

## Currency Derivatives Daily MTM Report

Daily summary for: 25/05/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012			8.40390	8.35790			95,014,493.40	11,306	290,918
\$ / R	On	17/09/2012			8.51490	8.46940			25,374,402.00	2,980	62,494
\$ / R	On	14/12/2012			8.61720	8.57190			8,617.20	1	28,419
\$ / R	On	18/03/2013			8.72400	8.67790			26,172,000.00	3,000	12,490
\$ / R	On	13/12/2013			8.92980	8.88350			0.00	0	659
\$ / R	On	12/12/2014			9.63090	9.58410			0.00	0	0
<b>Total \$ / R Future</b>									<b>146,569,512.60</b>	<b>17,287</b>	<b>394,980</b>
\$ / R	On	18/06/2012	7.25	Call		1,109.00000	1,155,000	22.18	0.00	0	0
\$ / R	On	18/06/2012	7.25	Put		1.00000	1,000	22.18	0.00	0	0
\$ / R	On	18/06/2012	7.30	Call		1,059.00000	1,105,000	21.77	0.00	0	0
\$ / R	On	18/06/2012	7.30	Put		1.00000	1,000	21.77	0.00	0	0
\$ / R	On	18/06/2012	7.20	Call		1,159.00000	1,204,000	22.59	0.00	0	0
\$ / R	On	18/06/2012	7.20	Put		1.00000	0,000	22.59	0.00	0	0
\$ / R	On	18/06/2012	8.10	Call		313.00000	343,000	16.85	0.00	0	6,700
\$ / R	On	18/06/2012	8.10	Put		55.00000	39,000	16.85	0.00	0	6,832
\$ / R	On	18/06/2012	6.75	Put		0.00000	0,000	26.27	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		1,608.00000	1,654,000	26.27	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		112.00000	125,000	19.51	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		254.00000	221,000	19.51	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		76.00000	85,000	20.92	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		368.00000	331,000	20.92	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		58.00000	66,000	21.86	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		450.00000	412,000	21.86	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,358.00000	1,404,000	24.22	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		0.00000	0,000	24.22	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		861.00000	906,000	20.13	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		3.00000	2,000	20.13	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		389.00000	424,000	16.28	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		31.00000	20,000	16.28	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		246.00000	272,000	17.42	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		88.00000	68,000	17.42	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		617.00000	660,000	18.19	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		9.00000	6,000	18.19	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		538.00000	498,000	22.82	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		46.00000	52,000	22.82	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		665.00000	709,000	18.58	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		7.00000	5,000	18.58	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		910.00000	868,000	26.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		18.00000	22,000	26.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		146.00000	162,000	18.56	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		188.00000	158,000	18.56	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	7.05	Call		1,308.00000	1,354,000	23.81	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		0.00000	0,000	23.81	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		6.00000	4,000	18.96	0.00	0	6,800
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		714.00000	758,000	18.96	0.00	0	6,700
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Call		570.00000	612,000	17.81	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Put		12.00000	8,000	17.81	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	7.90	Call		476.00000	517,000	17.04	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.90	Put		18.00000	13,000	17.04	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,289.00000	1,332,000	18.23	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		20.00000	17,000	18.23	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,242.00000	1,284,000	18.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		23.00000	19,000	18.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,337.00000	1,380,000	18.38	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		18.00000	15,000	18.38	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		26.00000	22,000	17.95	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,195.00000	1,237,000	17.95	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		825.00000	792,000	22.27	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		194.00000	207,000	22.27	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		682.00000	713,000	17.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		113.00000	98,000	17.15	0.00	0	20,360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		319.00000	336,000	19.69	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		450.00000	421,000	19.69	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		909.00000	874,000	22.79	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		178.00000	189,000	22.79	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		591.00000	560,000	20.72	0.00	0	1,500

