

# Currency Derivatives Daily MTM Report

Daily summary for: 30/05/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012			8.52900	8.31730			252,023,421.00	29,549	283,805
\$ / R	On	17/09/2012			8.64200	8.42760			221,312,978.00	25,609	76,177
\$ / R	On	14/12/2012			8.74520	8.52890			0.00	0	28,419
\$ / R	On	18/03/2013			8.85020	8.63320			0.00	0	12,490
\$ / R	On	13/12/2013			9.05590	8.83790			0.00	0	659
\$ / R	On	12/12/2014			9.75940	9.54650			0.00	0	0
<b>Total \$ / R Future</b>									<b>473,336,399.00</b>	<b>55,158</b>	<b>401,550</b>
\$ / R	On	18/06/2012	7.25	Call		1,068.00000	1,279,000	23.84	0.00	0	0
\$ / R	On	18/06/2012	7.25	Put		1.00000	0,000	23.84	0.00	0	0
\$ / R	On	18/06/2012	7.30	Call		1,018.00000	1,229,000	23.54	0.00	0	0
\$ / R	On	18/06/2012	7.30	Put		1.00000	0,000	23.54	0.00	0	0
\$ / R	On	18/06/2012	7.20	Call		1,118.00000	1,329,000	24.14	0.00	0	0
\$ / R	On	18/06/2012	7.20	Put		1.00000	0,000	24.14	0.00	0	0
\$ / R	On	18/06/2012	8.10	Call		266.00000	440,000	16.20	0.00	0	6,700
\$ / R	On	18/06/2012	8.10	Put		49.00000	11,000	16.20	0.00	0	6,832
\$ / R	On	18/06/2012	6.75	Put		0.00000	0,000	26.20	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		1,567.00000	1,779,000	26.20	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		81.00000	156,000	18.19	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		264.00000	127,000	18.19	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		52.00000	101,000	19.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		385.00000	222,000	19.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		39.00000	75,000	20.60	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		472.00000	296,000	20.60	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,317.00000	1,529,000	25.34	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		0.00000	0,000	25.34	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		819.00000	1,030,000	22.34	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		2.00000	1,000	22.34	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		343.00000	536,000	17.36	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		26.00000	7,000	17.36	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		200.00000	354,000	16.70	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		83.00000	25,000	16.70	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		573.00000	782,000	20.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		6.00000	3,000	20.27	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		563.00000	377,000	21.56	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		30.00000	56,000	21.56	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		622.00000	831,000	20.86	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		5.00000	2,000	20.86	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		943.00000	740,000	25.50	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		10.00000	19,000	25.50	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		109.00000	210,000	17.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		192.00000	81,000	17.69	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		1,267.00000	1,479,000	25.04	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		0.00000	0,000	25.04	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		4.00000	2,000	21.44	0.00	0	6,800
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		671.00000	881,000	21.44	0.00	0	6,700
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Call		525.00000	732,000	19.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Put		8.00000	3,000	19.69	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	7.90	Call		429.00000	634,000	18.52	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.90	Put		12.00000	5,000	18.52	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		1,983.00000	1,771,000	28.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		0.00000	0,000	28.69	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,247.00000	1,453,000	18.28	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		19.00000	11,000	18.28	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,199.00000	1,404,000	18.11	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		21.00000	12,000	18.11	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,295.00000	1,501,000	18.44	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		17.00000	9,000	18.44	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		24.00000	14,000	17.95	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,152.00000	1,356,000	17.95	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		849.00000	687,000	21.57	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		177.00000	229,000	21.57	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		639.00000	806,000	16.53	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		111.00000	64,000	16.53	0.00	0	20,360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		291.00000	383,000	19.14	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		463.00000	341,000	19.14	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		933.00000	766,000	22.06	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		161.00000	208,000	22.06	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		608.00000	468,000	20.11	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		236.00000	310,000	20.11	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		795.00000	979,000	16.62	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		67.00000	37,000	16.62	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		333.00000	232,000	18.18	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		361.00000	474,000	18.18	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		508.00000	654,000	16.99	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		180.00000	112,000	16.99	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		967.00000	1,165,000	17.29	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		39.00000	23,000	17.29	0.00	0	246
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Call		1,059.00000	1,260,000	17.62	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Put		31.00000	18,000	17.62	0.00	0	8,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Put		571.00000	435,000	19.87	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Call		249.00000	327,000	19.87	817,500.00	2,500	29,600
