

## Currency Derivatives Daily MTM Report

Daily summary for: 21/05/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012			8.30520	8.34350			76,000,885.20	9,151	282,074
\$ / R	On	17/09/2012			8.41280	8.45090			715,088.00	85	38,195
\$ / R	On	14/12/2012			8.51260	8.55070			0.00	0	28,379
\$ / R	On	18/03/2013			8.61670	8.65500			0.00	0	9,495
\$ / R	On	13/12/2013			8.81670	8.85630			0.00	0	659
\$ / R	On	12/12/2014			9.52500	9.56170			0.00	0	0
<b>Total \$ / R Future</b>									<b>76,715,973.20</b>	<b>9,236</b>	<b>358,802</b>
\$ / R	On	18/06/2012	7.25	Call		1,095.00000	1,057,000	20.94	0.00	0	0
\$ / R	On	18/06/2012	7.25	Put		2.00000	2,000	20.94	0.00	0	0
\$ / R	On	18/06/2012	7.30	Call		1,045.00000	1,007,000	20.48	0.00	0	0
\$ / R	On	18/06/2012	7.30	Put		2.00000	2,000	20.48	0.00	0	0
\$ / R	On	18/06/2012	7.20	Call		1,145.00000	1,106,000	21.41	0.00	0	0
\$ / R	On	18/06/2012	7.20	Put		2.00000	1,000	21.41	0.00	0	0
\$ / R	On	18/06/2012	8.10	Call		314.00000	283,000	17.69	0.00	0	6,700
\$ / R	On	18/06/2012	8.10	Put		71.00000	78,000	17.69	0.00	0	6,832
\$ / R	On	18/06/2012	6.75	Put		1.00000	0,000	25.56	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		1,594.00000	1,555,000	25.56	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		123.00000	106,000	20.15	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		280.00000	301,000	20.15	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		86.00000	73,000	21.34	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		393.00000	418,000	21.34	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		68.00000	58,000	22.17	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		475.00000	503,000	22.17	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,344.00000	1,306,000	23.25	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		1.00000	1,000	23.25	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		847.00000	809,000	18.84	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		4.00000	4,000	18.84	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		387.00000	353,000	17.25	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		44.00000	48,000	17.25	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		251.00000	223,000	18.13	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		108.00000	118,000	18.13	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		605.00000	569,000	17.58	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		12.00000	14,000	17.58	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		562.00000	591,000	23.04	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		55.00000	46,000	23.04	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		653.00000	616,000	17.83	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		10.00000	11,000	17.83	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		931.00000	965,000	26.29	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		24.00000	20,000	26.29	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		156.00000	135,000	19.36	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		213.00000	230,000	19.36	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		1,294.00000	1,256,000	22.79	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		1.00000	1,000	22.79	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		8.00000	9,000	18.08	0.00	0	6,800
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		701.00000	664,000	18.08	0.00	0	6,700
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Call		559.00000	522,000	17.32	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Put		16.00000	17,000	17.32	0.00	0	200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,269.00000	1,233,000	17.59	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		18.00000	20,000	17.59	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,221.00000	1,186,000	17.44	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		20.00000	23,000	17.44	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,317.00000	1,281,000	17.75	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		16.00000	18,000	17.75	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		23.00000	26,000	17.28	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,174.00000	1,139,000	17.28	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		835.00000	867,000	22.16	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		186.00000	180,000	22.16	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		661.00000	636,000	16.99	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		110.00000	123,000	16.99	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		308.00000	297,000	19.82	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		457.00000	484,000	19.82	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		918.00000	951,000	22.63	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		169.00000	164,000	22.63	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		599.00000	629,000	20.75	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		250.00000	242,000	20.75	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		814.00000	786,000	16.71	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	7.70	Put		63.00000	73,000	16.71	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		331.00000	355,000	18.89	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		382.00000	368,000	18.89	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		529.00000	510,000	17.57	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		178.00000	197,000	17.57	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		988.00000	954,000	16.65	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		37.00000	41,000	16.65	0.00	0	246
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Call		1,080.00000	1,046,000	16.97	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Put		29.00000	33,000	16.97	0.00	0	8,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Put		562.00000	592,000	20.51	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Call		263.00000	255,000	20.51	0.00	0	20,100
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Call		343.00000	331,000	19.36	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Put		392.00000	418,000	19.36	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		955.00000	932,000	16.53	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		104.00000	119,000	16.53	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		918.00000	896,000	16.64	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		117.00000	133,000	16.64	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		996.00000	970,000	16.43	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		95.00000	107,000	16.43	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		195.00000	217,000	17.17	0.00	0	6,040
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		746.00000	730,000	17.17	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		868.00000	903,000	21.27	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		319.00000	316,000	21.27	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Call		585.00000	574,000	18.23	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Put		334.00000	361,000	18.23	0.00	0	6,000

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	8.60	Put		513.00000	544,000	19.43	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Call		464.00000	457,000	19.43	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Put		792.00000	826,000	20.90	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Call		343.00000	339,000	20.90	0.00	0	5,500
