

## Currency Derivatives Daily MTM Report

Daily summary for: 29/03/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012			7.84360	7.78060			216,287,270.00	27,575	220,580
\$ / R	On	17/09/2012			7.94830	7.88520			174,862.60	22	11,475
\$ / R	On	14/12/2012			8.05170	7.98850			1,610,340.00	200	12,186
\$ / R	On	18/03/2013			8.16590	8.10220			0.00	0	8,562
\$ / R	On	13/12/2013			8.35310	8.28860			0.00	0	659
\$ / R	On	12/12/2014			9.00820	8.94270			0.00	0	0
<b>Total \$ / R Future</b>									<b>218,072,472.60</b>	<b>27,797</b>	<b>253,462</b>
\$ / R	On	18/06/2012	7.25	Call		570.00000	626,000	14.51	0.00	0	0
\$ / R	On	18/06/2012	7.25	Put		39.00000	32,000	14.51	0.00	0	0
\$ / R	On	18/06/2012	7.30	Call		528.00000	582,000	14.43	0.00	0	0
\$ / R	On	18/06/2012	7.30	Put		47.00000	38,000	14.43	0.00	0	0
\$ / R	On	18/06/2012	7.20	Call		614.00000	670,000	14.59	0.00	0	0
\$ / R	On	18/06/2012	7.20	Put		33.00000	26,000	14.59	0.00	0	0
\$ / R	On	18/06/2012	8.10	Call		127.00000	143,000	16.72	0.00	0	20,100
\$ / R	On	18/06/2012	8.10	Put		446.00000	399,000	16.72	0.00	0	132
\$ / R	On	18/06/2012	6.75	Put		7.00000	5,000	16.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,038.00000	1,099,000	16.54	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		67.00000	74,000	19.07	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		786.00000	730,000	19.07	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		54.00000	60,000	19.98	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		923.00000	866,000	19.98	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		47.00000	52,000	20.56	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		1,016.00000	958,000	20.56	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		795.00000	856,000	15.12	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		14.00000	12,000	15.12	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		378.00000	422,000	14.33	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		97.00000	78,000	14.33	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		151.00000	170,000	16.16	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		370.00000	326,000	16.16	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		107.00000	120,000	17.28	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		526.00000	476,000	17.28	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		239.00000	270,000	15.04	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		208.00000	176,000	15.04	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,110.00000	1,051,000	21.14	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		41.00000	45,000	21.14	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		263.00000	297,000	14.90	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		182.00000	153,000	14.90	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,495.00000	1,434,000	23.45	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		26.00000	28,000	23.45	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		78.00000	87,000	18.46	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		697.00000	643,000	18.46	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		749.00000	808,000	14.83	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		18.00000	14,000	14.83	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		158.00000	131,000	14.76	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		289.00000	325,000	14.76	0.00	0	6,700
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		763.00000	816,000	14.80	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		78.00000	68,000	14.80	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		723.00000	775,000	14.81	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		88.00000	77,000	14.81	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		803.00000	857,000	14.80	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		68.00000	59,000	14.80	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		100.00000	87,000	14.81	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		685.00000	735,000	14.81	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,326.00000	1,271,000	21.28	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		111.00000	119,000	21.28	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		346.00000	375,000	16.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		361.00000	327,000	16.15	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		170.00000	184,000	19.17	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		885.00000	836,000	19.17	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,417.00000	1,362,000	21.69	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		102.00000	110,000	21.69	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,057.00000	1,005,000	20.04	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		142.00000	153,000	20.04	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		433.00000	469,000	15.40	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		248.00000	221,000	15.40	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		721.00000	674,000	18.29	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	8.40	Call		206.00000	222,000	18.29	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		279.00000	302,000	16.99	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		494.00000	454,000	16.99	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		569.00000	609,000	15.43	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		281.00000	257,000	15.43	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		546.00000	583,000	15.62	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		308.00000	281,000	15.62	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		594.00000	635,000	15.24	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		256.00000	233,000	15.24	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		454.00000	422,000	16.57	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		442.00000	474,000	16.57	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,307.00000	1,256,000	20.48	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		195.00000	208,000	20.48	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		606.00000	638,000	16.53	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		454.00000	422,000	16.53	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		587.00000	617,000	16.71	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		485.00000	451,000	16.71	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		626.00000	659,000	16.34	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		424.00000	393,000	16.34	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,298.00000	1,249,000	20.18	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		300.00000	315,000	20.18	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		550.00000	579,000	17.07	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		548.00000	513,000	17.07	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		561.00000	587,000	19.16	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,250.00000	1,212,000	19.