



# Currency Derivatives Daily MTM Report

Daily summary for: 08/06/2012

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			8.44230	8.31300			152,138,688.30	18,021	267,077
\$ / R On 17/09/2012 Foreign Exchange Future			8.55610	8.42450			99,122,418.50	11,585	106,253
\$ / R On 14/12/2012 Foreign Exchange Future			8.65930	8.52540			0.00	0	31,589
\$ / R On 18/03/2013 Foreign Exchange Future			8.76340	8.62810			0.00	0	13,690
\$ / R On 13/12/2013 Foreign Exchange Future			8.95050	8.83480			0.00	0	542
\$ / R On 12/12/2014 Foreign Exchange Future			9.45630	9.55530			0.00	0	0
<b>Total \$ / R Future</b>							<b>251,261,106.80</b>	<b>29,606</b>	<b>419,151</b>
\$ / R On 18/06/2012 Foreign Exchange Option	7.25	Call		1,063.00000	1,192,000	27.11	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.25	Put		0.00000	0,000	27.11	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.30	Call		1,013.00000	1,142,000	26.87	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.30	Put		0.00000	0,000	26.87	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.20	Call		1,113.00000	1,242,000	27.36	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.20	Put		0.00000	0,000	27.36	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	8.10	Call		243.00000	351,000	17.84	0.00	0	6,700
\$ / R On 18/06/2012 Foreign Exchange Option	8.10	Put		30.00000	9,000	17.84	0.00	0	6,832
\$ / R On 18/06/2012 Foreign Exchange Option	6.75	Put		0.00000	0,000	29.54	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		1,563.00000	1,692,000	29.54	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		51.00000	85,000	19.96	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		238.00000	143,000	19.96	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		28.00000	45,000	21.57	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		365.00000	253,000	21.57	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		19.00000	29,000	22.64	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		456.00000	337,000	22.64	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,313.00000	1,442,000	28.33	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		0.00000	0,000	28.33	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		814.00000	943,000	25.90	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		1.00000	1,000	25.90	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		326.00000	446,000	18.48	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		13.00000	4,000	18.48	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		171.00000	265,000	18.29	0.00	0	7,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		58.00000	23,000	18.29	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		565.00000	694,000	22.81	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		2.00000	2,000	22.81	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		549.00000	427,000	23.72	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		12.00000	19,000	23.72	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		615.00000	743,000	23.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		2.00000	1,000	23.68	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		940.00000	811,000	27.18	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		3.00000	3,000	27.18	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		77.00000	129,000	19.20	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		164.00000	87,000	19.20	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	7.05	Call		1,263.00000	1,392,000	28.08	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		0.00000	0,000	28.08	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		2.00000	1,000	24.55	0.00	0	6,800
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		665.00000	793,000	24.55	0.00	0	6,700
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Call		516.00000	644,000	21.95	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Put		3.00000	2,000	21.95	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	7.90	Call		418.00000	545,000	20.22	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.90	Put		5.00000	3,000	20.22	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		1,987.00000	1,858,000	36.50	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		0.00000	0,000	36.50	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,242.00000	1,370,000	19.18	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		18.00000	14,000	19.18	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,194.00000	1,322,000	19.03	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		20.00000	16,000	19.03	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,290.00000	1,418,000	19.32	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		16.00000	12,000	19.32	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		23.00000	18,000	18.88	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,147.00000	1,274,000	18.88	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		857.00000	759,000	23.45	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		181.00000	215,000	23.45	5,160,000.00	24,000	24,360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		640.00000	745,000	18.18	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		116.00000	89,000	18.18	0.00	0	20,360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		299.00000	357,000	21.02	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		475.00000	401,000	21.02	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		941.00000	840,000	23.94	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		165.00000	196,000	23.94	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		619.00000	534,000	21.99	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		243.00000	290,000	21.99	0.00	0	250
