



Currency Derivatives Daily MTM Report

Daily summary for: 06/06/2012

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			8.36230	8.46080			107,698,061.70	12,879	273,055
\$ / R On 17/09/2012 Foreign Exchange Future			8.47460	8.57240			95,237,554.80	11,238	95,699
\$ / R On 14/12/2012 Foreign Exchange Future			8.57610	8.67150			6,432,075.00	750	31,589
\$ / R On 18/03/2013 Foreign Exchange Future			8.67850	8.77290			0.00	0	12,490
\$ / R On 13/12/2013 Foreign Exchange Future			8.88530	8.97590			0.00	0	542
\$ / R On 12/12/2014 Foreign Exchange Future			9.60080	9.69800			0.00	0	0
Total \$ / R Future							209,367,691.50	24,867	413,375
\$ / R On 18/06/2012 Foreign Exchange Option	7.25	Call		1,211.00000	1,112,000	25.67	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.25	Put		0.00000	0,000	25.67	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.30	Call		1,161.00000	1,062,000	25.47	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.30	Put		0.00000	0,000	25.47	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.20	Call		1,261.00000	1,162,000	25.87	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.20	Put		0.00000	0,000	25.87	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	8.10	Call		374.00000	286,000	18.01	0.00	0	6,700
\$ / R On 18/06/2012 Foreign Exchange Option	8.10	Put		13.00000	24,000	18.01	0.00	0	6,832
\$ / R On 18/06/2012 Foreign Exchange Option	6.75	Put		0.00000	0,000	27.68	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		1,711.00000	1,612,000	27.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		114.00000	73,000	21.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		153.00000	211,000	21.41	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		69.00000	42,000	23.14	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		258.00000	330,000	23.14	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		49.00000	30,000	24.30	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		338.00000	418,000	24.30	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,461.00000	1,362,000	26.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		0.00000	0,000	26.68	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		961.00000	863,000	24.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		0.00000	1,000	24.66	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		467.00000	372,000	17.35	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		6.00000	10,000	17.35	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		291.00000	211,000	18.68	0.00	0	7,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		30.00000	49,000	18.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		713.00000	614,000	20.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		2.00000	2,000	20.41	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		424.00000	509,000	25.36	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		35.00000	21,000	25.36	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		763.00000	664,000	21.26	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		2.00000	2,000	21.26	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		799.00000	893,000	29.32	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		10.00000	5,000	29.32	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		159.00000	105,000	20.26	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		98.00000	143,000	20.26	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		1,411.00000	1,312,000	26.47	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		0.00000	0,000	26.47	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		1.00000	2,000	22.11	0.00	0	6,800
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		812.00000	714,000	22.11	0.00	0	6,700
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Call		664.00000	565,000	19.56	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Put		3.00000	3,000	19.56	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	7.90	Call		565.00000	466,000	17.86	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.90	Put		4.00000	4,000	17.86	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		1,839.00000	1,938,000	36.01	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		0.00000	0,000	36.01	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,387.00000	1,291,000	18.81	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		15.00000	16,000	18.81	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,339.00000	1,244,000	18.64	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		17.00000	19,000	18.64	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,436.00000	1,339,000	18.97	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		14.00000	14,000	18.97	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		20.00000	21,000	18.48	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,292.00000	1,196,000	18.48	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		756.00000	824,000	23.82	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		228.00000	199,000	23.82	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		763.00000	683,000	18.24	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		91.00000	108,000	18.24	0.00	0	20,360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		373.00000	326,000	21.34	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		401.00000	451,000	21.34	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		836.00000	906,000	24.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		208.00000	181,000	24.32	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		533.00000	591,000	22.33	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		305.00000	266,000	22.33	0.00	0	250
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		923.00000	836,000	17.75	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		51.00000	61,000	17.75	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		286.00000	327,000	20.35	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		458.00000	402,000	20.35	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		621.00000	551,000	18.85	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		149.00000	176,000	18.85	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		1,104.00000	1,010,000	17.83	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		32.00000	35,000	17.83	0.00	0	246