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		550.00000	575,000	19.27	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,289.00000	1,250,000	19.27	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		573.00000	599,000	19.05	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,212.00000	1,174,000	19.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,260.00000	1,297,000	17.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		817.00000	789,000	17.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,239.00000	1,279,000	18.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		846.00000	821,000	18.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,278.00000	1,316,000	17.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		785.00000	758,000	17.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		523.00000	506,000	16.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,466.00000	1,514,000	16.62	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>218,072,472.60</b>	<b>27,797</b>	<b>438,536</b>
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			7.84360	7.78060			0.00	0	882
\$ / R MAX	On	17/09/2012	Foreign Exchange Future			7.94830	7.88520			0.00	0	0
\$ / R MAX	On	14/12/2012	Foreign Exchange Future			8.05170	7.98850			0.00	0	0
<b>Total \$ / R MAXI Future</b>										<b>0.00</b>	<b>0</b>	<b>882</b>
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Call		8,411.00000	9,373,000	18.16	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Put		65,351.00000	60,013,000	18.16	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.40	Call		7,788.00000	8,663,000	18.46	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.40	Put		69,728.00000	64,303,000	18.46	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.30	Call		9,098.00000	10,155,000	17.86	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.30	Put		61,038.00000	55,795,000	17.86	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		45,823.00000	49,518,000	15.21	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		22,343.00000	19,728,000	15.21	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		43,320.00000	46,846,000	15.40	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		24,840.00000	22,056,000	15.40	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		48,463.00000	52,329,000	15.02	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		19,983.00000	17,539,000	15.02	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		49,164.00000	52,608,000	16.09	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		37,634.00000	34,758,000	16.09	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		47,151.00000	50,464,000	16.28	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		40,621.00000	37,614,000	16.28	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		51,278.00000	54,856,000	15.90	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		34,748.00000	32,006,000	15.90	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>882</b>
£ / R	On 18/06/2012	Foreign Exchange Future			12.46410	12.32740			41,630,094.00	3,340	60,805
£ / R	On 17/09/2012	Foreign Exchange Future			12.62290	12.48530			0.00	0	1,413
£ / R	On 14/12/2012	Foreign Exchange Future			12.77950	12.64070			0.00	0	0
<b>Total £ / R Future</b>									<b>41,630,094.00</b>	<b>3,340</b>	<b>62,218</b>
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		584.00000	685,000	12.07	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		107.00000	71,000	12.07	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Call		549.00000	647,000	12.16	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Put		122.00000	83,000	12.16	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Call		620.00000	729,000	12.30	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Put		93.00000	65,000	12.30	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	11.10	Call		1,253.00000	1,385,000	15.49	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		26.00000	21,000	15.49	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		416.00000	331,000	13.31	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		243.00000	295,000	13.31	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		231.00000	267,000	16.55	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,196.00000	1,094,000	16.55	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		223.00000	258,000	16.68	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,238.00000	1,135,000	16.68	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		240.00000	277,000	16.42	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,155.00000	1,054,000	16.42	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,210.00000	1,331,000	12.82	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		75.00000	58,000	12.82	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		724.00000	793,000	14.47	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		534.00000	464,000	14.47	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		703.00000	769,000	14.57	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		563.00000	490,000	14.57	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		746.00000	817,000	14.37	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		506.00000	438,000	14.37	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>41,630,094.00</b>	<b>3,340</b>	<b>116,218</b>
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09540	0.09390			0.00	0	3,351
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09680	0.09530			0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Future			0.09820	0.09670			0.00	0	0
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>3,351</b>

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	0.11	Call		43.00000	56,000	21.65	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,453.00000	1,316,000	21.65	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		12.00000	15,000	24.43	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,422.00000	2,275,000	24.43	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		174.00000	223,000	18.58	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		584.00000	483,000	18.58	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		563.00000	655,000	16.89	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		333.00000	275,000	16.89	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		233.00000	272,000	19.20	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		1,003.00000	892,000	19.20	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		1,284.00000	1,419,000	16.36	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		54.00000	39,000	16.36	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		759.00000	850,000	17.97	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		429.00000	370,000	17.97	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		398.00000	447,000	19.94	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		1,068.00000	967,000	19.94	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		1,441.00000	1,571,000	17.53	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		111.00000	91,000	17.53	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			10.41490	10.34070			12,560,369.40	1,206	46,090
