,000	20.88	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		313.00000	341,000	20.88	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		78.00000	63,000	19.96	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		235.00000	260,000	19.96	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		502.00000	476,000	18.01	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		220.00000	235,000	18.01	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		476.00000	451,000	18.22	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		244.00000	260,000	18.22	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		529.00000	502,000	17.80	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		197.00000	211,000	17.80	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		860.00000	848,000	18.68	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		203.00000	231,000	18.68	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		827.00000	816,000	18.75	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		220.00000	249,000	18.75	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		894.00000	880,000	18.62	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		187.00000	213,000	18.62	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>151,216,384.90</b>	<b>17,081</b>	<b>30,117</b>
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.43700	6.48170			0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.49700	6.54160			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 14/12/2012 Foreign Exchange Future			6.54140	6.58690				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		204.00000	166,000	15.85		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		22.00000	29,000	15.85		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		166.00000	131,000	16.05		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		34.00000	44,000	16.05		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		245.00000	204,000	15.65		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		13.00000	17,000	15.65		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		384.00000	349,000	14.39		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		85.00000	95,000	14.39		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		349.00000	315,000	14.36		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		100.00000	111,000	14.36		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		420.00000	384,000	14.42		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		71.00000	80,000	14.42		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Call		443.00000	414,000	16.14		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		193.00000	210,000	16.14		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		415.00000	387,000	16.22		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		215.00000	233,000	16.22		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		474.00000	444,000	16.11		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		174.00000	190,000	16.11		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			1.33600	1.35530				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.35170	1.37110				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 14/12/2012 Foreign Exchange Future			1.36620	1.38560			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		2,053.00000	1,860,000	26.62	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		0.00000	0,000	26.62	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,557.00000	1,364,000	26.14	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		4.00000	4,000	26.14	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,553.00000	2,360,000	27.11	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		0.00000	0,000	27.11	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		1,673.00000	1,501,000	18.93	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		70.00000	92,000	18.93	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		1,267.00000	1,113,000	19.39	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		164.00000	204,000	19.39	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		2,136.00000	1,951,000	19.51	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		33.00000	42,000	19.51	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		1,770.00000	1,617,000	19.32	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		194.00000	235,000	19.32	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		1,414.00000	1,275,000	19.67	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		338.00000	393,000	19.67	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		2,178.00000	2,009,000	19.04	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		102.00000	127,000	19.04	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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total Futures</b>							<b>375,991,857.40</b>	<b>42,593</b>	<b>663,270</b>
<b>Total Options</b>							<b>1,497,500.00</b>	<b>5,000</b>	<b>394,140</b>
<b>Grand Total:</b>							<b>377,489,357.40</b>	<b>47,593</b>	<b>1,057,410</b>