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		922.00000	909,000	16.93	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		217.00000	242,000	16.93	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		891.00000	879,000	17.06	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		236.00000	262,000	17.06	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		954.00000	939,000	16.80	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		199.00000	222,000	16.80	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		894.00000	931,000	20.67	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		449.00000	448,000	20.67	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		833.00000	822,000	17.31	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		278.00000	305,000	17.31	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		791.00000	796,000	19.74	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		913.00000	957,000	19.74	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		775.00000	780,000	19.84	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		947.00000	991,000	19.84	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		808.00000	813,000	19.63	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		880.00000	924,000	19.63	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Call		1,201.00000	1,196,000	17.08	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Put		345.00000	379,000	17.08	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Put		928.00000	972,000	19.79	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Call		784.00000	789,000	19.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,628.00000	1,632,000	18.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		566.00000	607,000	18.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,603.00000	1,608,000	18.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		591.00000	633,000	18.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,654.00000	1,657,000	18.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		542.00000	582,000	18.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		348.00000	380,000	17.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,910.00000	1,905,000	17.17	0.00	0	200
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>234,620</b>
<b>Total \$ / R</b>										<b>76 715 973.20</b>	<b>9,236</b>	<b>593,422</b>
\$ / R MAXOn	18/06/2012	Foreign Exchange Future			8.30520	8.34350				1,868,670.00	225	854
\$ / R MAXOn	17/09/2012	Foreign Exchange Future			8.41280	8.45090				0.00	0	2
\$ / R MAXOn	14/12/2012	Foreign Exchange Future			8.51260	8.55070				0.00	0	2
<b>Total \$ / R MAXI Future</b>										<b>1,868,670.00</b>	<b>225</b>	<b>858</b>
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		17,485.00000	15,300,000	18.96		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		18,135.00000	19,780,000	18.96		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		15,545.00000	13,525,000	19.36		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		21,195.00000	23,005,000	19.36		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		19,785.00000	17,294,000	18.57		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		15,435.00000	16,774,000	18.57		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		85,470.00000	82,589,000	16.64		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		5,420.00000	6,349,000	16.64		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		81,375.00000	78,569,000	16.71		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		6,325.00000	7,329,000	16.71		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		89,664.00000	86,707,000	16.57		0.00	0	0

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\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		4,614.00000	5,467,000	16.57	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		83,012.00000	81,119,000	16.90	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		15,262.00000	17,179,000	16.90	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		79,634.00000	77,843,000	17.01	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		16,884.00000	18,903,000	17.01	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		86,491.00000	84,497,000	16.80	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		13,741.00000	15,557,000	16.80	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>1 868 670.00</b>	<b>225</b>	<b>858</b>
£ / R	On 18/06/2012	Foreign Exchange Future			13.13190	13.19340			56,992,446.00	4,340	74,609
£ / R	On 17/09/2012	Foreign Exchange Future			13.29480	13.35630			0.00	0	2,310
£ / R	On 14/12/2012	Foreign Exchange Future			13.44580	13.50730			0.00	0	0
<b>Total £ / R Future</b>									<b>56,992,446.00</b>	<b>4,340</b>	<b>76,919</b>
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		1,352.00000	1,291,000	20.15	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		9.00000	9,000	20.15	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Call		1,303.00000	1,242,000	19.74	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Put		10.00000	10,000	19.74	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Call		1,401.00000	1,340,000	20.56	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Put		8.00000	8,000	20.56	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.10	Call		2,094.00000	2,033,000	22.16	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.10	Put		1.00000	1,000	22.16	0.00	0	24,000
£ / R	On 18/06/2012	Foreign Exchange Option	12.50	Put		38.00000	33,000	15.32	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	12.50	Call		731.00000	665,000	15.32	0.00	0	0
£ / R	On 17/09/2012	Foreign Exchange Option	13.45	Call		477.00000	448,000	17.15	0.00	0	24,000

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£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		571.00000	603,000	17.15	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		459.00000	431,000	17.29	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		603.00000	636,000	17.29	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		496.00000	466,000	17.02	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		540.00000	571,000	17.02	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		2,034.00000	1,973,000	17.26	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		28.00000	28,000	17.26	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		1,254.00000	1,208,000	14.92	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		197.00000	213,000	14.92	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		1,219.00000	1,174,000	14.98	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		212.00000	229,000	14.98	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		1,290.00000	1,244,000	14.85	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		183.00000	199,000	14.85	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>56 992 446.00</b>	<b>4,340</b>	<b>130,919</b>
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10460	0.10520			627.60	6	3,849
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10610	0.10670			0.00	0	25
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10760	0.10820			0.00	0	0
<b>Total ¥ / R Future</b>										<b>627.60</b>	<b>6</b>	<b>3,874</b>