€ / R	On	17/09/2012	Foreign Exchange Future			10.55970	10.48530			0.00	0	1,250
€ / R	On	14/12/2012	Foreign Exchange Future			10.70340	10.62830			0.00	0	8,000
€ / R	On	13/12/2013	Foreign Exchange Future			11.05570	10.97670			0.00	0	500



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total € / R Future</b>										<b>12,560,369.40</b>	<b>1,206</b>	<b>55,840</b>
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		216.00000	246,000	12.19	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		275.00000	231,000	12.19	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		198.00000	226,000	12.39	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		307.00000	261,000	12.39	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		236.00000	271,000	12.13	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		245.00000	206,000	12.13	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		219.00000	182,000	12.08	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		260.00000	297,000	12.08	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		594.00000	654,000	11.86	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		53.00000	39,000	11.86	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		770.00000	836,000	12.35	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		29.00000	21,000	12.35	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		908.00000	978,000	12.72	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		17.00000	13,000	12.72	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		552.00000	611,000	11.73	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		61.00000	46,000	11.73	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		115.00000	89,000	11.79	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		406.00000	454,000	11.79	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		375.00000	325,000	12.79	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		166.00000	190,000	12.79	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		327.00000	359,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		567.00000	525,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		308.00000	339,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		598.00000	555,000	15.00	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	10.68	Call		319.00000	352,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		509.00000	468,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,089.00000	1,155,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		54.00000	45,000	13.00	0.00	0	10,200
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		602.00000	645,000	13.30	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		364.00000	332,000	13.30	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		578.00000	620,000	13.41	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		390.00000	357,000	13.41	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		627.00000	671,000	13.19	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		339.00000	308,000	13.19	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		630.00000	663,000	14.71	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,146.00000	1,100,000	14.71	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		617.00000	648,000	14.79	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,183.00000	1,135,000	14.79	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		644.00000	677,000	14.63	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,110.00000	1,064,000	14.63	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>12,560,369.40</b>	<b>1,206</b>	<b>110,000</b>
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.02700	7.99600			0.00	0	22,831
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.05840	8.02570			0.00	0	2,636
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.09250	8.05770			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		397.00000	421,000	11.54	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		51.00000	44,000	11.54	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	Call		358.00000	381,000	11.51		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		62.00000	54,000	11.51		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		437.00000	462,000	11.57		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		41.00000	35,000	11.57		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		195.00000	206,000	12.84		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		406.00000	384,000	12.84		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		180.00000	191,000	12.98		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		441.00000	419,000	12.98		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		211.00000	223,000	12.70		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		372.00000	351,000	12.70		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		333.00000	348,000	12.71		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		365.00000	345,000	12.71		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		313.00000	327,000	12.81		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		395.00000	374,000	12.81		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		354.00000	371,000	12.65		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		336.00000	318,000	12.65		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			7.83870	7.79260				0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			7.92680	7.88050				0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Future			8.01290	7.96620				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		72.00000	80,000	13.16		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		429.00000	391,000	13.16		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	Call		64.00000	71,000	13.41		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		471.00000	432,000	13.41		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		81.00000	90,000	12.91		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		388.00000	351,000	12.91		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		333.00000	362,000	11.07		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		161.00000	144,000	11.07		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		305.00000	332,000	11.12		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		183.00000	164,000	11.12		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		362.00000	393,000	11.01		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		140.00000	125,000	11.01		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		395.00000	422,000	11.50		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		232.00000	213,000	11.50		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Call		369.00000	395,000	11.58		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		256.00000	236,000	11.58		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		422.00000	450,000	11.42		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		209.00000	191,000	11.42		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 30/03/2012 Foreign Exchange Future				0.00000				0.00	0	0
