



## Currency Derivatives Daily MTM Report

Daily summary for: 28/03/2012

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	7.78060	7.69020		79,284,314.00	10,190	210,556
\$ / R	On 17/09/2012			Foreign Exchange Future	7.88520	7.79340		4,739,005.20	601	11,475
\$ / R	On 14/12/2012			Foreign Exchange Future	7.98850	7.89550		1,477,872.50	185	12,366
\$ / R	On 18/03/2013			Foreign Exchange Future	8.10220	8.00780		0.00	0	8,562
\$ / R	On 13/12/2013			Foreign Exchange Future	8.28860	8.19270		0.00	0	656
\$ / R	On 12/12/2014			Foreign Exchange Future	8.94270	8.85220		0.00	0	0
<b>Total \$ / R Future</b>								<b>85,501,191.70</b>	<b>10,976</b>	<b>243,618</b>
\$ / R	On 18/06/2012	7.25	Call	Foreign Exchange Option		494.00000	570,000	14.38	0.00	0
\$ / R	On 18/06/2012	7.25	Put	Foreign Exchange Option		54.00000	39,000	14.38	0.00	0
\$ / R	On 18/06/2012	7.30	Call	Foreign Exchange Option		455.00000	528,000	14.30	0.00	0
\$ / R	On 18/06/2012	7.30	Put	Foreign Exchange Option		65.00000	47,000	14.30	0.00	0
\$ / R	On 18/06/2012	7.20	Call	Foreign Exchange Option		536.00000	614,000	14.46	0.00	0
\$ / R	On 18/06/2012	7.20	Put	Foreign Exchange Option		46.00000	33,000	14.46	0.00	0
\$ / R	On 18/06/2012	8.10	Call	Foreign Exchange Option		109.00000	127,000	17.02	0.00	20,100
\$ / R	On 18/06/2012	8.10	Put	Foreign Exchange Option		519.00000	446,000	17.02	0.00	132
\$ / R	On 18/06/2012	6.75	Put	Foreign Exchange Option		9.00000	7,000	16.22	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		949.00000	1,038,000	16.22	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		59.00000	67,000	19.42	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		869.00000	786,000	19.42	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		48.00000	54,000	20.31	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		1,008.00000	923,000	20.31	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		42.00000	47,000	20.89	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		1,102.00000	1,016,000	20.89	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		711.00000	795,000	14.78	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		21.00000	14,000	14.78	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		322.00000	378,000	14.44	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		132.00000	97,000	14.44	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		129.00000	151,000	16.46	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		439.00000	370,000	16.46	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		93.00000	107,000	17.59	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		603.00000	526,000	17.59	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		201.00000	239,000	15.18	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		261.00000	208,000	15.18	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,197.00000	1,110,000	21.47	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		37.00000	41,000	21.47	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		220.00000	263,000	15.03	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		230.00000	182,000	15.03	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,584.00000	1,495,000	23.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		24.00000	26,000	23.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		68.00000	78,000	18.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		778.00000	697,000	18.81	0.00	0	C
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Call		666.00000	749,000	14.70	0.00	0	C
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		26.00000	18,000	14.70	0.00	0	20,10C
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		203.00000	158,000	14.89	0.00	0	10C
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		243.00000	289,000	14.89	0.00	0	6,70C
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		690.00000	763,000	14.75	0.00	0	C
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		97.00000	78,000	14.75	0.00	0	C
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		652.00000	723,000	14.76	0.00	0	C
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		109.00000	88,000	14.76	0.00	0	C
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		729.00000	803,000	14.75	0.00	0	16,00C
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		86.00000	68,000	14.75	0.00	0	9,20C
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		123.00000	100,000	14.76	0.00	0	C
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		616.00000	685,000	14.76	0.00	0	37,00C
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,410.00000	1,326,000	21.50	0.00	0	C
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		103.00000	111,000	21.50	0.00	0	36C
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		313.00000	346,000	16.31	0.00	0	C
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		420.00000	361,000	16.31	0.00	0	36C
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		157.00000	170,000	19.38	0.00	0	2,00C
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		964.00000	885,000	19.38	0.00	0	4,00C
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,502.00000	1,417,000	21.91	0.00	0	C
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		95.00000	102,000	21.91	0.00	0	5,50C
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,138.00000	1,057,000	20.24	0.00	0	1,50C
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		131.00000	142,000	20.24	0.00	0	C
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		390.00000	433,000	15.55	0.00	0	C