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	8.80	Call		260.00000	275,000	20.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		838.00000	873,000	16.98	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		69.00000	58,000	16.98	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		325.00000	300,000	18.71	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		394.00000	415,000	18.71	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		546.00000	571,000	17.32	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		177.00000	156,000	17.32	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		1,010.00000	1,050,000	17.37	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		41.00000	35,000	17.37	0.00	0	246
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Call		1,102.00000	1,143,000	17.66	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Put		33.00000	28,000	17.66	0.00	0	8,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Put		554.00000	524,000	20.46	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Call		273.00000	289,000	20.46	0.00	0	22,600
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Call		354.00000	373,000	19.17	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Put		385.00000	358,000	19.17	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.00	Call		610.00000	640,000	17.24	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.00	Put		141.00000	125,000	17.24	0.00	0	3,925
\$ / R	On	17/09/2012	Foreign Exchange Option	8.25	Call		464.00000	487,000	18.02	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.25	Put		245.00000	222,000	18.02	555,000.00	2,500	2,500
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		986.00000	1,023,000	16.97	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		114.00000	106,000	16.97	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		949.00000	982,000	16.87	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		127.00000	115,000	16.87	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,027.00000	1,064,000	17.07	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		105.00000	97,000	17.07	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	8.00	Put		203.00000	187,000	17.27	0.00	0	6,040
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		775.00000	804,000	17.27	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		866.00000	838,000	21.41	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		338.00000	355,000	21.41	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Call		609.00000	632,000	18.14	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Put		337.00000	315,000	18.14	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Put		513.00000	488,000	19.42	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Call		485.00000	505,000	19.42	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Put		790.00000	763,000	21.01	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Call		362.00000	380,000	21.01	0.00	0	5,500
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		955.00000	985,000	16.90	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		227.00000	211,000	16.90	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		924.00000	953,000	17.03	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		246.00000	229,000	17.03	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		987.00000	1,017,000	16.77	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		209.00000	193,000	16.77	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		896.00000	869,000	20.74	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		474.00000	493,000	20.74	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		865.00000	893,000	17.29	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		287.00000	269,000	17.29	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		840.00000	865,000	20.02	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		934.00000	913,000	20.02	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		823.00000	848,000	20.12	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		967.00000	946,000	20.12	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		858.00000	882,000	19.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		902.00000	880,000	19.91	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Call		1,253.00000	1,282,000	17.25	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Put		370.00000	352,000	17.25	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Put		950.00000	927,000	20.06	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Call		833.00000	857,000	20.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,697.00000	1,727,000	18.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		613.00000	596,000	18.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,673.00000	1,703,000	18.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		639.00000	622,000	18.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,722.00000	1,752,000	18.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		588.00000	571,000	18.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		385.00000	371,000	17.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,969.00000	2,002,000	17.50	0.00	0	200
<b>Total \$ / R Option</b>										<b>555,000.00</b>	<b>2,500</b>	<b>265,545</b>
<b>Total \$ / R</b>										<b>147,124,512.60</b>	<b>19,787</b>	<b>660,525</b>
\$ / R MAXOn	18/06/2012	Foreign Exchange Future				8.40390	8.35790			0.00	0	797
\$ / R MAXOn	17/09/2012	Foreign Exchange Future				8.51490	8.46940			0.00	0	2
\$ / R MAXOn	14/12/2012	Foreign Exchange Future				8.61720	8.57190			0.00	0	2
<b>Total \$ / R MAXI Future</b>										<b>0.00</b>	<b>0</b>	<b>801</b>
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call			16,566.00000	18,504,000	18.28	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put			15,776.00000	13,114,000	18.28	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call			14,554.00000	16,150,000	18.56	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put			18,764.00000	15,760,000	18.56	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call			18,996.00000	21,121,000	17.99	0.00	0	0

