



Currency Derivatives Daily MTM Report

Daily summary for: 07/06/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012			8.31300	8.36230			60,402,258.00	7,266	270,595
\$ / R	On	17/09/2012			8.42450	8.47460			188,860,441.00	22,418	106,534
\$ / R	On	14/12/2012			8.52540	8.57610			25,576.20	3	31,589
\$ / R	On	18/03/2013			8.62810	8.67850			10,353,720.00	1,200	13,690
\$ / R	On	13/12/2013			8.83480	8.88530			0.00	0	542
\$ / R	On	12/12/2014			9.55530	9.60080			0.00	0	0
Total \$ / R Future									259,641,995.20	30,887	422,950
\$ / R	On	18/06/2012	7.25	Call		1,112.00000	1,063,000	25.97	0.00	0	0
\$ / R	On	18/06/2012	7.25	Put		0.00000	0,000	25.97	0.00	0	0
\$ / R	On	18/06/2012	7.30	Call		1,062.00000	1,013,000	25.77	0.00	0	0
\$ / R	On	18/06/2012	7.30	Put		0.00000	0,000	25.77	0.00	0	0
\$ / R	On	18/06/2012	7.20	Call		1,162.00000	1,113,000	26.17	0.00	0	0
\$ / R	On	18/06/2012	7.20	Put		0.00000	0,000	26.17	0.00	0	0
\$ / R	On	18/06/2012	8.10	Call		286.00000	243,000	18.17	0.00	0	6,700
\$ / R	On	18/06/2012	8.10	Put		24.00000	30,000	18.17	0.00	0	6,832
\$ / R	On	18/06/2012	6.75	Put		0.00000	0,000	27.92	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		1,612.00000	1,563,000	27.92	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		73.00000	51,000	21.07	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		211.00000	238,000	21.07	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		42.00000	28,000	22.84	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		330.00000	365,000	22.84	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		30.00000	19,000	23.96	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		418.00000	456,000	23.96	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,362.00000	1,313,000	26.95	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		0.00000	0,000	26.95	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		863.00000	814,000	24.35	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		1.00000	1,000	24.35	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		372.00000	326,000	17.90	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		10.00000	13,000	17.90	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		211.00000	171,000	18.44	0.00	0	7,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		49.00000	58,000	18.44	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		614.00000	565,000	20.15	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		2.00000	2,000	20.15	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		509.00000	549,000	25.02	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		21.00000	12,000	25.02	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		664.00000	615,000	20.99	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		2.00000	2,000	20.99	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		893.00000	940,000	28.77	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		5.00000	3,000	28.77	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		105.00000	77,000	19.89	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		143.00000	164,000	19.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Call		1,312.00000	1,263,000	26.75	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		0.00000	0,000	26.75	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		2.00000	2,000	21.83	0.00	0	6,800
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		714.00000	665,000	21.83	0.00	0	6,700
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Call		565.00000	516,000	19.31	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Put		3.00000	3,000	19.31	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	7.90	Call		466.00000	418,000	17.64	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.90	Put		4.00000	5,000	17.64	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		1,938.00000	1,987,000	37.34	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		0.00000	0,000	37.34	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,291.00000	1,242,000	18.55	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		16.00000	18,000	18.55	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,244.00000	1,194,000	18.36	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		19.00000	20,000	18.36	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,339.00000	1,290,000	18.73	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		14.00000	16,000	18.73	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		21.00000	23,000	18.17	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,196.00000	1,147,000	18.17	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		824.00000	857,000	23.74	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		199.00000	181,000	23.74	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		683.00000	640,000	18.02	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		108.00000	116,000	18.02	0.00	0	20,360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		326.00000	299,000	21.22	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		451.00000	475,000	21.22	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		906.00000	941,000	24.24	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		181.00000	165,000	24.24	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		591.00000	619,000	22.22	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		266.00000	243,000	22.22	0.00	0	250
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		836.00000	791,000	17.58	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		61.00000	67,000	17.58	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		327.00000	347,000	20.22	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		402.00000	371,000	20.22	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		551.00000	514,000	18.74	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		176.00000	190,000	18.74	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		1,010.00000	961,000	17.43	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		35.00000	37,000	17.43	0.00	0	246
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Call		1,102.00000	1,053,000	17.80	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Put		27.00000	29,000	17.80	0.00	0	8,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Put		555.00000	582,000	21.97	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Call		280.00000	256,000	21.97	0.00	0	27,100
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Call		362.00000	333,000	20.72	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Put		387.00000	409,000	20.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.00	Call		614.00000	572,000	18.25	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.00	Put		139.00000	148,000	18.25	14,800.00	100	4,025
\$ / R	On	17/09/2012	Foreign Exchange Option	8.25	Call		471.00000	437,000	19.48	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.25	Put		246.00000	263,000	19.48	0.00	0	5,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.30	Put		991.00000	1,026,000	24.74	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.30	Call		166.00000	150,000	24.74	0.00	0	250
\$ / R	On	17/09/2012	Foreign Exchange Option	9.00	Put		744.00000	775,000	23.23	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.00	Call		219.00000	199,000	23.23	0.00	0	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		999.00000	949,000	17.63	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		123.00000	124,000	17.63	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		960.00000	913,000	17.76	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		134.00000	138,000	17.76	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,039.00000	989,000	17.67	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		113.00000	114,000	17.67	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		219.00000	225,000	18.43	0.00	0	6,040