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Call		1,197.00000	1,102,000	18.16	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Put		25.00000	27,000	18.16	0.00	0	8,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Put		498.00000	555,000	22.08	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Call		320.00000	280,000	22.08	700,000.00	2,500	27,100
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Call		413.00000	362,000	20.85	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Put		341.00000	387,000	20.85	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.00	Call		690.00000	614,000	18.48	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.00	Put		118.00000	139,000	18.48	0.00	0	3,925
\$ / R	On	17/09/2012	Foreign Exchange Option	8.25	Call		534.00000	471,000	19.60	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.25	Put		212.00000	246,000	19.60	0.00	0	5,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.30	Put		918.00000	991,000	24.81	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.30	Call		190.00000	166,000	24.81	0.00	0	250
\$ / R	On	17/09/2012	Foreign Exchange Option	9.00	Put		679.00000	744,000	23.32	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.00	Call		251.00000	219,000	23.32	1,095,000.00	5,000	5,000

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		1,078.00000	999,000	18.13	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		107.00000	123,000	18.13	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,037.00000	960,000	18.11	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		116.00000	134,000	18.11	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,119.00000	1,039,000	18.16	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		98.00000	113,000	18.16	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		191.00000	219,000	18.82	0.00	0	6,040
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		862.00000	795,000	18.82	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		823.00000	886,000	23.04	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		394.00000	362,000	23.04	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Call		690.00000	635,000	19.90	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Put		319.00000	359,000	19.90	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Put		488.00000	537,000	21.20	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Call		559.00000	513,000	21.20	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Put		751.00000	811,000	22.67	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Call		422.00000	387,000	22.67	0.00	0	5,500
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,049.00000	983,000	18.56	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		226.00000	255,000	18.56	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,018.00000	954,000	18.71	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		245.00000	276,000	18.71	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,081.00000	1,013,000	18.40	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		208.00000	235,000	18.40	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		873.00000	932,000	22.40	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		546.00000	510,000	22.40	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		958.00000	898,000	19.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		285.00000	320,000	19.02	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		941.00000	905,000	21.70	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		943.00000	998,000	21.70	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		924.00000	888,000	21.80	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		976.00000	1,031,000	21.80	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		958.00000	922,000	21.59	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		910.00000	965,000	21.59	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Call		1,362.00000	1,304,000	18.92	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Put		386.00000	419,000	18.92	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Put		958.00000	1,012,000	21.74	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Call		934.00000	897,000	21.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,857.00000	1,799,000	20.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		659.00000	698,000	20.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,834.00000	1,777,000	20.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		686.00000	726,000	20.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,881.00000	1,822,000	20.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		633.00000	671,000	20.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		421.00000	451,000	19.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,119.00000	2,052,000	19.27	0.00	0	200
Total \$ / R Option										1,795,000.00	7,500	267,695
Total \$ / R										211,162,691.50	32,367	681,070
\$ / R MAXOn	18/06/2012	Foreign Exchange Future		8.36230		8.46080				6,857,086.00	820	61
\$ / R MAXOn	17/09/2012	Foreign Exchange Future		8.47460		8.57240				9,644,094.80	1,138	860
\$ / R MAXOn	14/12/2012	Foreign Exchange Future		8.57610		8.67150				0.00	0	2

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future										16,501,180.80	1,958	923
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		18,690.00000	12,519,000	19.68		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		7,610.00000	11,289,000	19.68		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		15,881.00000	10,486,000	20.26		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		9,801.00000	14,256,000	20.26		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		21,828.00000	15,037,000	19.35		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		5,748.00000	8,807,000	19.35		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		96,692.00000	87,667,000	17.63		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		4,492.00000	5,247,000	17.63		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		92,234.00000	83,571,000	17.75		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		5,034.00000	6,151,000	17.75		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		101,203.00000	91,862,000	17.51		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		4,003.00000	4,442,000	17.51		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		94,806.00000	87,593,000	18.46		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		14,976.00000	17,303,000	18.46		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		91,338.00000	84,335,000	18.60		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		16,508.00000	19,045,000	18.60		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		98,367.00000	90,951,000	18.32		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		13,537.00000	15,661,000	18.32		0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										16,501,180.80	1,958	923