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\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		13,206.00000	10,731,000	17.99	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		87,852.00000	91,448,000	16.94	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		5,952.00000	4,998,000	16.94	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		83,718.00000	87,233,000	16.98	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		6,818.00000	5,783,000	16.98	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		92,071.00000	95,909,000	17.08	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		5,171.00000	4,459,000	17.08	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		86,014.00000	89,123,000	17.07	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		16,144.00000	14,723,000	17.07	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		82,572.00000	85,616,000	17.15	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		17,702.00000	16,216,000	17.15	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		89,547.00000	92,722,000	16.99	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		14,677.00000	13,322,000	16.99	0.00	0	0
<b>Total \$ / R MAXI Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>									<b>0.00</b>	<b>0</b>	<b>801</b>
£ / R	On 18/06/2012	Foreign Exchange Future			13.14200	13.10250			6,899,550.00	525	72,452
£ / R	On 17/09/2012	Foreign Exchange Future			13.30920	13.27090			6,654,600.00	500	2,375
£ / R	On 14/12/2012	Foreign Exchange Future			13.46480	13.42670			0.00	0	0
<b>Total £ / R Future</b>									<b>13,554,150.00</b>	<b>1,025</b>	<b>74,827</b>
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		1,260.00000	1,298,000	20.74	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		8.00000	6,000	20.74	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Call		1,211.00000	1,249,000	20.32	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Put		9.00000	7,000	20.32	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Call		1,310.00000	1,347,000	20.81	0.00	0	0

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£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		8.00000	5,000	20.81	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		2,003.00000	2,042,000	21.87	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		1.00000	0,000	21.87	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		34.00000	24,000	15.34	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		636.00000	666,000	15.34	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		433.00000	448,000	17.20	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		612.00000	589,000	17.20	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		416.00000	431,000	17.34	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		645.00000	622,000	17.34	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		450.00000	466,000	17.06	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		579.00000	557,000	17.06	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,948.00000	1,985,000	17.33	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		27.00000	26,000	17.33	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		1,188.00000	1,217,000	14.86	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		212.00000	203,000	14.86	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		1,154.00000	1,182,000	14.94	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		228.00000	218,000	14.94	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		1,223.00000	1,252,000	14.79	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		197.00000	188,000	14.79	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>13,554,150.00</b>	<b>1,025</b>	<b>128,827</b>
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10560	0.10530			0.00	0	3,849
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10710	0.10680			0.00	0	25
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10850	0.10820			0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>3,874</b>
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		140.00000	145,000	22.62	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		410.00000	385,000	22.62	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		16.00000	17,000	26.72	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,286.00000	1,257,000	26.72	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		756.00000	780,000	20.86	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		26.00000	20,000	20.86	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		1,440.00000	1,464,000	19.87	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		60.00000	54,000	19.87	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		707.00000	721,000	20.79	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		327.00000	311,000	20.79	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		2,390.00000	2,419,000	22.22	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		10.00000	9,000	22.22	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		1,605.00000	1,627,000	19.63	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		125.00000	117,000	19.63	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		913.00000	928,000	20.36	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		433.00000	418,000	20.36	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		2,506.00000	2,534,000	20.38	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		26.00000	24,000	20.38	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>3,874</b>
€ / R	On	18/06/2012	Foreign Exchange Future			10.51910	10.51520			883,604.40	84	47,225
€ / R	On	17/09/2012	Foreign Exchange Future			10.66700	10.66430			0.00	0	14,257
€ / R	On	14/12/2012	Foreign Exchange Future			10.81030	10.80880			0.00	0	18,272