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Call		324.00000	426,000	18.66	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Put		396.00000	284,000	18.66	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.00	Call		568.00000	728,000	16.76	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.00	Put		140.00000	86,000	16.76	0.00	0	3,925
\$ / R	On	17/09/2012	Foreign Exchange Option	8.25	Call		429.00000	556,000	17.46	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.25	Put		251.00000	164,000	17.46	0.00	0	5,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		945.00000	1,125,000	16.81	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		116.00000	80,000	16.81	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		908.00000	1,083,000	16.77	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		129.00000	88,000	16.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		983.00000	1,168,000	16.85	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		104.00000	73,000	16.85	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		207.00000	145,000	16.91	0.00	0	6,040
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		736.00000	890,000	16.91	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		890.00000	744,000	20.95	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		319.00000	389,000	20.95	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Call		576.00000	700,000	17.69	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Put		347.00000	255,000	17.69	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Put		528.00000	415,000	18.99	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Call		457.00000	560,000	18.99	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Put		812.00000	673,000	20.58	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Call		341.00000	418,000	20.58	0.00	0	5,500
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		916.00000	1,076,000	16.83	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		233.00000	176,000	16.83	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		886.00000	1,043,000	16.97	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		253.00000	193,000	16.97	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		947.00000	1,114,000	16.82	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		214.00000	164,000	16.82	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		919.00000	791,000	20.60	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		452.00000	541,000	20.60	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		828.00000	980,000	17.26	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		295.00000	230,000	17.26	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		818.00000	930,000	19.99	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		958.00000	852,000	19.99	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		801.00000	913,000	20.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		991.00000	885,000	20.14	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		834.00000	946,000	19.84	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		924.00000	818,000	19.84	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Call		1,220.00000	1,378,000	17.41	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Put		382.00000	322,000	17.41	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Put		972.00000	866,000	20.06	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Call		810.00000	922,000	20.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,672.00000	1,819,000	18.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		626.00000	560,000	18.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,648.00000	1,793,000	18.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		652.00000	584,000	18.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,697.00000	1,845,000	18.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		601.00000	536,000	18.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		394.00000	343,000	17.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,940.00000	2,102,000	17.52	0.00	0	200
<b>Total \$ / R Option</b>										<b>817,500.00</b>	<b>2,500</b>	<b>277,045</b>
<b>Total \$ / R</b>										<b>474,153,899.00</b>	<b>57,658</b>	<b>678,595</b>
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			8.52900	8.31730			0.00	0	797
\$ / R MAX	On	17/09/2012	Foreign Exchange Future			8.64200	8.42760			0.00	0	2
\$ / R MAX	On	14/12/2012	Foreign Exchange Future			8.74520	8.52890			0.00	0	2
<b>Total \$ / R MAXI Future</b>										<b>0.00</b>	<b>0</b>	<b>801</b>
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Call		12,667.00000	24,207,000	17.44	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Put		15,937.00000	6,307,000	17.44	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.40	Call		10,912.00000	21,039,000	17.69	0.00	0	0

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\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		19,182.00000	8,139,000	17.69	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		14,691.00000	27,665,000	17.19	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		12,961.00000	4,765,000	17.19	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		83,590.00000	102,410,000	16.79	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		5,870.00000	3,250,000	16.79	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		79,459.00000	97,813,000	16.62	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		6,739.00000	3,653,000	16.62	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		87,810.00000	107,048,000	16.95	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		5,090.00000	2,888,000	16.95	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		82,000.00000	98,286,000	16.67	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		16,430.00000	11,086,000	16.67	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		78,602.00000	94,459,000	16.71	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		18,032.00000	12,259,000	16.71	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		85,493.00000	102,319,000	16.71	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		14,923.00000	10,119,000	16.71	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>0.00</b>	<b>0</b>	<b>801</b>
