

## Currency Derivatives Daily MTM Report

Daily summary for: 11/05/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 18/06/2012 Foreign Exchange Future			8.11570	8.05150			142,462,997.80	17,554	260,856
\$ / R On 17/09/2012 Foreign Exchange Future			8.22280	8.15830			13,880,086.40	1,688	34,896
\$ / R On 14/12/2012 Foreign Exchange Future			8.32650	8.26230			999,180.00	120	23,396
\$ / R On 18/03/2013 Foreign Exchange Future			8.43890	8.37580			1,012,668.00	120	9,398
\$ / R On 13/12/2013 Foreign Exchange Future			8.64860	8.58510			0.00	0	659
\$ / R On 12/12/2014 Foreign Exchange Future			9.32640	9.26150			0.00	0	0
<b>Total \$ / R Future</b>							<b>158,354,932.20</b>	<b>19,482</b>	<b>329,205</b>
\$ / R On 18/06/2012 Foreign Exchange Option	7.25	Call		804.00000	868,000	16.23	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.25	Put		3.00000	2,000	16.23	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.30	Call		755.00000	818,000	15.83	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.30	Put		4.00000	2,000	15.83	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.20	Call		854.00000	918,000	16.64	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.20	Put		3.00000	2,000	16.64	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	8.10	Call		132.00000	161,000	14.70	2,157,400.00	13,400	6,700
\$ / R On 18/06/2012 Foreign Exchange Option	8.10	Put		181.00000	145,000	14.70	971,500.00	6,700	6,832
\$ / R On 18/06/2012 Foreign Exchange Option	6.75	Put		1.00000	0,000	20.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,302.00000	1,366,000	20.24	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		44.00000	57,000	17.79	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		493.00000	441,000	17.79	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		31.00000	40,000	19.04	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		630.00000	574,000	19.04	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		25.00000	32,000	19.87	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		724.00000	666,000	19.87	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,053.00000	1,117,000	18.24	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		2.00000	1,000	18.24	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		562.00000	623,000	14.64	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		11.00000	7,000	14.64	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		177.00000	214,000	14.39	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		126.00000	98,000	14.39	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		100.00000	124,000	15.47	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		249.00000	208,000	15.47	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		341.00000	392,000	13.61	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		40.00000	26,000	13.61	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		819.00000	760,000	20.71	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		20.00000	26,000	20.71	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		381.00000	434,000	13.45	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		30.00000	18,000	13.45	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,207.00000	1,145,000	23.40	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		8.00000	11,000	23.40	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		58.00000	73,000	17.02	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		407.00000	357,000	17.02	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		1,003.00000	1,067,000	17.84	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		2.00000	1,000	17.84	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		22.00000	15,000	13.75	100,500.00	6,700	6,800
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		423.00000	481,000	13.75	0.00	0	6,700
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Call		303.00000	352,000	13.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Put		52.00000	36,000	13.76	0.00	0	200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		981.00000	1,042,000	14.80	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		23.00000	19,000	14.80	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		934.00000	995,000	14.58	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		26.00000	22,000	14.58	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,028.00000	1,090,000	15.02	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		20.00000	17,000	15.02	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		29.00000	24,000	14.36	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		887.00000	947,000	14.36	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,043.00000	992,000	20.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		101.00000	115,000	20.15	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		427.00000	468,000	14.51	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		169.00000	145,000	14.51	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		174.00000	196,000	17.71	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		616.00000	573,000	17.71	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,133.00000	1,081,000	20.62	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		91.00000	104,000	20.62	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		781.00000	734,000	18.70	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		139.00000	157,000	18.70	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		554.00000	605,000	14.06	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		96.00000	82,000	14.06	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		464.00000	426,000	16.73	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		222.00000	249,000	16.73	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		327.00000	362,000	15.34	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		269.00000	239,000	15.34	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		712.00000	767,000	13.97	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		54.00000	44,000	13.97	0.00	0	246