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		164.00000	129,000	22.61	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		444.00000	469,000	22.61	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		25.00000	17,000	26.44	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,305.00000	1,357,000	26.44	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		759.00000	697,000	20.67	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	0.10	Put		39.00000	37,000	20.67	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		1,428.00000	1,375,000	19.54	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		58.00000	65,000	19.54	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		701.00000	664,000	20.74	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		331.00000	354,000	20.74	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		2,380.00000	2,320,000	21.57	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		10.00000	10,000	21.57	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		1,594.00000	1,546,000	19.20	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		114.00000	126,000	19.20	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		905.00000	873,000	20.24	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		425.00000	453,000	20.24	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		2,503.00000	2,444,000	19.66	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		23.00000	24,000	19.66	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>627.60</b>	<b>6</b>	<b>3,874</b>
€ / R	On	18/06/2012	Foreign Exchange Future			10.60510	10.61420			424,204.00	40	47,531
€ / R	On	17/09/2012	Foreign Exchange Future			10.75280	10.76180			0.00	0	10,652
€ / R	On	14/12/2012	Foreign Exchange Future			10.89690	10.90540			0.00	0	16,893
€ / R	On	13/12/2013	Foreign Exchange Future			11.30380	11.31680			0.00	0	500
<b>Total € / R Future</b>										<b>424,204.00</b>	<b>40</b>	<b>75,576</b>
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		298.00000	286,000	14.05	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		84.00000	81,000	14.05	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		268.00000	255,000	14.26	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		104.00000	100,000	14.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		331.00000	319,000	13.84	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		67.00000	64,000	13.84	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		53.00000	50,000	13.62	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		367.00000	355,000	13.62	0.00	0	800
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		819.00000	810,000	14.87	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		5.00000	5,000	14.87	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		1,017.00000	1,008,000	16.73	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		3.00000	3,000	16.73	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		1,166.00000	1,156,000	17.49	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		2.00000	1,000	17.49	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		770.00000	760,000	14.40	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		6.00000	5,000	14.40	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		10.00000	10,000	12.55	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		574.00000	565,000	12.55	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		150.00000	146,000	14.69	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		214.00000	201,000	14.69	0.00	0	5,120
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		405.00000	399,000	15.76	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		369.00000	372,000	15.76	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		385.00000	379,000	15.94	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		399.00000	402,000	15.94	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		426.00000	420,000	15.59	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		340.00000	343,000	15.59	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,331.00000	1,324,000	14.41	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		19.00000	21,000	14.41	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		1,046.00000	1,039,000	13.33	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	9.75	Put		34.00000	36,000	13.33	0.00	0	1,625
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Put		728.00000	735,000	17.66	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Call		240.00000	238,000	17.66	0.00	0	15,360
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		767.00000	762,000	14.56	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		252.00000	255,000	14.56	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		739.00000	735,000	14.71	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		274.00000	278,000	14.71	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		796.00000	791,000	14.43	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		231.00000	234,000	14.43	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		854.00000	849,000	16.56	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,030.00000	1,038,000	16.56	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		837.00000	832,000	16.64	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,063.00000	1,071,000	16.64	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		872.00000	866,000	16.48	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		998.00000	1,005,000	16.48	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>70,945</b>
<b>Total € / R</b>										<b>424 204.00</b>	<b>40</b>	<b>146,521</b>
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.17240	8.21590			0.00	0	13,555
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.21120	8.25420			0.00	0	3,160
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.25690	8.30030			0.00	0	100
<b>Total AU\$ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>16,815</b>
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		571.00000	527,000	13.55	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		5.00000	5,000	13.55	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		522.00000	478,000	13.03	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	7.70	Put		6.00000	6,000	13.03		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		620.00000	576,000	14.06		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		4.00000	4,000	14.06		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		251.00000	229,000	12.89		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		233.00000	254,000	12.89		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		228.00000	209,000	13.01		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		260.00000	284,000	13.01		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		276.00000	252,000	12.80		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		208.00000	227,000	12.80		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		433.00000	412,000	13.09		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		222.00000	244,000	13.09		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		406.00000	386,000	13.16		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		245.00000	268,000	13.16		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		462.00000	439,000	13.03		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		201.00000	221,000	13.03		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>16,815</b>
CAD/ R On 18/06/2012 Foreign Exchange Future			8.12290	8.19590				0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			8.21010	8.28300				0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Future			8.29050	8.36390				0.00	0	0
<b>Total CAD/ R Future</b>								<b>0.00</b>	<b>0</b>	<b>10</b>