£ / R	On 18/06/2012	Foreign Exchange Future			13.24690	13.04280			39,118,095.70	2,953	67,582
£ / R	On 17/09/2012	Foreign Exchange Future			13.41620	13.20900			38,169,089.00	2,845	5,120
£ / R	On 14/12/2012	Foreign Exchange Future			13.57190	13.36190			0.00	0	0
<b>Total £ / R Future</b>									<b>77,287,184.70</b>	<b>5,798</b>	<b>72,702</b>
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		1,198.00000	1,400,000	21.74	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		5.00000	3,000	21.74	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Call		1,149.00000	1,350,000	21.72	0.00	0	0

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£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		6.00000	3,000	21.72	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,248.00000	1,449,000	21.77	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		5.00000	2,000	21.77	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		1,943.00000	2,147,000	22.12	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		0.00000	0,000	22.12	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		30.00000	15,000	16.96	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		573.00000	762,000	16.96	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		384.00000	475,000	16.73	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		625.00000	509,000	16.73	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		368.00000	456,000	16.87	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		659.00000	540,000	16.87	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		401.00000	495,000	16.59	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		592.00000	479,000	16.59	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,885.00000	2,088,000	17.86	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		26.00000	22,000	17.86	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		1,135.00000	1,297,000	14.88	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		223.00000	175,000	14.88	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		1,101.00000	1,260,000	14.95	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		239.00000	188,000	14.95	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		1,169.00000	1,334,000	14.82	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		207.00000	162,000	14.82	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>77,287,184.70</b>	<b>5,798</b>	<b>126,702</b>
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10810	0.10460			359,864.90	3,329	520
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10960	0.10610			364,858.40	3,329	3,329



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	14/12/2012	Foreign Exchange Future			0.11110	0.10760			0.00	0	0
<b>Total ¥ / R Future</b>										<b>724,723.30</b>	<b>6,658</b>	<b>3,849</b>
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		93.00000	215,000	21.33	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		433.00000	205,000	21.33	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		6.00000	19,000	25.35	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,346.00000	1,009,000	25.35	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		680.00000	1,014,000	21.23	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		20.00000	4,000	21.23	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		1,368.00000	1,687,000	19.15	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		58.00000	27,000	19.15	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		644.00000	875,000	20.34	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		334.00000	215,000	20.34	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		2,319.00000	2,665,000	22.62	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		9.00000	5,000	22.62	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		1,544.00000	1,845,000	19.14	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		124.00000	75,000	19.14	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		863.00000	1,092,000	20.14	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		443.00000	322,000	20.14	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		2,446.00000	2,787,000	20.66	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		26.00000	17,000	20.66	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>724,723.30</b>	<b>6,658</b>	<b>3,849</b>
€ / R	On	18/06/2012	Foreign Exchange Future			10.57630	10.42920			76,625,293.50	7,245	46,974
€ / R	On	17/09/2012	Foreign Exchange Future			10.72610	10.57590			81,561,264.40	7,604	17,606

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future			10.87130	10.71770			5,435,650.00	500	19,192
€ / R	On	13/12/2013	Foreign Exchange Future			11.28920	11.12600			0.00	0	500
<b>Total € / R Future</b>										<b>163,622,207.90</b>	<b>15,349</b>	<b>84,272</b>
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		156.00000	243,000	14.37	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		127.00000	67,000	14.37	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		134.00000	210,000	14.38	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		155.00000	84,000	14.38	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		183.00000	279,000	14.37	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		104.00000	53,000	14.37	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		84.00000	41,000	14.36	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		213.00000	317,000	14.36	0.00	0	800
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		634.00000	779,000	16.30	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		5.00000	3,000	16.30	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		832.00000	978,000	18.28	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		3.00000	2,000	18.28	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		981.00000	1,127,000	19.36	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		2.00000	1,000	19.36	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		585.00000	730,000	15.80	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		6.00000	4,000	15.80	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		22.00000	9,000	14.32	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		401.00000	535,000	14.32	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		220.00000	126,000	14.40	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		99.00000	152,000	14.40	0.00	0	5,120