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		791.00000	905,000	17.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		67.00000	49,000	17.72	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		347.00000	284,000	20.07	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		371.00000	440,000	20.07	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		514.00000	603,000	18.65	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		190.00000	147,000	18.65	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		961.00000	1,086,000	18.30	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		37.00000	30,000	18.30	0.00	0	246
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Call		1,053.00000	1,180,000	18.59	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Put		29.00000	24,000	18.59	0.00	0	8,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Put		582.00000	499,000	21.75	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Call		256.00000	305,000	21.75	0.00	0	27,100
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Call		333.00000	396,000	20.54	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Put		409.00000	340,000	20.54	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.00	Call		572.00000	672,000	18.42	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.00	Put		148.00000	116,000	18.42	0.00	0	4,025
\$ / R	On	17/09/2012	Foreign Exchange Option	8.25	Call		437.00000	516,000	19.36	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.25	Put		263.00000	210,000	19.36	0.00	0	5,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.30	Put		1,026.00000	922,000	24.43	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.30	Call		150.00000	178,000	24.43	0.00	0	250
\$ / R	On	17/09/2012	Foreign Exchange Option	9.00	Put		775.00000	681,000	22.96	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.00	Call		199.00000	237,000	22.96	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	17/09/2012	Foreign Exchange Option	7.75	Call		0.00000	863,000	17.83	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.75	Put		0.00000	57,000	17.83	2,513,700.00	44,100	44,100
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		949.00000	1,063,000	17.94	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		124.00000	104,000	17.94	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		913.00000	1,023,000	17.90	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		138.00000	114,000	17.90	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		989.00000	1,104,000	17.98	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		114.00000	95,000	17.98	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		225.00000	186,000	18.39	0.00	0	6,040
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		750.00000	845,000	18.39	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		909.00000	822,000	22.55	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		334.00000	381,000	22.55	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Call		595.00000	672,000	19.36	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Put		370.00000	313,000	19.36	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Put		553.00000	483,000	20.67	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Call		478.00000	542,000	20.67	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Put		833.00000	749,000	22.18	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Call		358.00000	408,000	22.18	0.00	0	5,500
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		943.00000	1,036,000	18.21	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		265.00000	223,000	18.21	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		914.00000	1,005,000	18.35	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		286.00000	242,000	18.35	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		972.00000	1,068,000	18.07	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		244.00000	205,000	18.07	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		955.00000	871,000	22.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		483.00000	534,000	22.01	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		858.00000	945,000	18.64	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		330.00000	282,000	18.64	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		867.00000	924,000	21.37	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,010.00000	951,000	21.37	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		850.00000	907,000	21.47	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,043.00000	984,000	21.47	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		884.00000	941,000	21.24	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		977.00000	918,000	21.24	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Call		1,259.00000	1,339,000	18.63	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Put		424.00000	389,000	18.63	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Put		1,024.00000	966,000	21.41	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Call		859.00000	916,000	21.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,754.00000	1,657,000	19.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		699.00000	701,000	19.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,731.00000	1,637,000	19.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		726.00000	731,000	19.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,777.00000	1,681,000	19.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		672.00000	675,000	19.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		453.00000	461,000	18.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,008.00000	1,917,000	18.76	0.00	0	200
<b>Total \$ / R Option</b>										<b>7,673,700.00</b>	<b>68,100</b>	<b>335,895</b>
<b>Total \$ / R</b>										<b>258,934,806.80</b>	<b>97,706</b>	<b>755,046</b>