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		297.00000	248,000	15.55	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		795.00000	721,000	18.50	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		188.00000	206,000	18.50	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		253.00000	279,000	17.18	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		560.00000	494,000	17.18	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		526.00000	569,000	15.47	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		331.00000	281,000	15.47	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		504.00000	546,000	15.67	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		359.00000	308,000	15.67	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		549.00000	594,000	15.28	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		304.00000	256,000	15.28	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		514.00000	454,000	16.63	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		409.00000	442,000	16.63	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,388.00000	1,307,000	20.60	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		183.00000	195,000	20.60	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		563.00000	606,000	16.69	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		505.00000	454,000	16.69	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		546.00000	587,000	16.88	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		538.00000	485,000	16.88	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		582.00000	626,000	16.51	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		474.00000	424,000	16.51	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,372.00000	1,298,000	20.35	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		280.00000	300,000	20.35	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		510.00000	550,000	17.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		602.00000	548,000	17.25	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		532.00000	561,000	19.20	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,317.00000	1,250,000	19.20	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		521.00000	550,000	19.31	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,356.00000	1,289,000	19.31	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		543.00000	573,000	19.09	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,278.00000	1,212,000	19.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,215.00000	1,260,000	17.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		863.00000	817,000	17.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,195.00000	1,239,000	18.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		893.00000	846,000	18.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,235.00000	1,278,000	17.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		833.00000	785,000	17.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		562.00000	523,000	16.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,414.00000	1,466,000	16.59	0.00	0	200
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>185,074</b>
<b>Total \$ / R</b>										<b>85,501,191.70</b>	<b>10,976</b>	<b>428,692</b>
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			7.78060	7.69020			544,642.00	70	882
\$ / R MAX	On	17/09/2012	Foreign Exchange Future			7.88520	7.79340			0.00	0	0
\$ / R MAX	On	14/12/2012	Foreign Exchange Future			7.98850	7.89550			0.00	0	0
<b>Total \$ / R MAXI Future</b>										<b>544,642.00</b>	<b>70</b>	<b>882</b>
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Call		7,353.00000	8,411,000	18.50	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Put		73,333.00000	65,351,000	18.50	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.40	Call		6,829.00000	7,788,000	18.81	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		77,809.00000	69,728,000	18.81	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		7,930.00000	9,098,000	18.20	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		68,910.00000	61,038,000	18.20	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		41,256.00000	45,823,000	15.36	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		26,956.00000	22,343,000	15.36	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		38,993.00000	43,320,000	15.55	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		29,693.00000	24,840,000	15.55	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		43,649.00000	48,463,000	15.17	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		24,349.00000	19,983,000	15.17	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		45,474.00000	49,164,000	16.14	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		43,244.00000	37,634,000	16.14	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		43,619.00000	47,151,000	16.34	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		46,389.00000	40,621,000	16.34	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		47,410.00000	51,278,000	15.95	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		40,180.00000	34,748,000	15.95	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>544,642.00</b>	<b>70</b>	<b>882</b>
£ / R	On 18/06/2012	Foreign Exchange Future			12.32740	12.27010			156,977,111.60	12,734	64,135
£ / R	On 17/09/2012	Foreign Exchange Future			12.48530	12.42650			0.00	0	1,413
£ / R	On 14/12/2012	Foreign Exchange Future			12.64070	12.58030			0.00	0	0
<b>Total £ / R Future</b>									<b>156,977,111.60</b>	<b>12,734</b>	<b>65,548</b>
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		536.00000	584,000	12.39	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		116.00000	107,000	12.39	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Call		503.00000	549,000	12.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		133.00000	122,000	12.47	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		572.00000	620,000	12.32	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		102.00000	93,000	12.32	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		1,196.00000	1,253,000	14.94	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		26.00000	26,000	14.94	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		447.00000	416,000	13.70	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		217.00000	243,000	13.70	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		213.00000	231,000	16.65	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,237.00000	1,196,000	16.65	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		205.00000	223,000	16.77	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,279.00000	1,238,000	16.77	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		221.00000	240,000	16.53	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,195.00000	1,155,000	16.53	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,160.00000	1,210,000	12.83	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		84.00000	75,000	12.83	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		695.00000	724,000	14.76	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		565.00000	534,000	14.76	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		674.00000	703,000	14.86	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		594.00000	563,000	14.86	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		716.00000	746,000	14.66	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		536.00000	506,000	14.66	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>156,977,111.60</b>	<b>12,734</b>	<b>119,548</b>
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09390	0.09250			0.00	0	3,351