£ / R	On 18/06/2012	Foreign Exchange Future			12.93050	13.00220				25,292,058.00	1,956	66,157
£ / R	On 17/09/2012	Foreign Exchange Future			13.09930	13.16910				0.00	0	5,061
£ / R	On 14/12/2012	Foreign Exchange Future			13.25220	13.31870				0.00	0	700

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total £ / R Future										25,292,058.00	1,956	71,918
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,155.00000	1,083,000	21.86	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		3.00000	3,000	21.86	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,106.00000	1,033,000	21.47	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		4.00000	3,000	21.47	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,205.00000	1,133,000	22.26	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		3.00000	3,000	22.26	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		1,902.00000	1,831,000	24.00	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		0.00000	1,000	24.00	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		29.00000	32,000	17.80	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		531.00000	462,000	17.80	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		401.00000	367,000	18.64	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		682.00000	718,000	18.64	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		386.00000	353,000	18.79	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		717.00000	754,000	18.79	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		417.00000	382,000	18.49	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		648.00000	683,000	18.49	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,848.00000	1,777,000	17.18	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		29.00000	28,000	17.18	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		1,135.00000	1,087,000	16.29	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		267.00000	285,000	16.29	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		1,103.00000	1,056,000	16.37	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		285.00000	304,000	16.37	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		1,168.00000	1,119,000	16.21	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		250.00000	267,000	16.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total £ / R Option											0.00	0	54,000
Total £ / R											25,292,058.00	1,956	125,918
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10580	0.10760				0.00	0	520
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10730	0.10910				0.00	0	3,329
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10880	0.11060				0.00	0	0
Total ¥ / R Future											0.00	0	3,849
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		177.00000	114,000	26.60		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		217.00000	334,000	26.60		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		10.00000	6,000	30.55		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,050.00000	1,226,000	30.55		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		963.00000	789,000	25.45		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		3.00000	9,000	25.45		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		1,651.00000	1,485,000	21.23		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		41.00000	55,000	21.23		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		874.00000	751,000	22.77		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		264.00000	321,000	22.77		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		2,618.00000	2,439,000	23.53		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		8.00000	9,000	23.53		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		1,819.00000	1,665,000	20.91		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		99.00000	125,000	20.91		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		1,096.00000	984,000	22.23		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		376.00000	444,000	22.23		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		2,741.00000	2,565,000	21.21		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		21.00000	25,000	21.21		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	3,849
€ / R	On	18/06/2012	Foreign Exchange Future			10.44940	10.53850			2,894,483.80	277	46,856
€ / R	On	17/09/2012	Foreign Exchange Future			10.59860	10.68760			423,944.00	40	17,047
€ / R	On	14/12/2012	Foreign Exchange Future			10.73840	10.82580			0.00	0	20,612
€ / R	On	13/12/2013	Foreign Exchange Future			11.14160	11.23660			0.00	0	435
Total € / R Future										3,318,427.80	317	84,950
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		207.00000	143,000	15.50	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		69.00000	94,000	15.50	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		175.00000	117,000	15.46	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		87.00000	118,000	15.46	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		242.00000	173,000	15.54	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		54.00000	74,000	15.54	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		42.00000	57,000	15.57	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		280.00000	206,000	15.57	0.00	0	800
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		741.00000	652,000	17.11	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		3.00000	3,000	17.11	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		939.00000	850,000	18.81	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		1.00000	1,000	18.81	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		1,089.00000	1,000,000	20.09	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		1.00000	1,000	20.09	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		691.00000	602,000	16.68	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		3.00000	3,000	16.68	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		9.00000	12,000	15.76	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		497.00000	411,000	15.76	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		133.00000	181,000	16.31	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		121.00000	80,000	16.31	0.00	0	5,120