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			8.44230	8.31300			50,653.80	6	71
\$ / R MAX	On	17/09/2012	Foreign Exchange Future			8.55610	8.42450			42,780.50	5	860

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	14/12/2012	Foreign Exchange Future			8.65930	8.52540			0.00	0	2
<b>Total \$ / R MAXI Future</b>									<b>93,434.30</b>	<b>11</b>	<b>933</b>
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		9,382.00000	15,771,000	18.97	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		13,082.00000	6,541,000	18.97	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		7,679.00000	12,923,000	19.20	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		16,379.00000	8,693,000	19.20	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		11,424.00000	18,993,000	18.74	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		10,124.00000	4,763,000	18.74	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		83,085.00000	94,913,000	17.86	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		5,675.00000	4,343,000	17.86	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		79,042.00000	90,451,000	17.72	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		6,632.00000	4,881,000	17.72	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		87,230.00000	99,428,000	18.01	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		4,820.00000	3,858,000	18.01	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		82,959.00000	93,102,000	18.06	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		17,739.00000	14,492,000	18.06	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		79,737.00000	89,651,000	18.19	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		19,517.00000	16,041,000	18.19	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		86,283.00000	96,650,000	17.93	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		16,063.00000	13,040,000	17.93	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>93,434.30</b>	<b>11</b>	<b>933</b>
£ / R	On 18/06/2012	Foreign Exchange Future			13.01540	12.94000			12,104,322.00	930	72,696
£ / R	On 17/09/2012	Foreign Exchange Future			13.18530	13.10720			65,926.50	5	5,066

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2012			13.34000	13.25850			0.00	0	700
<b>Total £ / R Future</b>									<b>12,170,248.50</b>	<b>935</b>	<b>78,462</b>
£ / R	On	18/06/2012				1,091.00000	1,166,000	22.87	0.00	0	0
£ / R	On	18/06/2012				1.00000	1,000	22.87	0.00	0	0
£ / R	On	18/06/2012				1,042.00000	1,117,000	22.58	0.00	0	0
£ / R	On	18/06/2012				2.00000	2,000	22.58	0.00	0	0
£ / R	On	18/06/2012				1,141.00000	1,216,000	23.16	0.00	0	0
£ / R	On	18/06/2012				1.00000	1,000	23.16	0.00	0	0
£ / R	On	18/06/2012				1,840.00000	1,915,000	20.72	0.00	0	0
£ / R	On	18/06/2012				0.00000	0,000	20.72	0.00	0	24,000
£ / R	On	18/06/2012				27.00000	20,000	19.18	0.00	0	0
£ / R	On	18/06/2012				467.00000	535,000	19.18	0.00	0	0
£ / R	On	17/09/2012				361.00000	397,000	18.57	0.00	0	24,000
£ / R	On	17/09/2012				704.00000	662,000	18.57	0.00	0	0
£ / R	On	17/09/2012				346.00000	381,000	18.71	0.00	0	0
£ / R	On	17/09/2012				739.00000	696,000	18.71	0.00	0	0
£ / R	On	17/09/2012				376.00000	413,000	18.42	0.00	0	0
£ / R	On	17/09/2012				669.00000	628,000	18.42	0.00	0	0
£ / R	On	17/09/2012				1,785.00000	1,863,000	17.92	0.00	0	0
£ / R	On	17/09/2012				28.00000	28,000	17.92	0.00	0	6,000
£ / R	On	17/09/2012				0.00000	1,122,000	15.55	0.00	0	0
£ / R	On	17/09/2012				0.00000	87,000	15.55	3,340,800.00	38,400	38,400
£ / R	On	17/09/2012				0.00000	954,000	19.72	0.00	0	0
£ / R	On	17/09/2012				0.00000	289,000	19.72	4,161,600.00	14,400	14,400
£ / R	On	14/12/2012				1,081.00000	1,152,000	16.40	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	12.45	Put		273.00000	262,000	16.40	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		1,050.00000	1,120,000	16.47	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		292.00000	280,000	16.47	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		1,113.00000	1,185,000	16.33	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		255.00000	245,000	16.33	0.00	0	0
<b>Total £ / R Option</b>										<b>7,502,400.00</b>	<b>52,800</b>	<b>106,800</b>
<b>Total £ / R</b>										<b>19,672,648.50</b>	<b>53,735</b>	<b>185,262</b>
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10610	0.10450			0.00	0	520
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10760	0.10600			0.00	0	3,329
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10910	0.10740			0.00	0	0
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>3,849</b>
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		68.00000	101,000	25.51	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		418.00000	291,000	25.51	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		3.00000	3,000	30.24	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,353.00000	1,193,000	30.24	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		664.00000	815,000	25.24	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		14.00000	5,000	25.24	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		1,367.00000	1,511,000	21.32	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		67.00000	51,000	21.32	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		667.00000	766,000	22.78	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		367.00000	306,000	22.78	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		2,310.00000	2,468,000	23.83	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		10.00000	8,000	23.83	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		1,540.00000	1,686,000	20.73	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	0.09	Put		140.00000	116,000	20.73	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		888.00000	993,000	21.99	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		488.00000	423,000	21.99	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		2,426.00000	2,593,000	21.16	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		26.00000	23,000	21.16	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>0.00</b>	<b>0</b>	<b>3,849</b>