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09530	0.09390			0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Future			0.09670	0.09520			0.00	0	0
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>3,351</b>
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		36.00000	43,000	21.96	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,586.00000	1,453,000	21.96	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		9.00000	12,000	24.61	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,559.00000	2,422,000	24.61	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		141.00000	174,000	18.77	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		691.00000	584,000	18.77	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		498.00000	563,000	16.98	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		408.00000	333,000	16.98	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		210.00000	233,000	19.53	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		1,120.00000	1,003,000	19.53	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		1,163.00000	1,284,000	16.39	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		73.00000	54,000	16.39	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		684.00000	759,000	18.09	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		504.00000	429,000	18.09	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		360.00000	398,000	20.21	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		1,180.00000	1,068,000	20.21	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		1,318.00000	1,441,000	17.52	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		138.00000	111,000	17.52	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>3,351</b>
€ / R	On	18/06/2012	Foreign Exchange Future			10.34070	10.24970			8,313,922.80	804	45,890



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
€ / R	On	17/09/2012	Foreign Exchange Future			10.48530	10.39270			2,621,325.00	250	1,250
€ / R	On	14/12/2012	Foreign Exchange Future			10.62830	10.53440			0.00	0	8,000
€ / R	On	13/12/2013	Foreign Exchange Future			10.97670	10.88150			0.00	0	500
<b>Total € / R Future</b>										<b>10,935,247.80</b>	<b>1,054</b>	<b>55,640</b>
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		182.00000	216,000	12.48	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		332.00000	275,000	12.48	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		166.00000	198,000	12.66	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		366.00000	307,000	12.66	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		199.00000	236,000	12.30	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		299.00000	245,000	12.30	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		267.00000	219,000	12.26	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		217.00000	260,000	12.26	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		518.00000	594,000	12.01	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		68.00000	53,000	12.01	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		686.00000	770,000	12.41	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		36.00000	29,000	12.41	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		822.00000	908,000	12.71	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		22.00000	17,000	12.71	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		480.00000	552,000	11.91	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		80.00000	61,000	11.91	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		145.00000	115,000	12.07	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		345.00000	406,000	12.07	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		439.00000	375,000	13.02	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		139.00000	166,000	13.02	0.00	0	15,360

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		262.00000	327,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		595.00000	567,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		245.00000	308,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		628.00000	598,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		280.00000	319,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		563.00000	509,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		994.00000	1,089,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		51.00000	54,000	13.00	0.00	0	10,200
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		551.00000	602,000	13.37	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		407.00000	364,000	13.37	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		529.00000	578,000	13.47	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		435.00000	390,000	13.47	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		575.00000	627,000	13.27	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		381.00000	339,000	13.27	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		605.00000	630,000	14.76	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,217.00000	1,146,000	14.76	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		592.00000	617,000	14.84	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,254.00000	1,183,000	14.84	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		618.00000	644,000	14.68	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,180.00000	1,110,000	14.68	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>54,160</b>
<b>Total € / R</b>										<b>10,935,247.80</b>	<b>1,054</b>	<b>109,800</b>
AU\$ / R	On	18/06/2012	Foreign Exchange Future			7.99600	7.98950			0.00	0	22,831
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.02570	8.01810			0.00	0	2,630