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013			11.22990	11.22750			0.00	0	500
<b>Total € / R Future</b>									<b>883,604.40</b>	<b>84</b>	<b>80,254</b>
€ / R	On	18/06/2012				224.00000	220,000	14.34	0.00	0	0
€ / R	On	18/06/2012				109.00000	101,000	14.34	0.00	0	0
€ / R	On	18/06/2012				198.00000	193,000	14.56	0.00	0	0
€ / R	On	18/06/2012				133.00000	124,000	14.56	0.00	0	0
€ / R	On	18/06/2012				254.00000	250,000	14.12	0.00	0	0
€ / R	On	18/06/2012				89.00000	81,000	14.12	0.00	0	0
€ / R	On	18/06/2012				70.00000	64,000	13.91	0.00	0	0
€ / R	On	18/06/2012				285.00000	283,000	13.91	0.00	0	800
€ / R	On	18/06/2012				721.00000	723,000	14.53	0.00	0	0
€ / R	On	18/06/2012				6.00000	4,000	14.53	0.00	0	1,000
€ / R	On	18/06/2012				918.00000	921,000	16.44	0.00	0	0
€ / R	On	18/06/2012				3.00000	2,000	16.44	0.00	0	1,000
€ / R	On	18/06/2012				1,067.00000	1,071,000	17.87	0.00	0	0
€ / R	On	18/06/2012				2.00000	2,000	17.87	0.00	0	15,360
€ / R	On	18/06/2012				672.00000	674,000	14.05	0.00	0	0
€ / R	On	18/06/2012				7.00000	5,000	14.05	0.00	0	5,120
€ / R	On	18/06/2012				16.00000	13,000	12.83	0.00	0	5,120
€ / R	On	18/06/2012				481.00000	482,000	12.83	0.00	0	5,120
€ / R	On	18/06/2012				188.00000	179,000	15.12	0.00	0	5,120
€ / R	On	18/06/2012				153.00000	148,000	15.12	0.00	0	5,120
€ / R	On	17/09/2012				364.00000	361,000	16.27	0.00	0	0
€ / R	On	17/09/2012				425.00000	420,000	16.27	0.00	0	0
€ / R	On	17/09/2012				346.00000	343,000	16.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		457.00000	452,000	16.47	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		383.00000	380,000	16.07	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		394.00000	389,000	16.07	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,235.00000	1,239,000	14.18	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		21.00000	22,000	14.18	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		959.00000	963,000	13.62	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		45.00000	46,000	13.62	0.00	0	1,625
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Put		806.00000	801,000	18.37	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Call		220.00000	218,000	18.37	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.20	Call		620.00000	620,000	14.38	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.20	Put		156.00000	153,000	14.38	0.00	0	1,500
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		714.00000	712,000	14.98	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		295.00000	292,000	14.98	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		688.00000	686,000	15.13	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		319.00000	316,000	15.13	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		740.00000	738,000	14.82	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		271.00000	268,000	14.82	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		847.00000	835,000	17.04	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,113.00000	1,098,000	17.04	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		830.00000	819,000	17.12	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,146.00000	1,132,000	17.12	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		863.00000	852,000	16.96	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,079.00000	1,065,000	16.96	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>72,445</b>
<b>Total € / R</b>										<b>883,604.40</b>	<b>84</b>	<b>152,699</b>

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 Future			8.19910	8.15610			0.00	0	13,535
AU\$ / R On 17/09/2012 Foreign Exchange Future			8.24240	8.20040			0.00	0	3,160
AU\$ / R On 14/12/2012 Foreign Exchange Future			8.29060	8.24790			0.00	0	1,115
<b>Total AU\$ / R Future</b>							<b>0.00</b>	<b>0</b>	<b>17,810</b>
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		513.00000	555,000	15.93	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		7.00000	6,000	15.93	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		465.00000	507,000	15.40	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		9.00000	8,000	15.40	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		562.00000	604,000	16.45	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		6.00000	5,000	16.45	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		251.00000	276,000	14.78	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		287.00000	270,000	14.78	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		231.00000	254,000	14.86	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		317.00000	298,000	14.86	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		273.00000	300,000	14.75	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		259.00000	244,000	14.75	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		436.00000	466,000	14.61	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		277.00000	265,000	14.61	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		410.00000	439,000	14.68	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		301.00000	288,000	14.68	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		462.00000	493,000	14.55	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		253.00000	242,000	14.55	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>17,810</b>