€ / R	On	18/06/2012	Foreign Exchange Future			10.52640	10.44180			10,221,134.40	971	45,935
€ / R	On	17/09/2012	Foreign Exchange Future			10.67750	10.59030			10,207,690.00	956	17,687
€ / R	On	14/12/2012	Foreign Exchange Future			10.81920	10.72850			0.00	0	20,612
€ / R	On	13/12/2013	Foreign Exchange Future			11.20200	11.12190			0.00	0	435
<b>Total € / R Future</b>										<b>20,428,824.40</b>	<b>1,927</b>	<b>84,669</b>
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		129.00000	181,000	15.41	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		87.00000	55,000	15.41	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		102.00000	148,000	15.18	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		110.00000	72,000	15.18	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		160.00000	218,000	15.63	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		68.00000	42,000	15.63	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		52.00000	32,000	15.86	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		194.00000	258,000	15.86	0.00	0	800
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		644.00000	728,000	19.17	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		2.00000	2,000	19.17	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		843.00000	927,000	21.14	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		1.00000	1,000	21.14	0.00	0	1,000

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	9.45	Call		992.00000	1,077,000	21.92	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		0.00000	1,000	21.92	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		595.00000	678,000	18.68	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		3.00000	2,000	18.68	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		11.00000	6,000	16.98	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		403.00000	482,000	16.98	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		173.00000	115,000	14.73	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		65.00000	91,000	14.73	0.00	0	5,120
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		317.00000	356,000	16.93	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		452.00000	404,000	16.93	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		300.00000	338,000	17.12	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		485.00000	436,000	17.12	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		335.00000	376,000	16.74	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		420.00000	374,000	16.74	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,166.00000	1,251,000	15.38	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		26.00000	24,000	15.38	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		896.00000	972,000	14.54	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		56.00000	45,000	14.54	0.00	0	1,625
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Put		844.00000	782,000	18.99	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Call		184.00000	209,000	18.99	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.20	Call		564.00000	624,000	15.15	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.20	Put		174.00000	147,000	15.15	0.00	0	1,500
€ / R	On	17/09/2012	Foreign Exchange Option	9.90	Call		0.00000	847,000	14.71	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.90	Put		0.00000	70,000	14.71	2,335,200.00	33,360	33,360
€ / R	On	17/09/2012	Foreign Exchange Option	11.20	Put		0.00000	742,000	18.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Option	11.20	Call		0.00000	219,000	18.80	4,664,700.00	21,300	21,300
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		674.00000	730,000	15.96	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		336.00000	301,000	15.96	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		650.00000	704,000	16.12	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		362.00000	325,000	16.12	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		699.00000	757,000	15.81	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		311.00000	278,000	15.81	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		825.00000	863,000	18.01	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,196.00000	1,154,000	18.01	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		810.00000	847,000	18.09	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,231.00000	1,188,000	18.09	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		841.00000	879,000	17.93	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,162.00000	1,120,000	17.93	0.00	0	0
<b>Total € / R Option</b>										<b>6,999,900.00</b>	<b>54,660</b>	<b>127,105</b>
<b>Total € / R</b>										<b>27,428,724.40</b>	<b>56,587</b>	<b>211,774</b>
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.32920	8.25570			283,192.80	34	13,525
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.37450	8.29950			0.00	0	3,404
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.42090	8.34270			0.00	0	2,050
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.46800	8.38720			0.00	0	2,000
<b>Total AU\$ / R Future</b>										<b>283,192.80</b>	<b>34</b>	<b>20,979</b>