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		150.00000	120,000	14.81		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		104.00000	147,000	14.81		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		125.00000	101,000	15.07		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 18/06/2012 Foreign Exchange Option	8.20	Put		129.00000	178,000	15.07		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		179.00000	142,000	14.54		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		83.00000	119,000	14.54		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		625.00000	567,000	13.08		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		51.00000	66,000	13.08		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		583.00000	527,000	13.00		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		59.00000	76,000	13.00		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		667.00000	608,000	13.16		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		43.00000	57,000	13.16		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		662.00000	612,000	12.82		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		102.00000	125,000	12.82		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Call		623.00000	575,000	12.75		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		113.00000	138,000	12.75		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		701.00000	650,000	12.89		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		91.00000	113,000	12.89		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>10</b>
CF CANDO On 18/06/2012 Foreign Exchange Future			0.26240	0.27560				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 On 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 On 18/06/2012 Foreign Exchange Future			0.00490	0.00800				0.00	0	8,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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 On 18/06/2012 Foreign Exchange Future			0.04600	0.05290			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 On 18/06/2012 Foreign Exchange Future			0.00030	0.00060			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			8.83290	8.84040			14,795,107.50	1,675	38,814
CHF / R On 17/09/2012 Foreign Exchange Future			8.96330	8.97070			0.00	0	75
CHF / R On 14/12/2012 Foreign Exchange Future			9.08990	9.09780			0.00	0	0
<b>Total CHF / R Future</b>							<b>14,795,107.50</b>	<b>1,675</b>	<b>38,889</b>
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		96.00000	85,000	19.10	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		356.00000	352,000	19.10	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		85.00000	74,000	19.40	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		395.00000	391,000	19.40	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		108.00000	97,000	18.80	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		318.00000	314,000	18.80	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		475.00000	466,000	17.31	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		254.00000	253,000	17.31	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		450.00000	441,000	17.48	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		279.00000	278,000	17.48	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		501.00000	492,000	17.14	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		230.00000	229,000	17.14	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		798.00000	788,000	16.46		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		206.00000	204,000	16.46		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		766.00000	756,000	16.53		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		224.00000	222,000	16.53		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		831.00000	821,000	16.40		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		189.00000	187,000	16.40		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>14 795 107.50</b>	<b>1,675</b>	<b>38,889</b>
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.30520	6.31270				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.36120	6.36870				0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.40550	6.41260				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		101.00000	92,000	12.90		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		88.00000	87,000	12.90		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		80.00000	72,000	13.20		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		117.00000	117,000	13.20		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		130.00000	121,000	13.03		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		67.00000	66,000	13.03		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		265.00000	260,000	13.61		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		139.00000	142,000	13.61		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		237.00000	232,000	13.58		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		161.00000	164,000	13.58		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		296.00000	291,000	13.64		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		120.00000	123,000	13.64		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		325.00000	323,000	15.03		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		250.00000	255,000	15.03		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		300.00000	298,000	15.05		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		275.00000	280,000	15.05		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		351.00000	349,000	15.02		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		226.00000	231,000	15.02		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			1.31190	1.31780				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.32710	1.33310				0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Future			1.34190	1.34780				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		1,682.00000	1,623,000	22.28		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		4.00000	4,000	22.28		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,191.00000	1,134,000	19.77		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		13.00000	15,000	19.77		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,179.00000	2,120,000	23.76		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		1.00000	1,000	23.76		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		1,328.00000	1,283,000	17.33		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		105.00000	120,000	17.33		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		961.00000	924,000	17.91		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		238.00000	261,000	17.91		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,759.00000	1,707,000	16.84		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		36.00000	44,000	16.84		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		1,430.00000	1,394,000	17.57		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		232.00000	255,000	17.57		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		1,106.00000	1,079,000	18.18		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		408.00000	440,000	18.18		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,814.00000	1,770,000	17.08		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		116.00000	131,000	17.08		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>150 797 028.30</b>	<b>15,522</b>	<b>601,413</b>
<b>Total Options</b>								<b>0.00</b>	<b>0</b>	<b>359,565</b>
<b>Grand Total:</b>								<b>150,797,028.30</b>	<b>15,522</b>	<b>960,978</b>