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		378.00000	333,000	17.40	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		416.00000	460,000	17.40	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		360.00000	316,000	17.61	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		448.00000	493,000	17.61	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		398.00000	350,000	17.20	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		386.00000	427,000	17.20	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,262.00000	1,176,000	15.02	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		24.00000	27,000	15.02	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		985.00000	907,000	14.73	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		47.00000	58,000	14.73	0.00	0	1,625
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Put		789.00000	851,000	19.57	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Call		227.00000	200,000	19.57	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.20	Call		643.00000	578,000	15.52	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.20	Put		155.00000	179,000	15.52	0.00	0	1,500
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		750.00000	692,000	16.37	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		314.00000	344,000	16.37	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		725.00000	668,000	16.53	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		339.00000	370,000	16.53	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		777.00000	717,000	16.21	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		291.00000	319,000	16.21	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		914.00000	861,000	18.50	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,170.00000	1,212,000	18.50	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		898.00000	846,000	18.58	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,204.00000	1,247,000	18.58	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		931.00000	877,000	18.41	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,137.00000	1,178,000	18.41	0.00	0	0
Total € / R Option										0.00	0	72,445
Total € / R										3,318,427.80	317	157,395
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.26260	8.23220			2,090,437.80	253	13,546
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.30670	8.27650			166,134.00	20	3,154
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.35250	8.32130			0.00	0	2,050
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.39950	8.36900			50,397,000.00	6,000	2,000
Total AU\$ / R Future										52,653,571.80	6,273	20,750
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		585.00000	615,000	20.45	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		3.00000	2,000	20.45	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		535.00000	565,000	19.68	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		3.00000	2,000	19.68	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		634.00000	664,000	21.22	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		2.00000	1,000	21.22	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Call		302.00000	327,000	16.60	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Put		262.00000	257,000	16.60	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Call		278.00000	302,000	16.61	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Put		288.00000	282,000	16.61	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Call		328.00000	354,000	16.58	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Put		238.00000	234,000	16.58	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.09	Call		503.00000	535,000	16.44	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	8.09	Put		271.00000	272,000	16.44	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		477.00000	508,000	16.50	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		295.00000	295,000	16.50	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		531.00000	564,000	16.38	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		249.00000	251,000	16.38	0.00	0	0
AU\$ / R On 18/03/2013 Foreign Exchange Option	8.37	Call		0.00000	509,000	16.71	0.00	0	0
AU\$ / R On 18/03/2013 Foreign Exchange Option	8.37	Put		0.00000	478,000	16.71	0.00	0	0
AU\$ / R On 18/03/2013 Foreign Exchange Option	8.42	Call		0.00000	488,000	16.79	0.00	0	0
AU\$ / R On 18/03/2013 Foreign Exchange Option	8.42	Put		0.00000	507,000	16.79	0.00	0	0
AU\$ / R On 18/03/2013 Foreign Exchange Option	8.32	Call		0.00000	531,000	16.63	0.00	0	0
AU\$ / R On 18/03/2013 Foreign Exchange Option	8.32	Put		0.00000	450,000	16.63	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							52,653,571.80	6,273	20,750
CAD/ R On 18/06/2012 Foreign Exchange Future			8.09590	8.14160			0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			8.18850	8.23310			0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Future			8.27310	8.31490			0.00	0	0
Total CAD/ R Future							0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		82.00000	59,000	14.18	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		90.00000	113,000	14.18	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		63.00000	44,000	14.63	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		121.00000	148,000	14.63	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		109.00000	78,000	13.72	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		67.00000	82,000	13.72	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		585.00000	547,000	13.77	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 17/09/2012 Foreign Exchange Option	7.71	Put		61.00000	67,000	13.77		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		545.00000	507,000	13.73		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		71.00000	77,000	13.73		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		627.00000	587,000	13.81		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		53.00000	57,000	13.81		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		646.00000	614,000	14.09		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		135.00000	145,000	14.09		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Call		610.00000	579,000	14.06		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		149.00000	160,000	14.06		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		684.00000	650,000	14.12		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		123.00000	131,000	14.12		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	10