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		315.00000	369,000	15.72	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		465.00000	368,000	15.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		298.00000	351,000	15.92	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		498.00000	400,000	15.92	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		332.00000	390,000	15.54	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		432.00000	339,000	15.54	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,152.00000	1,295,000	14.54	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		26.00000	19,000	14.54	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		885.00000	1,012,000	13.59	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		59.00000	36,000	13.59	0.00	0	1,625
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Put		858.00000	741,000	17.85	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Call		184.00000	217,000	17.85	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.20	Call		558.00000	650,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.20	Put		182.00000	124,000	14.00	0.00	0	1,500
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		659.00000	745,000	14.92	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		331.00000	264,000	14.92	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		634.00000	718,000	15.07	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		356.00000	287,000	15.07	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		685.00000	774,000	14.78	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		307.00000	243,000	14.78	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		789.00000	863,000	17.08	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,156.00000	1,067,000	17.08	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		774.00000	846,000	17.16	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,191.00000	1,100,000	17.16	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		805.00000	880,000	17.00	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,122.00000	1,034,000	17.00	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>72,445</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total € / R</b>							<b>163,622,207.90</b>	<b>15,349</b>	<b>156,717</b>
AU\$ / R On 18/06/2012 Foreign Exchange Future			8.28530	8.19630			82,853.00	10	13,520
AU\$ / R On 17/09/2012 Foreign Exchange Future			8.32940	8.23870			0.00	0	3,160
AU\$ / R On 14/12/2012 Foreign Exchange Future			8.37960	8.28670			0.00	0	1,115
<b>Total AU\$ / R Future</b>							<b>82,853.00</b>	<b>10</b>	<b>17,795</b>
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		551.00000	638,000	17.52	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		5.00000	3,000	17.52	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		502.00000	589,000	16.90	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		6.00000	4,000	16.90	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		600.00000	688,000	18.14	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		4.00000	3,000	18.14	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		270.00000	316,000	14.74	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		268.00000	223,000	14.74	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		248.00000	290,000	14.75	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		296.00000	247,000	14.75	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		294.00000	344,000	14.73	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		242.00000	201,000	14.73	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		463.00000	518,000	14.64	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		266.00000	228,000	14.64	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		437.00000	490,000	14.70	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		290.00000	250,000	14.70	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		490.00000	548,000	14.58	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		243.00000	208,000	14.58	0.00	0	0
<b>Total AU\$ / R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AU\$ / R</b>								<b>82,853.00</b>	<b>10</b>	<b>17,795</b>
CAD/ R On 18/06/2012 Foreign Exchange Future			8.27680	8.13570				0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			8.36980	8.22600				0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Future			8.45420	8.30970				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		89.00000	172,000	12.77		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		103.00000	45,000	12.77		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		70.00000	138,000	12.64		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		134.00000	61,000	12.64		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		115.00000	209,000	12.90		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		79.00000	32,000	12.90		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		575.00000	697,000	13.05		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		58.00000	36,000	13.05		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		534.00000	654,000	13.00		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		67.00000	43,000	13.00		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		617.00000	741,000	13.11		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		50.00000	30,000	13.11		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		624.00000	741,000	13.14		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		118.00000	90,000	13.14		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Call		587.00000	701,000	13.09		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		131.00000	100,000	13.09		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		663.00000	781,000	13.19		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		107.00000	80,000	13.19		0.00	0	0
<b>Total CAD/ R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CAD/ R</b>								<b>0.00</b>	<b>0</b>	<b>10</b>
CF CANDOn 18/06/2012 Foreign Exchange Future			0.43700	0.30100				0.00	0	5,670
<b>Total CF CANDO CAAZ Future</b>								<b>0.00</b>	<b>0</b>	<b>5,670</b>
<b>Total CF CANDO CAAZ</b>								<b>0.00</b>	<b>0</b>	<b>5,670</b>