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Call		797.00000	854,000	13.92	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Put		39.00000	31,000	13.92	0.00	0	8,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Put		0.00000	692,000	18.45	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Call		0.00000	165,000	18.45	3,316,500.00	20,100	20,100
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		699.00000	751,000	14.34	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		137.00000	125,000	14.34	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		665.00000	716,000	14.40	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		153.00000	140,000	14.40	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		735.00000	788,000	14.28	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		123.00000	112,000	14.28	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		259.00000	236,000	15.00	0.00	0	2,040
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		521.00000	562,000	15.00	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,039.00000	995,000	19.39	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		201.00000	221,000	19.39	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Call		394.00000	429,000	16.25	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Put		432.00000	403,000	16.25	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Put		640.00000	604,000	17.43	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Call		302.00000	330,000	17.43	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	9.00	Put		955.00000	913,000	19.00	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Call		217.00000	239,000	19.00	0.00	0	1,500
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		689.00000	736,000	14.92	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		263.00000	247,000	14.92	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		663.00000	707,000	15.01	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		287.00000	268,000	15.01	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		718.00000	766,000	14.82	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		242.00000	227,000	14.82	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,035.00000	996,000	18.91	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		311.00000	335,000	18.91	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		616.00000	658,000	15.41	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		340.00000	319,000	15.41	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		617.00000	648,000	18.11	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,010.00000	977,000	18.11	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		604.00000	633,000	18.23	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,047.00000	1,012,000	18.23	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		632.00000	663,000	18.00	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		975.00000	942,000	18.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,379.00000	1,421,000	16.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		618.00000	595,000	16.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,359.00000	1,400,000	16.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		648.00000	624,000	16.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,400.00000	1,443,000	16.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		589.00000	567,000	16.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		379.00000	366,000	15.77	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	8.00	Call		1,640.00000	1,692,000	15.77	0.00	0	200
<b>Total \$ / R Option</b>										<b>6,545,900.00</b>	<b>46,900</b>	<b>226,620</b>
<b>Total \$ / R</b>										<b>164,900,832.20</b>	<b>66,382</b>	<b>555,825</b>
\$ / R MAXOn	18/06/2012	Foreign Exchange Future			8.11570	8.05150				48,694.20	6	694
\$ / R MAXOn	17/09/2012	Foreign Exchange Future			8.22280	8.15830				0.00	0	2
\$ / R MAXOn	14/12/2012	Foreign Exchange Future			8.32650	8.26230				0.00	0	2
<b>Total \$ / R MAXI Future</b>										<b>48,694.20</b>	<b>6</b>	<b>698</b>
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		6,622.00000	8,328,000	16.63		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		36,472.00000	31,758,000	16.63		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		5,778.00000	7,314,000	17.02		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		40,628.00000	35,744,000	17.02		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		7,599.00000	9,496,000	16.24		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		32,449.00000	27,926,000	16.24		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		59,144.00000	64,322,000	14.03		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		8,354.00000	7,082,000	14.03		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		55,384.00000	60,436,000	14.06		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		9,594.00000	8,196,000	14.06		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		63,025.00000	68,323,000	14.01		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		7,235.00000	6,083,000	14.01		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		58,682.00000	63,310,000	14.55		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		19,772.00000	17,980,000	14.55		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		55,972.00000	60,299,000	14.68		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		22,062.00000	19,969,000	14.68		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		61,687.00000	66,588,000	14.49		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAX	On 14/12/2012	Foreign Exchange Option	7.82	Put		17,777.00000	16,258,000	14.49	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>48,694.20</b>	<b>6</b>	<b>698</b>
£ / R	On 18/06/2012	Foreign Exchange Future			13.06250	13.00750			21,905,812.50	1,677	70,452	
£ / R	On 17/09/2012	Foreign Exchange Future			13.22750	13.17260			66,137.50	5	1,964	