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
AU\$ / R On 14/12/2012 Foreign Exchange Future			8.05770	8.04880			0.00	0	100
<b>Total AU\$ / R Future</b>							<b>0.00</b>	<b>0</b>	<b>25,567</b>
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		394.00000	397,000	11.56	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		55.00000	51,000	11.56	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		356.00000	358,000	11.54	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		67.00000	62,000	11.54	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		433.00000	437,000	11.58	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		44.00000	41,000	11.58	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		198.00000	195,000	12.92	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		416.00000	406,000	12.92	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		183.00000	180,000	13.06	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		451.00000	441,000	13.06	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		214.00000	211,000	12.78	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		382.00000	372,000	12.78	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		335.00000	333,000	12.80	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		375.00000	365,000	12.80	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		316.00000	313,000	12.91	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		406.00000	395,000	12.91	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		356.00000	354,000	12.70	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		346.00000	336,000	12.70	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>0.00</b>	<b>0</b>	<b>25,567</b>
CAD/ R On 18/06/2012 Foreign Exchange Future			7.79260	7.72970			0.00	0	100
CAD/ R On 17/09/2012 Foreign Exchange Future			7.88050	7.81670			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
CAD/ R	On	14/12/2012	Foreign Exchange Future			7.96620	7.90170			0.00	0	0
<b>Total CAD/ R Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Call		60.00000	72,000	13.40	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Put		480.00000	429,000	13.40	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Call		53.00000	64,000	13.65	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Put		523.00000	471,000	13.65	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Call		68.00000	81,000	13.15	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Put		438.00000	388,000	13.15	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.71	Call		298.00000	333,000	11.07	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.71	Put		190.00000	161,000	11.07	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.76	Call		272.00000	305,000	11.14	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.76	Put		214.00000	183,000	11.14	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.66	Call		326.00000	362,000	10.99	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.66	Put		168.00000	140,000	10.99	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.80	Call		362.00000	395,000	11.53	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.80	Put		264.00000	232,000	11.53	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.85	Call		338.00000	369,000	11.60	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.85	Put		290.00000	256,000	11.60	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.75	Call		387.00000	422,000	11.45	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.75	Put		239.00000	209,000	11.45	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>0</b>
CF CANDO	On	30/03/2012	Foreign Exchange Future				0.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
<b>Total CF CANDO CAAN Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAAN</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CF CANDO 30/03/2012 Foreign Exchange Future			0.16930	0.20240			0.00	0	100,000
<b>Total CF CANDO CAAO Future</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total CF CANDO CAAO</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
CF CANDO 30/03/2012 Foreign Exchange Future				0.00250			0.00	0	12,500
<b>Total CF CANDO CAAX Future</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
<b>Total CF CANDO CAAX</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
CF CANDO 30/04/2012 Foreign Exchange Future			0.04800	0.03710			0.00	0	12,500
<b>Total CF CANDO CAAY Future</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
<b>Total CF CANDO CAAY</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
CF CANDO 18/06/2012 Foreign Exchange Future			0.09850	0.08180			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 CANDO 18/06/2012 Foreign Exchange Future			0.10160	0.10400			0.00	0	8,000
<b>Total CF CANDO CABA Future</b>							<b>0.00</b>	<b>0</b>	<b>8,000</b>
<b>Total CF CANDO CABA</b>							<b>0.00</b>	<b>0</b>	<b>8,000</b>
CF CANDO 18/06/2012 Foreign Exchange Future			0.10550	0.10440			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			0.07780	0.07420			0.00	0	16,000
<b>Total CF CANDO CABC Future</b>							<b>0.00</b>	<b>0</b>	<b>16,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
<b>Total CF CANDO CABC</b>							<b>0.00</b>	<b>0</b>	<b>16,000</b>
CF CANDO On 18/06/2012 Foreign Exchange Future			0.03890	0.03620			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			8.58450	8.50550			0.00	0	28,360
CHF / R On 17/09/2012 Foreign Exchange Future			8.71110	8.63040			0.00	0	500
CHF / R On 14/12/2012 Foreign Exchange Future			8.83760	8.75540			0.00	0	0