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 Future			8.16520	8.14180			0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			8.25590	8.23270			0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Future			8.34030	8.31610			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		113.00000	121,000	13.62	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		121.00000	106,000	13.62	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		93.00000	100,000	13.98	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		151.00000	135,000	13.98	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		139.00000	148,000	13.53	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		97.00000	83,000	13.53	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		588.00000	604,000	13.23	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		64.00000	57,000	13.23	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		547.00000	563,000	13.13	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		73.00000	66,000	13.13	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		630.00000	646,000	13.32	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		56.00000	49,000	13.32	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		635.00000	651,000	13.01	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		123.00000	114,000	13.01	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Call		597.00000	613,000	12.93	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		135.00000	126,000	12.93	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		674.00000	690,000	13.10	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		112.00000	103,000	13.10	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>

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			0.33270	0.30560			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				0.00000			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			0.00300	0.00360			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			0.03430	0.03980			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			0.00010	0.00020			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			8.75620	8.74820			33,317,341.00	3,805	11,122
CHF / R On 17/09/2012 Foreign Exchange Future			8.89230	8.88390			0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			9.02470	9.01580			0.00	0	0
<b>Total CHF / R Future</b>							<b>33,317,341.00</b>	<b>3,805</b>	<b>11,172</b>
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		60.00000	59,000	19.86	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		412.00000	403,000	19.86	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		52.00000	51,000	20.24	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		454.00000	445,000	20.24	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		69.00000	68,000	19.48		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		371.00000	362,000	19.48		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		423.00000	421,000	17.48		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		289.00000	279,000	17.48		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		400.00000	398,000	17.69		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		316.00000	306,000	17.69		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		447.00000	445,000	17.27		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		263.00000	253,000	17.27		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		742.00000	745,000	16.78		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		232.00000	226,000	16.78		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		712.00000	714,000	16.87		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		252.00000	245,000	16.87		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		774.00000	777,000	16.71		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		214.00000	208,000	16.71		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>33,317,341.00</b>	<b>3,805</b>	<b>11,172</b>
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.33490	6.28360				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.39240	6.34210				0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.43790	6.38770				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		82.00000	107,000	13.62		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		98.00000	72,000	13.62		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		63.00000	81,000	13.62		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		129.00000	96,000	13.62		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Call		108.00000	137,000	13.62	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		74.00000	52,000	13.62	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.24	Call		248.00000	277,000	13.64	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.24	Put		149.00000	128,000	13.64	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.29	Call		220.00000	247,000	13.62	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.29	Put		171.00000	148,000	13.62	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.19	Call		278.00000	308,000	13.65	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.19	Put		129.00000	109,000	13.65	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.34	Call		314.00000	340,000	15.12	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.34	Put		264.00000	239,000	15.12	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.39	Call		290.00000	315,000	15.15	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.39	Put		290.00000	264,000	15.15	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.29	Call		340.00000	367,000	15.09	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.29	Put		240.00000	216,000	15.09	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			1.32430	1.31680			0.00	0	0
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.34030	1.33260			0.00	0	0
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.35520	1.34750			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		1,672.00000	1,746,000	23.95	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.15	Put		4.00000	3,000	23.95	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.20	Call		1,179.00000	1,250,000	20.25	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.20	Put		11.00000	7,000	20.25	0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,169.00000	2,243,000	24.59		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		1.00000	0,000	24.59		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		1,334.00000	1,397,000	17.76		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		116.00000	102,000	17.76		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		964.00000	1,019,000	18.19		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		246.00000	224,000	18.19		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,764.00000	1,841,000	18.21		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		46.00000	46,000	18.21		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		1,449.00000	1,505,000	17.99		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		254.00000	233,000	17.99		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		1,122.00000	1,170,000	18.37		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		427.00000	398,000	18.37		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,834.00000	1,897,000	17.76		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		139.00000	125,000	17.76		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>194,324,608.00</b>	<b>22,201</b>	<b>613,398</b>
<b>Total Options</b>								<b>555,000.00</b>	<b>2,500</b>	<b>391,990</b>
<b>Grand Total:</b>								<b>194,879,608.00</b>	<b>24,701</b>	<b>1,005,388</b>