£ / R	On 14/12/2012	Foreign Exchange Future			13.38620	13.33200			0.00	0	0	
<b>Total £ / R Future</b>										<b>21,971,950.00</b>	<b>1,682</b>	<b>72,416</b>
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		1,166.00000	1,222,000	16.60	0.00	0	0	
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		9.00000	10,000	16.60	0.00	0	0	
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Call		1,117.00000	1,172,000	16.26	0.00	0	0	
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Put		10.00000	10,000	16.26	0.00	0	0	
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Call		1,215.00000	1,271,000	16.95	0.00	0	0	
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Put		8.00000	9,000	16.95	0.00	0	0	
£ / R	On 18/06/2012	Foreign Exchange Option	11.10	Call		1,908.00000	1,963,000	18.71	0.00	0	0	
£ / R	On 18/06/2012	Foreign Exchange Option	11.10	Put		1.00000	1,000	18.71	0.00	0	24,000	
£ / R	On 18/06/2012	Foreign Exchange Option	12.50	Put		46.00000	40,000	12.90	0.00	0	0	
£ / R	On 18/06/2012	Foreign Exchange Option	12.50	Call		553.00000	602,000	12.90	0.00	0	0	
£ / R	On 17/09/2012	Foreign Exchange Option	13.45	Call		314.00000	352,000	14.36	0.00	0	24,000	
£ / R	On 17/09/2012	Foreign Exchange Option	13.45	Put		591.00000	575,000	14.36	0.00	0	0	
£ / R	On 17/09/2012	Foreign Exchange Option	13.50	Call		300.00000	336,000	14.51	0.00	0	0	
£ / R	On 17/09/2012	Foreign Exchange Option	13.50	Put		627.00000	609,000	14.51	0.00	0	0	
£ / R	On 17/09/2012	Foreign Exchange Option	13.40	Call		329.00000	368,000	14.22	0.00	0	0	
£ / R	On 17/09/2012	Foreign Exchange Option	13.40	Put		556.00000	541,000	14.22	0.00	0	0	
£ / R	On 17/09/2012	Foreign Exchange Option	11.35	Call		1,845.00000	1,900,000	15.54	0.00	0	0	

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£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		22.00000	23,000	15.54	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		1,049.00000	1,095,000	12.39	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		167.00000	159,000	12.39	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		1,014.00000	1,060,000	12.46	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		182.00000	174,000	12.46	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		1,086.00000	1,132,000	12.33	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		154.00000	146,000	12.33	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>21,971,950.00</b>	<b>1,682</b>	<b>126,416</b>
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10160	0.10080			0.00	0	3,849
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10300	0.10220			0.00	0	25
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10450	0.10370			0.00	0	0
<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		61.00000	73,000	21.25	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		781.00000	713,000	21.25	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		7.00000	9,000	24.31	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,727.00000	1,649,000	24.31	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		407.00000	461,000	18.57	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		127.00000	101,000	18.57	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		1,013.00000	1,078,000	16.80	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		93.00000	78,000	16.80	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		406.00000	443,000	18.16	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		486.00000	443,000	18.16	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		1,932.00000	2,010,000	18.73	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		12.00000	10,000	18.73	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		1,187.00000	1,251,000	17.00	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		157.00000	141,000	17.00	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		596.00000	638,000	18.19	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		566.00000	528,000	18.19	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		2,057.00000	2,135,000	17.58	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		27.00000	25,000	17.58	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			10.50730	10.43610			6,251,843.50	595	45,799
€ / R	On	17/09/2012	Foreign Exchange Future			10.65440	10.58300			0.00	0	10,657
€ / R	On	14/12/2012	Foreign Exchange Future			10.80110	10.73030			0.00	0	16,893
€ / R	On	13/12/2013	Foreign Exchange Future			11.20860	11.13770			0.00	0	500
<b>Total € / R Future</b>										<b>6,251,843.50</b>	<b>595</b>	<b>73,849</b>
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		173.00000	209,000	11.07	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		137.00000	102,000	11.07	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		149.00000	181,000	11.19	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		163.00000	124,000	11.19	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		199.00000	239,000	10.96	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		113.00000	82,000	10.96	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		92.00000	65,000	10.84	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		228.00000	272,000	10.84	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		644.00000	712,000	11.72	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		8.00000	5,000	11.72	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		840.00000	910,000	13.30	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		4.00000	3,000	13.30	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		989.00000	1,059,000	14.48	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		3.00000	2,000	14.48	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		595.00000	663,000	11.33	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		9.00000	6,000	11.33	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		25.00000	14,000	10.26	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		411.00000	471,000	10.26	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		228.00000	180,000	11.60	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		114.00000	137,000	11.60	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		263.00000	295,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		406.00000	366,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		268.00000	273,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		461.00000	394,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		285.00000	318,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		378.00000	339,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,150.00000	1,218,000	12.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		17.00000	14,000	12.00	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		879.00000	942,000	12.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		46.00000	38,000	12.00	0.00	0	1,625