<b>Total CHF / R Future</b>							<b>0.00</b>	<b>0</b>	<b>28,410</b>
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		76.00000	94,000	16.73	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		671.00000	610,000	16.73	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		69.00000	86,000	16.93	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		714.00000	652,000	16.93	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		83.00000	103,000	16.54	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		628.00000	569,000	16.54	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		323.00000	358,000	15.72	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		443.00000	397,000	15.72	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		307.00000	339,000	15.89	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		477.00000	428,000	15.89	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		341.00000	377,000	15.54	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		411.00000	366,000	15.54	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		587.00000	628,000	15.15	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		337.00000	296,000	15.15	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		564.00000	603,000	15.29	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		364.00000	321,000	15.29	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		612.00000	655,000	15.01	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		312.00000	273,000	15.01	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>28,415</b>
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.32150	6.27990			0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.37880	6.33720			0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.42280	6.38110			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		114.00000	132,000	10.11	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		134.00000	111,000	10.11	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		95.00000	110,000	10.34	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		165.00000	139,000	10.34	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		136.00000	161,000	10.27	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		106.00000	90,000	10.27	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		274.00000	297,000	12.87	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		180.00000	161,000	12.87	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		247.00000	269,000	12.82	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		203.00000	183,000	12.82	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		302.00000	328,000	12.91	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		158.00000	142,000	12.91	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Call		317.00000	340,000	13.70	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		273.00000	255,000	13.70	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		293.00000	314,000	13.71	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		299.00000	279,000	13.71	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		342.00000	366,000	13.70	0.00	0	C
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		248.00000	231,000	13.70	0.00	0	C
<b>Total NZ\$ / R Option</b>							<b>0.00</b>	<b>0</b>	<b>C</b>
<b>Total NZ\$ / R</b>							<b>0.00</b>	<b>0</b>	<b>C</b>
YUAN/R On 18/06/2012 Foreign Exchange Future			1.23210	1.21700			0.00	0	C
YUAN/R On 17/09/2012 Foreign Exchange Future			1.24780	1.23220			0.00	0	C
YUAN/R On 14/12/2012 Foreign Exchange Future			1.26360	1.24800			0.00	0	C
<b>Total YUAN/R Future</b>							<b>0.00</b>	<b>0</b>	<b>C</b>
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		770.00000	892,000	14.72	0.00	0	C
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		100.00000	71,000	14.72	0.00	0	C
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		440.00000	527,000	14.90	0.00	0	C
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		270.00000	206,000	14.90	0.00	0	C
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,197.00000	1,350,000	16.36	0.00	0	C
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		27.00000	29,000	16.36	0.00	0	C
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		655.00000	738,000	15.80	0.00	0	C
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		441.00000	368,000	15.80	0.00	0	C
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		455.00000	514,000	16.75	0.00	0	C
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		741.00000	644,000	16.75	0.00	0	C
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		944.00000	1,056,000	15.32	0.00	0	C
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		230.00000	186,000	15.32	0.00	0	C
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		801.00000	883,000	16.44	0.00	0	C
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		601.00000	527,000	16.44	0.00	0	C
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		607.00000	670,000	17.27	0.00	0	C
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		907.00000	814,000	17.27	0.00	0	C



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	1.18	Call		1,061.00000	1,165,000	15.79	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		361.00000	309,000	15.79	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>253,958,193.10</b>	<b>24,834</b>	<b>601,705</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>293,234</b>
<b>Grand Total:</b>							<b>253,958,193.10</b>	<b>24,834</b>	<b>894,939</b>