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		795.00000	750,000	18.43	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		886.00000	909,000	22.77	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		362.00000	334,000	22.77	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Call		635.00000	595,000	19.58	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Put		359.00000	370,000	19.58	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Put		537.00000	553,000	20.88	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Call		513.00000	478,000	20.88	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Put		811.00000	833,000	22.39	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Call		387.00000	358,000	22.39	0.00	0	5,500
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		983.00000	943,000	18.43	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		255.00000	265,000	18.43	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		954.00000	914,000	18.58	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		276.00000	286,000	18.58	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,013.00000	972,000	18.28	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		235.00000	244,000	18.28	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		932.00000	955,000	22.28	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		510.00000	483,000	22.28	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		898.00000	858,000	18.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		320.00000	330,000	18.87	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		905.00000	867,000	21.46	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		998.00000	1,010,000	21.46	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		888.00000	850,000	21.56	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,031.00000	1,043,000	21.56	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		922.00000	884,000	21.35	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		965.00000	977,000	21.35	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Call		1,304.00000	1,259,000	18.70	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Put		419.00000	424,000	18.70	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Put		1,012.00000	1,024,000	21.50	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Call		897.00000	859,000	21.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,799.00000	1,754,000	20.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		698.00000	699,000	20.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,777.00000	1,731,000	20.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		726.00000	726,000	20.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,822.00000	1,777,000	20.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		671.00000	672,000	20.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		451.00000	453,000	19.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,052.00000	2,008,000	19.08	0.00	0	200
Total \$ / R Option										14,800.00	100	267,795
Total \$ / R										259,656,795.20	30,987	690,745
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			8.31300	8.36230			91,443.00	11	70
\$ / R MAX	On	17/09/2012	Foreign Exchange Future			8.42450	8.47460			0.00	0	860
\$ / R MAX	On	14/12/2012	Foreign Exchange Future			8.52540	8.57610			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										91,443.00	11	932
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		12,519.00000	9,382,000	19.30		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		11,289.00000	13,082,000	19.30		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		10,486.00000	7,679,000	19.89		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		14,256.00000	16,379,000	19.89		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		15,037.00000	11,424,000	18.71		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		8,807.00000	10,124,000	18.71		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		87,667.00000	83,085,000	17.47		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		5,247.00000	5,675,000	17.47		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		83,571.00000	79,042,000	17.58		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		6,151.00000	6,632,000	17.58		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		91,862.00000	87,230,000	17.36		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		4,442.00000	4,820,000	17.36		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		87,593.00000	82,959,000	18.09		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		17,303.00000	17,739,000	18.09		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		84,335.00000	79,737,000	18.23		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		19,045.00000	19,517,000	18.23		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		90,951.00000	86,283,000	17.96		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		15,661.00000	16,063,000	17.96		0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										91,443.00	11	932
£ / R	On 18/06/2012	Foreign Exchange Future			12.94000	12.93050				78,908,120.00	6,098	71,778
£ / R	On 17/09/2012	Foreign Exchange Future			13.10720	13.09930				0.00	0	5,061
£ / R	On 14/12/2012	Foreign Exchange Future			13.25850	13.25220				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										78,908,120.00	6,098	77,539
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,083.00000	1,091,000	21.62	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		3.00000	1,000	21.62	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,033.00000	1,042,000	21.33	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		3.00000	2,000	21.33	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,133.00000	1,141,000	21.91	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		3.00000	1,000	21.91	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		1,831.00000	1,840,000	20.08	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		1.00000	0,000	20.08	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		32.00000	27,000	18.07	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		462.00000	467,000	18.07	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		367.00000	361,000	18.36	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		718.00000	704,000	18.36	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		353.00000	346,000	18.51	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		754.00000	739,000	18.51	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		382.00000	376,000	18.21	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		683.00000	669,000	18.21	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,777.00000	1,785,000	17.39	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		28.00000	28,000	17.39	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		1,087.00000	1,081,000	15.99	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		285.00000	273,000	15.99	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		1,056.00000	1,050,000	16.07	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		304.00000	292,000	16.07	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		1,119.00000	1,113,000	15.92	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		267.00000	255,000	15.92	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										78,908,120.00	6,098	131,539
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10450	0.10580			7,628.50	73	520
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10600	0.10730			2,650.00	25	3,329
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10740	0.10880			0.00	0	0
Total ¥ / R Future										10,278.50	98	3,849