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		594.00000	633,000	12.08	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		254.00000	222,000	12.08	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		568.00000	605,000	12.22	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		278.00000	244,000	12.22	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		621.00000	662,000	11.95	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	10.34	Put		231.00000	201,000	11.95	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		669.00000	694,000	14.52	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,024.00000	978,000	14.52	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		654.00000	678,000	14.61	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,059.00000	1,012,000	14.61	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		685.00000	710,000	14.43	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		990.00000	944,000	14.43	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>55,785</b>
<b>Total € / R</b>										<b>6,251,843.50</b>	<b>595</b>	<b>129,634</b>
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.14010	8.11930			0.00	0	17,604
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.17900	8.15860			1,022,375.00	125	3,160
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.22350	8.20330			0.00	0	100
<b>Total AU\$ / R Future</b>										<b>1,022,375.00</b>	<b>125</b>	<b>20,864</b>
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		475.00000	496,000	11.52	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		6.00000	6,000	11.52	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		427.00000	447,000	11.07	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		8.00000	7,000	11.07	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		524.00000	545,000	11.98	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		5.00000	5,000	11.98	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Call		188.00000	198,000	11.57	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Put		266.00000	255,000	11.57	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Call		170.00000	179,000	11.70	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Put		298.00000	286,000	11.70	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Call		208.00000	218,000	11.43	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 17/09/2012 Foreign Exchange Option	8.19	Put		236.00000	225,000	11.43		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		355.00000	367,000	11.76		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		241.00000	233,000	11.76		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		331.00000	341,000	11.82		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		267.00000	257,000	11.82		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		382.00000	394,000	11.70		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		218.00000	210,000	11.70		0.00	0	0
<b>Total AU\$ / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>								<b>1,022,375.00</b>	<b>125</b>	<b>20,864</b>
CAD/ R On 18/06/2012 Foreign Exchange Future			8.13530	8.02900				0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			8.22480	8.11850				0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Future			8.30910	8.20390				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		51.00000	89,000	9.17		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		172.00000	104,000	9.17		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		39.00000	71,000	9.50		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		210.00000	136,000	9.50		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		65.00000	115,000	9.20		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		136.00000	80,000	9.20		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		465.00000	554,000	10.45		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		55.00000	38,000	10.45		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		426.00000	512,000	10.40		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		66.00000	46,000	10.40		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		506.00000	597,000	10.50		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 17/09/2012 Foreign Exchange Option	7.66	Put		46.00000	31,000	10.50		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		506.00000	591,000	10.68		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		106.00000	86,000	10.68		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Call		472.00000	552,000	10.62		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		122.00000	97,000	10.62		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		544.00000	631,000	10.75		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		94.00000	76,000	10.75		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			0.16790	0.13900				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				0.10970				0.00	8,000	0
<b>Total CF CANDO CABA Future</b>								<b>0.00</b>	<b>8,000</b>	<b>0</b>
<b>Total CF CANDO CABA</b>								<b>0.00</b>	<b>8,000</b>	<b>0</b>