CF CANDOn 18/06/2012 Foreign Exchange Future				0.00000				0.00	0	0
<b>Total CF CANDO CABA Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CABA</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
CF CANDOn 18/06/2012 Foreign Exchange Future			0.00070	0.00160				0.00	0	8,000
<b>Total CF CANDO CABB Future</b>								<b>0.00</b>	<b>0</b>	<b>8,000</b>
<b>Total CF CANDO CABB</b>								<b>0.00</b>	<b>0</b>	<b>8,000</b>
CF CANDOn 18/06/2012 Foreign Exchange Future			0.01420	0.02990				0.00	0	0
<b>Total CF CANDO CABC Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CABC</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
CF CANDOn 18/06/2012 Foreign Exchange Future				0.00000				0.00	0	16,000
<b>Total CF CANDO CABD Future</b>								<b>0.00</b>	<b>0</b>	<b>16,000</b>
<b>Total CF CANDO CABD</b>								<b>0.00</b>	<b>0</b>	<b>16,000</b>
CHF / R On 18/06/2012 Foreign Exchange Future			8.80100	8.68310				0.00	0	7,569
CHF / R On 17/09/2012 Foreign Exchange Future			8.93850	8.82210				0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			9.07290	8.95520				0.00	0	0
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>7,619</b>
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		29.00000	42,000	17.77		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		446.00000	341,000	17.77		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		25.00000	35,000	18.19		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		492.00000	384,000	18.19		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		35.00000	50,000	17.34		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		402.00000	299,000	17.34		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		349.00000	404,000	15.51		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		277.00000	216,000	15.51		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		327.00000	379,000	15.72		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		305.00000	241,000	15.72		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		372.00000	430,000	15.30		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		250.00000	192,000	15.30		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		663.00000	740,000	15.24		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		213.00000	173,000	15.24		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		635.00000	707,000	15.29		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		235.00000	190,000	15.29		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		694.00000	775,000	15.19		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		194.00000	158,000	15.19		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>0.00</b>	<b>0</b>	<b>7,619</b>
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.43820	6.34420				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.49630	6.40130				0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.54090	6.44630				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		103.00000	167,000	13.73		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		59.00000	29,000	13.73		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		76.00000	132,000	13.74		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		82.00000	44,000	13.74		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		134.00000	206,000	13.72		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		40.00000	18,000	13.72		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		277.00000	341,000	13.49		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		119.00000	88,000	13.49		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		247.00000	308,000	13.50		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		139.00000	105,000	13.50		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		310.00000	377,000	13.49		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		102.00000	74,000	13.49		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Call		342.00000	403,000	15.31		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		233.00000	199,000	15.31		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		317.00000	374,000	15.34		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		258.00000	220,000	15.34		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		370.00000	432,000	15.27		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		211.00000	178,000	15.27		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			1.34120	1.30980				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.35710	1.32540				0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Future			1.37230	1.34030				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		1,601.00000	1,913,000	24.35		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		3.00000	1,000	24.35		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,106.00000	1,416,000	23.16		0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		8.00000	4,000	23.16		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,098.00000	2,412,000	25.54		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		0.00000	0,000	25.54		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		1,262.00000	1,530,000	17.22		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		116.00000	67,000	17.22		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		897.00000	1,130,000	17.80		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		251.00000	167,000	17.80		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,691.00000	1,994,000	18.10		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		45.00000	31,000	18.10		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		1,381.00000	1,628,000	17.70		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		258.00000	185,000	17.70		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		1,061.00000	1,276,000	18.16		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		438.00000	333,000	18.16		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,762.00000	2,036,000	17.42		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		139.00000	93,000	17.42		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>715,053,367.90</b>	<b>82,973</b>	<b>618,268</b>
<b>Total Options</b>								<b>817,500.00</b>	<b>2,500</b>	<b>403,490</b>
<b>Grand Total:</b>								<b>715,870,867.90</b>	<b>85,473</b>	<b>1,021,758</b>