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		114.00000	68,000	26.55	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		334.00000	418,000	26.55	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		6.00000	3,000	31.28	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,226.00000	1,353,000	31.28	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		789.00000	664,000	25.15	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		9.00000	14,000	25.15	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		1,485.00000	1,367,000	21.21	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		55.00000	67,000	21.21	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		751.00000	667,000	22.81	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		321.00000	367,000	22.81	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		2,439.00000	2,310,000	23.21	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		9.00000	10,000	23.21	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		1,665.00000	1,540,000	20.66	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		125.00000	140,000	20.66	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		984.00000	888,000	22.08	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		444.00000	488,000	22.08	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		2,565.00000	2,426,000	20.68	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		25.00000	26,000	20.68	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										10,278.50	98	3,849
€ / R	On	18/06/2012	Foreign Exchange Future			10.44180	10.44940			5,262,667.20	504	46,866
€ / R	On	17/09/2012	Foreign Exchange Future			10.59030	10.59860			3,060,596.70	289	17,136
€ / R	On	14/12/2012	Foreign Exchange Future			10.72850	10.73840			0.00	0	20,612
€ / R	On	13/12/2013	Foreign Exchange Future			11.12190	11.14160			0.00	0	435
Total € / R Future										8,323,263.90	793	85,049
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		143.00000	129,000	14.79	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		94.00000	87,000	14.79	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		117.00000	102,000	14.62	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		118.00000	110,000	14.62	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		173.00000	160,000	14.97	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		74.00000	68,000	14.97	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		57.00000	52,000	15.14	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		206.00000	194,000	15.14	46,560.00	240	800
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		652.00000	644,000	17.90	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		3.00000	2,000	17.90	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		850.00000	843,000	19.96	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		1.00000	1,000	19.96	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		1,000.00000	992,000	21.50	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		1.00000	0,000	21.50	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		602.00000	595,000	17.38	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		3.00000	3,000	17.38	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		12.00000	11,000	16.00	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		411.00000	403,000	16.00	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		181.00000	173,000	15.28	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		80.00000	65,000	15.28	0.00	0	5,120
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		333.00000	317,000	16.95	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		460.00000	452,000	16.95	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		316.00000	300,000	17.14	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		493.00000	485,000	17.14	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		350.00000	335,000	16.76	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		427.00000	420,000	16.76	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,176.00000	1,166,000	14.80	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		27.00000	26,000	14.80	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		907.00000	896,000	14.49	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		58.00000	56,000	14.49	0.00	0	1,625
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Put		851.00000	844,000	18.98	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Call		200.00000	184,000	18.98	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.20	Call		578.00000	564,000	15.22	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.20	Put		179.00000	174,000	15.22	0.00	0	1,500
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		692.00000	674,000	16.00	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		344.00000	336,000	16.00	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		668.00000	650,000	16.16	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		370.00000	362,000	16.16	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		717.00000	699,000	15.85	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		319.00000	311,000	15.85	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		861.00000	825,000	18.03	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,212.00000	1,196,000	18.03	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		846.00000	810,000	18.11	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,247.00000	1,231,000	18.11	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		877.00000	841,000	17.95	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,178.00000	1,162,000	17.95	0.00	0	0
Total € / R Option										46,560.00	240	72,445
Total € / R										8,369,823.90	1,033	157,494
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.25570	8.26260			4,251,685.50	515	13,531
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.29950	8.30670			2,074,875.00	250	3,404
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.34270	8.35250			0.00	0	2,050
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.38720	8.39950			0.00	0	2,000
Total AU\$ / R Future										6,326,560.50	765	20,985
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		615.00000	607,000	20.61	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		2.00000	1,000	20.61	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		565.00000	558,000	19.83	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		2.00000	2,000	19.83	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		664.00000	657,000	21.39	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		1.00000	1,000	21.39	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Call		327.00000	314,000	16.13	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Put		257.00000	251,000	16.13	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Call		302.00000	289,000	16.14	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Put		282.00000	276,000	16.14	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Call		354.00000	340,000	16.12	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Put		234.00000	227,000	16.12	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.09	Call		535.00000	517,000	15.94	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		272.00000	264,000	15.94	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		508.00000	490,000	16.00	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		295.00000	287,000	16.00	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		564.00000	545,000	15.89	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		251.00000	242,000	15.89	0.00	0	0
AU\$ / R On 18/03/2013 Foreign Exchange Option	8.37	Call		509.00000	487,000	16.21	0.00	0	0
AU\$ / R On 18/03/2013 Foreign Exchange Option	8.37	Put		478.00000	468,000	16.21	0.00	0	0