CF CANDO On 18/06/2012 Foreign Exchange Future			0.00370	0.00450				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			0.03690	0.04610				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			0.00020	0.00030				0.00	0	16,000
<b>Total CF CANDO CABD Future</b>								<b>0.00</b>	<b>0</b>	<b>16,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			8.74980	8.69050			1,924,956.00	220	26,989
CHF / R On 17/09/2012 Foreign Exchange Future			8.87750	8.81820			0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			9.00580	8.94650			0.00	0	0
<b>Total CHF / R Future</b>							<b>1,924,956.00</b>	<b>220</b>	<b>27,039</b>
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		54.00000	61,000	16.20	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		464.00000	411,000	16.20	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		47.00000	54,000	16.53	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		507.00000	454,000	16.53	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		61.00000	70,000	15.87	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		421.00000	370,000	15.87	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		347.00000	376,000	14.74	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		279.00000	249,000	14.74	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		325.00000	352,000	14.90	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		307.00000	275,000	14.90	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		370.00000	401,000	14.59	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		252.00000	224,000	14.59	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		646.00000	685,000	14.29	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		205.00000	185,000	14.29	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		617.00000	653,000	14.34	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		226.00000	203,000	14.34	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		678.00000	719,000	14.25	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		187.00000	169,000	14.25	0.00	0	0
<b>Total CHF / R Option</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 CHF / R</b>							<b>1,924,956.00</b>	<b>220</b>	<b>27,039</b>
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.37530	6.32220			0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.43570	6.38170			0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.48270	6.42970			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		94.00000	127,000	10.30	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		72.00000	52,000	10.30	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		72.00000	97,000	10.20	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		100.00000	72,000	10.20	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		124.00000	161,000	10.39	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		52.00000	36,000	10.39	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		252.00000	290,000	11.77	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		113.00000	97,000	11.77	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		223.00000	258,000	11.77	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		134.00000	115,000	11.77	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		284.00000	323,000	11.76	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		95.00000	80,000	11.76	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Call		304.00000	338,000	13.14	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		212.00000	193,000	13.14	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		278.00000	311,000	13.17	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		236.00000	216,000	13.17	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		331.00000	367,000	13.10	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		189.00000	172,000	13.10	0.00	0	0
<b>Total NZ\$ / R Option</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 NZ\$ / R</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R On 18/06/2012 Foreign Exchange Future			1.28520	1.27410				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.30070	1.28930				0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Future			1.31620	1.30480				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		1,248.00000	1,358,000	17.28		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		7.00000	6,000	17.28		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		762.00000	876,000	15.54		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		21.00000	24,000	15.54		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,742.00000	1,853,000	19.00		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		1.00000	1,000	19.00		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		936.00000	1,023,000	14.56		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		151.00000	124,000	14.56		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		618.00000	689,000	15.24		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		333.00000	290,000	15.24		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,338.00000	1,439,000	14.00		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		53.00000	40,000	14.00		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		1,052.00000	1,137,000	15.23		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		284.00000	255,000	15.23		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		774.00000	846,000	15.97		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		506.00000	464,000	15.97		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,411.00000	1,507,000	14.82		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		143.00000	125,000	14.82		0.00	0	0
<b>Total YUAN/R Option</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 YUAN/R</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>							<b>189,574,750.90</b>	<b>30,110</b>	<b>557,625</b>
<b>Total Options</b>							<b>6,545,900.00</b>	<b>46,900</b>	<b>336,405</b>
<b>Grand Total:</b>							<b>196,120,650.90</b>	<b>77,010</b>	<b>894,030</b>