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		607.00000	680,000	21.87	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		1.00000	1,000	21.87	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		558.00000	630,000	21.07	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		2.00000	1,000	21.07	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 18/06/2012 Foreign Exchange Option	7.60	Call		657.00000	730,000	22.66		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		1.00000	1,000	22.66		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		314.00000	355,000	16.09		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		251.00000	217,000	16.09		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		289.00000	328,000	16.10		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		276.00000	240,000	16.10		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		340.00000	384,000	16.09		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		227.00000	196,000	16.09		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		517.00000	565,000	15.88		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		264.00000	233,000	15.88		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		490.00000	536,000	15.93		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		287.00000	254,000	15.93		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		545.00000	595,000	15.82		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		242.00000	213,000	15.82		0.00	0	0
AU\$ / R On 18/03/2013 Foreign Exchange Option	8.37	Call		487.00000	528,000	16.12		0.00	0	0
AU\$ / R On 18/03/2013 Foreign Exchange Option	8.37	Put		468.00000	429,000	16.12		0.00	0	0
AU\$ / R On 18/03/2013 Foreign Exchange Option	8.42	Call		466.00000	505,000	16.19		0.00	0	0
AU\$ / R On 18/03/2013 Foreign Exchange Option	8.42	Put		497.00000	456,000	16.19		0.00	0	0
AU\$ / R On 18/03/2013 Foreign Exchange Option	8.32	Call		509.00000	551,000	16.05		0.00	0	0
AU\$ / R On 18/03/2013 Foreign Exchange Option	8.32	Put		440.00000	402,000	16.05		0.00	0	0
<b>Total AU\$ / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>								<b>283,192.80</b>	<b>34</b>	<b>20,979</b>
CAD/ R On 18/06/2012 Foreign Exchange Future			8.18480	8.11590				0.00	0	45
CAD/ R On 17/09/2012 Foreign Exchange Future			8.27980	8.20880				0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Future			8.36610	8.29280				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CAD/ R Future</b>								<b>0.00</b>	<b>0</b>	<b>45</b>
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		57.00000	94,000	13.87		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		91.00000	59,000	13.87		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		42.00000	66,000	13.59		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		126.00000	81,000	13.59		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		78.00000	126,000	14.16		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		62.00000	41,000	14.16		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		563.00000	624,000	14.10		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		63.00000	53,000	14.10		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		523.00000	583,000	14.07		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		73.00000	62,000	14.07		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		603.00000	666,000	14.13		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		53.00000	45,000	14.13		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		625.00000	684,000	14.17		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		136.00000	122,000	14.17		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Call		589.00000	647,000	14.14		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		150.00000	135,000	14.14		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		661.00000	722,000	14.21		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		122.00000	110,000	14.21		0.00	0	0
<b>Total CAD/ R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>								<b>0.00</b>	<b>0</b>	<b>45</b>
CF CANDO On 18/06/2012 Foreign Exchange Future			0.41260	0.31900				0.00	0	2,835
<b>Total CF CANDO CAAZ Future</b>								<b>0.00</b>	<b>0</b>	<b>2,835</b>
<b>Total CF CANDO CAAZ</b>								<b>0.00</b>	<b>0</b>	<b>2,835</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO 18/06/2012 Foreign Exchange Future				0.00000			0.00	0	0
<b>Total CF CANDO CABA Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CABA</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CF CANDO 18/06/2012 Foreign Exchange Future				0.00020			0.00	0	8,000
<b>Total CF CANDO CABB Future</b>							<b>0.00</b>	<b>0</b>	<b>8,000</b>
<b>Total CF CANDO CABB</b>							<b>0.00</b>	<b>0</b>	<b>8,000</b>
CF CANDO 18/06/2012 Foreign Exchange Future			0.01090	0.01880			0.00	0	0
<b>Total CF CANDO CABC Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CABC</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CF CANDO 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>
CF CANDO 17/09/2012 Foreign Exchange Future			0.09320	0.11580			0.00	11,120	11,120
<b>Total CF CANDO CABE Future</b>							<b>0.00</b>	<b>11,120</b>	<b>11,120</b>
<b>Total CF CANDO CABE</b>							<b>0.00</b>	<b>11,120</b>	<b>11,120</b>
CF CANDO 17/09/2012 Foreign Exchange Future			0.05870	0.08240			0.00	7,100	7,100
<b>Total CF CANDO CABF Future</b>							<b>0.00</b>	<b>7,100</b>	<b>7,100</b>
<b>Total CF CANDO CABF</b>							<b>0.00</b>	<b>7,100</b>	<b>7,100</b>
CF CANDO 17/09/2012 Foreign Exchange Future			0.11360	0.10690			0.00	14,700	14,700
<b>Total CF CANDO CABG Future</b>							<b>0.00</b>	<b>14,700</b>	<b>14,700</b>
<b>Total CF CANDO CABG</b>							<b>0.00</b>	<b>14,700</b>	<b>14,700</b>
CF CANDO 17/09/2012 Foreign Exchange Future			0.02890	0.03060			0.00	8,000	8,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CF CANDO CABH Future</b>							<b>0.00</b>	<b>8,000</b>	<b>8,000</b>
<b>Total CF CANDO CABH</b>							<b>0.00</b>	<b>8,000</b>	<b>8,000</b>
CF CANDO On 17/09/2012 Foreign Exchange Future			0.13850	0.13020			0.00	12,800	12,800
<b>Total CF CANDO CABI Future</b>							<b>0.00</b>	<b>12,800</b>	<b>12,800</b>