AU\$ / R On 18/03/2013 Foreign Exchange Option	8.42	Call		488.00000	466,000	16.29	0.00	0	0
AU\$ / R On 18/03/2013 Foreign Exchange Option	8.42	Put		507.00000	497,000	16.29	0.00	0	0
AU\$ / R On 18/03/2013 Foreign Exchange Option	8.32	Call		531.00000	509,000	16.14	0.00	0	0
AU\$ / R On 18/03/2013 Foreign Exchange Option	8.32	Put		450.00000	440,000	16.14	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							6,326,560.50	765	20,985
CAD/ R On 18/06/2012 Foreign Exchange Future			8.11590	8.09590			397,679.10	49	45
CAD/ R On 17/09/2012 Foreign Exchange Future			8.20880	8.18850			0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Future			8.29280	8.27310			0.00	0	0
Total CAD/ R Future							397,679.10	49	45
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		59.00000	57,000	13.01	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		113.00000	91,000	13.01	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		44.00000	42,000	13.52	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		148.00000	126,000	13.52	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		78.00000	78,000	12.49	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		82.00000	62,000	12.49	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		547.00000	563,000	13.81	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		67.00000	63,000	13.81		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		507.00000	523,000	13.77		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		77.00000	73,000	13.77		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		587.00000	603,000	13.85		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		57.00000	53,000	13.85		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		614.00000	625,000	13.95		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		145.00000	136,000	13.95		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Call		579.00000	589,000	13.91		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		160.00000	150,000	13.91		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		650.00000	661,000	13.98		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		131.00000	122,000	13.98		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								397,679.10	49	45
CF CANDO On 18/06/2012 Foreign Exchange Future			0.31900	0.35220				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			0.00020	0.00050				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			0.01880	0.02680				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			8.69640	8.70460			31,698,378.00	3,645	25,745
CHF / R On 17/09/2012 Foreign Exchange Future			8.83140	8.84150			0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			8.95990	8.97180			0.00	0	0
Total CHF / R Future							31,698,378.00	3,645	25,795
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		17.00000	12,000	19.35	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		412.00000	416,000	19.35	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		14.00000	9,000	19.81	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		459.00000	463,000	19.81	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		22.00000	16,000	18.89	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		367.00000	370,000	18.89	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		385.00000	374,000	17.91	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		294.00000	293,000	17.91	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		364.00000	353,000	18.11	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		323.00000	322,000	18.11	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		408.00000	397,000	17.71	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		267.00000	266,000	17.71	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		736.00000	723,000	18.34	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		270.00000	269,000	18.34	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		707.00000	696,000	18.52	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		291.00000	292,000	18.52		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		766.00000	753,000	18.26		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		250.00000	249,000	18.26		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								31,698,378.00	3,645	25,795
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.40580	6.40450				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.46510	6.46500				0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.50700	6.50880				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		138.00000	137,000	16.29		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		34.00000	31,000	16.29		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		105.00000	102,000	16.07		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		51.00000	46,000	16.07		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		176.00000	175,000	16.52		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		22.00000	19,000	16.52		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		321.00000	318,000	13.88		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		99.00000	96,000	13.88		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		289.00000	285,000	13.89		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		117.00000	113,000	13.89		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		355.00000	352,000	13.87		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		83.00000	80,000	13.87		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Call		394.00000	385,000	15.81		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		223.00000	215,000	15.81		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		367.00000	358,000	15.85		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		246.00000	238,000	15.85		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		422.00000	413,000	15.77		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		201.00000	193,000	15.77		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			1.30590	1.31360				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.32110	1.32880				0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Future			1.33550	1.34270				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,637.00000	1,559,000	25.80		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		1.00000	0,000	25.80		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,139.00000	1,062,000	22.40		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		3.00000	3,000	22.40		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,136.00000	2,059,000	26.39		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		0.00000	0,000	26.39		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		1,301.00000	1,228,000	18.47		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		121.00000	125,000	18.47		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		941.00000	875,000	19.05		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		261.00000	272,000	19.05		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,733.00000	1,650,000	17.96		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		53.00000	47,000	17.96		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		1,437.00000	1,367,000	19.07		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		290.00000	292,000	19.07		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		1,125.00000	1,059,000	19.59		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		478.00000	484,000	19.59	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,808.00000	1,735,000	18.68	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		161.00000	160,000	18.68	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							385,397,718.20	42,346	663,979
Total Options							61,360.00	340	394,240
Grand Total:							385,459,078.20	42,686	1,058,219