<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 On 30/03/2012 Foreign Exchange Future			0.14540	0.16930				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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO On 30/03/2012 Foreign Exchange Future				0.00000			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 On 30/04/2012 Foreign Exchange Future			0.05890	0.04800			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 On 18/06/2012 Foreign Exchange Future			0.11200	0.09850			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			0.14850	0.10160			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 On 18/06/2012 Foreign Exchange Future			0.05540	0.10550			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 On 18/06/2012 Foreign Exchange Future			0.08670	0.07780			0.00	0	16,000
<b>Total CF CANDO CABC Future</b>							<b>0.00</b>	<b>0</b>	<b>16,000</b>
<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			0.02240	0.03890			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			8.65390	8.58450			26,394,395.00	3,050	31,419
CHF / R On 17/09/2012 Foreign Exchange Future			8.78070	8.71110			0.00	0	50

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 Future			8.90780	8.83760			0.00	0	0
<b>Total CHF / R Future</b>							<b>26,394,395.00</b>	<b>3,050</b>	<b>31,469</b>
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		94.00000	109,000	16.61	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		610.00000	555,000	16.61	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		86.00000	100,000	16.81	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		652.00000	596,000	16.81	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		103.00000	119,000	16.37	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		569.00000	515,000	16.37	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		358.00000	391,000	15.64	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		397.00000	360,000	15.64	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		339.00000	371,000	15.82	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		428.00000	390,000	15.82	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		377.00000	412,000	15.49	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		366.00000	331,000	15.49	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		628.00000	670,000	15.02	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		296.00000	268,000	15.02	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		603.00000	644,000	15.17	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		321.00000	292,000	15.17	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		655.00000	697,000	14.86	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		273.00000	245,000	14.86	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>26,394,395.00</b>	<b>3,050</b>	<b>31,469</b>
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.34910	6.32150			0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.40670	6.37880			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 Future			6.45090	6.42280			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		132.00000	150,000	10.39	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		111.00000	101,000	10.39	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		110.00000	122,000	10.25	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		139.00000	123,000	10.25	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		161.00000	180,000	10.52	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		90.00000	81,000	10.52	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		297.00000	316,000	12.97	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		161.00000	152,000	12.97	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		269.00000	287,000	12.95	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		183.00000	173,000	12.95	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		328.00000	347,000	12.99	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		142.00000	133,000	12.99	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Call		340.00000	357,000	13.78	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		255.00000	243,000	13.78	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		314.00000	331,000	13.80	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		279.00000	267,000	13.80	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		366.00000	384,000	13.77	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		231.00000	220,000	13.77	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			1.24210	1.23210			0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.25790	1.24780			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 Future			1.27400	1.26360			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		892.00000	978,000	14.84	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		71.00000	57,000	14.84	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		527.00000	593,000	14.94	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		206.00000	172,000	14.94	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,350.00000	1,445,000	16.58	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		29.00000	24,000	16.58	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		738.00000	800,000	15.75	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		368.00000	329,000	15.75	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		514.00000	559,000	16.63	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		644.00000	588,000	16.63	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,056.00000	1,135,000	15.36	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		186.00000	164,000	15.36	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		883.00000	941,000	16.32	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		527.00000	481,000	16.32	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		670.00000	716,000	17.13	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		814.00000	756,000	17.13	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,165.00000	1,240,000	15.77	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		309.00000	280,000	15.77	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>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total Futures</b>							<b>298,657,331.00</b>	<b>35,393</b>	<b>611,469</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>293,234</b>
<b>Grand Total:</b>							<b>298,657,331.00</b>	<b>35,393</b>	<b>904,703</b>