<b>Total CF CANDO CABI</b>							<b>0.00</b>	<b>12,800</b>	<b>12,800</b>
CF CANDO On 17/09/2012 Foreign Exchange Future			0.07350	0.08470			0.00	4,800	4,800
<b>Total CF CANDO CABJ Future</b>							<b>0.00</b>	<b>4,800</b>	<b>4,800</b>
<b>Total CF CANDO CABJ</b>							<b>0.00</b>	<b>4,800</b>	<b>4,800</b>
CHF / R On 18/06/2012 Foreign Exchange Future			8.76510	8.69640			21,255,367.50	2,425	23,320
CHF / R On 17/09/2012 Foreign Exchange Future			8.90350	8.83140			0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			9.03510	8.95990			0.00	0	0
<b>Total CHF / R Future</b>							<b>21,255,367.50</b>	<b>2,425</b>	<b>23,370</b>
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		12.00000	14,000	18.38	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		416.00000	349,000	18.38	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		9.00000	11,000	18.83	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		463.00000	396,000	18.83	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		16.00000	19,000	17.92	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		370.00000	304,000	17.92	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		374.00000	408,000	17.60	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		293.00000	255,000	17.60	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		353.00000	385,000	17.81	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		322.00000	282,000	17.81	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		397.00000	433,000	17.40	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		266.00000	230,000	17.40	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	8.51	Call		723.00000	769,000	18.15		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		269.00000	240,000	18.15		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		696.00000	739,000	18.24		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		292.00000	260,000	18.24		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		753.00000	801,000	18.07		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		249.00000	222,000	18.07		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>21,255,367.50</b>	<b>2,425</b>	<b>23,370</b>
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.47420	6.40580				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.53530	6.46510				0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.57820	6.50700				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		137.00000	192,000	17.55		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		31.00000	18,000	17.55		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		102.00000	151,000	17.26		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		46.00000	27,000	17.26		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		175.00000	235,000	17.84		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		19.00000	11,000	17.84		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		318.00000	370,000	14.10		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		96.00000	78,000	14.10		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		285.00000	335,000	14.12		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		113.00000	93,000	14.12		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		352.00000	407,000	14.11		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		80.00000	65,000	14.11		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Call		385.00000	429,000	15.84		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		215.00000	188,000	15.84		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		358.00000	401,000	15.88		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		238.00000	210,000	15.88		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		413.00000	460,000	15.79		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		193.00000	169,000	15.79		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			1.32490	1.30590				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.34070	1.32110				0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Future			1.35560	1.33550				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		1,559.00000	1,749,000	26.95		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		0.00000	0,000	26.95		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,062.00000	1,250,000	24.39		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		3.00000	1,000	24.39		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,059.00000	2,249,000	28.12		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		0.00000	0,000	28.12		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		1,228.00000	1,399,000	18.84		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		125.00000	100,000	18.84		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		875.00000	1,021,000	19.37		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		272.00000	222,000	19.37		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,650.00000	1,844,000	19.33		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		47.00000	45,000	19.33		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	1.23	Call		1,367.00000	1,525,000	19.23		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		292.00000	249,000	19.23		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		1,059.00000	1,195,000	19.68		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		484.00000	419,000	19.68		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,735.00000	1,910,000	18.87		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		160.00000	134,000	18.87		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>305,492,174.30</b>	<b>93,458</b>	<b>716,813</b>
<b>Total Options</b>								<b>22,176,000.00</b>	<b>175,560</b>	<b>569,800</b>
<b>Grand Total:</b>								<b>327,668,174.30</b>	<b>269,018</b>	<b>1,286,613</b>