CF CANDO On 18/06/2012 Foreign Exchange Future			0.35220	0.41820				0.00	0	2,835
Total CF CANDO CAAZ Future								0.00	0	2,835
Total CF CANDO CAAZ								0.00	0	2,835
CF CANDO On 18/06/2012 Foreign Exchange Future				0.00000				0.00	0	0
Total CF CANDO CABA Future								0.00	0	0
Total CF CANDO CABA								0.00	0	0
CF CANDO On 18/06/2012 Foreign Exchange Future			0.00050	0.00060				0.00	0	8,000
Total CF CANDO CABB Future								0.00	0	8,000
Total CF CANDO CABB								0.00	0	8,000
CF CANDO On 18/06/2012 Foreign Exchange Future			0.02680	0.02350				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CF CANDO CABD Future							0.00	0	0
Total CF CANDO CABD							0.00	0	0
CF CANDO On 18/06/2012 Foreign Exchange Future				0.00000			0.00	0	16,000
Total CF CANDO CABD Future							0.00	0	16,000
Total CF CANDO CABD							0.00	0	16,000
CHF / R On 18/06/2012 Foreign Exchange Future			8.70460	8.78210			8,147,505.60	936	29,390
CHF / R On 17/09/2012 Foreign Exchange Future			8.84150	8.91980			0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			8.97180	9.04970			0.00	0	0
Total CHF / R Future							8,147,505.60	936	29,440
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		35.00000	17,000	19.99	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		353.00000	412,000	19.99	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		28.00000	14,000	20.48	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		396.00000	459,000	20.48	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		42.00000	22,000	19.51	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		310.00000	367,000	19.51	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		435.00000	385,000	18.12	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		265.00000	294,000	18.12	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		411.00000	364,000	18.33	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		291.00000	323,000	18.33	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		460.00000	408,000	17.92	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		240.00000	267,000	17.92	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		799.00000	736,000	18.51	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		255.00000	270,000	18.51	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		768.00000	707,000	18.59	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 14/12/2012 Foreign Exchange Option	8.56	Put		274.00000	291,000	18.59		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		830.00000	766,000	18.44		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		236.00000	250,000	18.44		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								8,147,505.60	936	29,440
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.40450	6.37780				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.46500	6.43770				0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.50880	6.48000				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		122.00000	138,000	16.20		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		44.00000	34,000	16.20		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		92.00000	105,000	16.13		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		64.00000	51,000	16.13		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		157.00000	176,000	16.28		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		29.00000	22,000	16.28		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		307.00000	321,000	14.11		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		112.00000	99,000	14.11		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		276.00000	289,000	14.12		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		131.00000	117,000	14.12		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		340.00000	355,000	14.10		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		95.00000	83,000	14.10		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Call		379.00000	394,000	16.21		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		236.00000	223,000	16.21		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		353.00000	367,000	16.25		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 Option	6.39	Put		260.00000	246,000	16.25	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		406.00000	422,000	16.17	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		213.00000	201,000	16.17	0.00	0	0
Total NZ\$ / R Option							0.00	0	0
Total NZ\$ / R							0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.31360	1.32830			0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.32880	1.34360			0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Future			1.34270	1.35790			0.00	0	0
Total YUAN/R Future							0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,783.00000	1,637,000	26.65	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		0.00000	1,000	26.65	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,287.00000	1,139,000	22.94	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		4.00000	3,000	22.94	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,283.00000	2,136,000	26.87	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		0.00000	0,000	26.87	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		1,433.00000	1,301,000	18.84	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		105.00000	121,000	18.84	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		1,056.00000	941,000	19.47	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		228.00000	261,000	19.47	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,876.00000	1,733,000	19.08	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		48.00000	53,000	19.08	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		1,556.00000	1,437,000	19.54	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		257.00000	290,000	19.54	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		1,226.00000	1,125,000	20.06	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 Option	1.28	Put		427.00000	478,000	20.06	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,940.00000	1,808,000	19.15	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		141.00000	161,000	19.15	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							315,280,435.50	36,307	652,050
Total Options							1,795,000.00	7,500	394,140
Grand Total:							317,075,435.50	43,807	1,046,190