

## Currency Derivatives Daily MTM Report

Daily summary for: 26/04/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012			7.84260	7.84130			107,247,555.00	13,675	240,465
\$ / R	On	17/09/2012			7.94680	7.94530			15,265,802.80	1,921	28,823
\$ / R	On	14/12/2012			8.04920	8.04780			11,228,634.00	1,395	22,316
\$ / R	On	18/03/2013			8.16070	8.15970			0.00	0	8,623
\$ / R	On	13/12/2013			8.36210	8.36110			0.00	0	659
\$ / R	On	12/12/2014			9.04050	9.03700			0.00	0	0
<b>Total \$ / R Future</b>									<b>133,741,991.80</b>	<b>16,991</b>	<b>300,886</b>
\$ / R	On	18/06/2012	7.25	Call		604.00000	604,000	13.72	0.00	0	0
\$ / R	On	18/06/2012	7.25	Put		13.00000	11,000	13.72	0.00	0	0
\$ / R	On	18/06/2012	7.30	Call		557.00000	557,000	13.58	0.00	0	0
\$ / R	On	18/06/2012	7.30	Put		16.00000	14,000	13.58	0.00	0	0
\$ / R	On	18/06/2012	7.20	Call		651.00000	651,000	13.86	0.00	0	0
\$ / R	On	18/06/2012	7.20	Put		10.00000	8,000	13.86	0.00	0	0
\$ / R	On	18/06/2012	8.10	Call		92.00000	87,000	15.59	0.00	0	20,100
\$ / R	On	18/06/2012	8.10	Put		351.00000	344,000	15.59	0.00	0	132
\$ / R	On	18/06/2012	6.75	Put		2.00000	1,000	16.58	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		1,093.00000	1,094,000	16.58	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		38.00000	35,000	18.33	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		697.00000	692,000	18.33	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		29.00000	26,000	19.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		838.00000	833,000	19.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		24.00000	21,000	20.03	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		933.00000	928,000	20.03	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		845.00000	846,000	14.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		4.00000	3,000	14.67	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		384.00000	383,000	13.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		43.00000	40,000	13.27	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		117.00000	112,000	14.96	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		276.00000	269,000	14.96	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		73.00000	68,000	16.23	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		432.00000	425,000	16.23	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		218.00000	214,000	13.79	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		127.00000	121,000	13.79	12,100.00	100	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,029.00000	1,025,000	20.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		20.00000	18,000	20.66	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		246.00000	243,000	13.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		105.00000	100,000	13.69	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,419.00000	1,416,000	23.16	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		10.00000	9,000	23.16	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		47.00000	43,000	17.62	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		606.00000	600,000	17.62	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		795.00000	796,000	14.28	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		4.00000	3,000	14.28	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		86.00000	81,000	13.58	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		277.00000	274,000	13.58	0.00	0	6,700
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		793.00000	793,000	14.20	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		48.00000	46,000	14.20	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		751.00000	750,000	14.20	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		56.00000	53,000	14.20	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		837.00000	836,000	14.21	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		42.00000	39,000	14.21	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		65.00000	62,000	14.20	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		710.00000	709,000	14.20	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,245.00000	1,238,000	20.74	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		90.00000	85,000	20.74	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		332.00000	330,000	15.42	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		287.00000	283,000	15.42	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		146.00000	142,000	18.52	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		801.00000	795,000	18.52	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,337.00000	1,331,000	21.18	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		82.00000	78,000	21.18	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		974.00000	968,000	19.43	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		119.00000	115,000	19.43	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		430.00000	428,000	14.71	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		185.00000	181,000	14.71	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		637.00000	631,000	17.61	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		182.00000	178,000	17.61	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		259.00000	256,000	16.27	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		414.00000	409,000	16.27	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		555.00000	554,000	14.18	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		110.00000	107,000	14.18	0.00	0	246
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Call		630.00000	629,000	14.19	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Put		85.00000	82,000	14.19	0.00	0	8,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		577.00000	575,000	14.97	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		229.00000	226,000	14.97	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		551.00000	549,000	15.16	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		253.00000	250,000	15.16	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		604.00000	602,000	14.78	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		206.00000	203,000	14.78	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		391.00000	387,000	16.11	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		439.00000	436,000	16.11	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,233.00000	1,227,000	20.16	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		181.00000	176,000	20.16	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		599.00000	597,000	15.95	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		389.00000	386,000	15.95	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		578.00000	576,000	16.14	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		418.00000	415,000	16.14	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		621.00000	619,000	15.77	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		361.00000	358,000	15.77	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,222.00000	1,215,000	19.70	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		282.00000	276,000	19.70	0.00	0	180

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		539.00000	536,000	16.51	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		479.00000	475,000	16.51	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		557.00000	554,000	18.73	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,174.00000	1,170,000	18.73	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		545.00000	542,000	18.84	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,212.00000	1,208,000	18.84	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		569.00000	566,000	18.61	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,136.00000	1,132,000	18.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,286.00000	1,285,000	17.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		749.00000	745,000	17.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,268.00000	1,267,000	17.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		781.00000	777,000	17.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,305.00000	1,303,000	17.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		718.00000	713,000	17.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		473.00000	469,000	16.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,510.00000	1,509,000	16.28	0.00	0	200
<b>Total \$ / R Option</b>										<b>12,100.00</b>	<b>100</b>	<b>191,320</b>
<b>Total \$ / R</b>										<b>133,754,091.80</b>	<b>17,091</b>	<b>492,206</b>
\$ / R MAXOn	18/06/2012	Foreign Exchange Future		7.84260		7.84130				345,074.40	44	718
\$ / R MAXOn	17/09/2012	Foreign Exchange Future		7.94680		7.94530				15,893.60	2	2
\$ / R MAXOn	14/12/2012	Foreign Exchange Future		8.04920		8.04780				16,098.40	2	2
<b>Total \$ / R MAXI Future</b>										<b>377,066.40</b>	<b>48</b>	<b>722</b>
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		5,208.00000	4,844,000	17.26		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		56,078.00000	55,584,000	17.26		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		4,690.00000	4,346,000	17.62		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		60,560.00000	60,086,000	17.62		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		5,796.00000	5,412,000	16.90		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		51,666.00000	51,152,000	16.90		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		45,753.00000	45,638,000	14.54		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		16,263.00000	15,998,000	14.54		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		42,944.00000	42,811,000	14.71		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		18,454.00000	18,171,000	14.71		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		48,716.00000	48,621,000	14.36		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		14,226.00000	13,981,000	14.36		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		49,198.00000	48,976,000	15.63		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		31,738.00000	31,376,000	15.63		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		47,009.00000	46,775,000	15.82		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		34,549.00000	34,175,000	15.82		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		51,498.00000	51,289,000	15.44		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		29,038.00000	28,689,000	15.44		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>377,066.40</b>	<b>48</b>	<b>722</b>
£ / R	On 18/06/2012	Foreign Exchange Future				12.69400	12.63210			5,521,890.00	435	63,467
£ / R	On 17/09/2012	Foreign Exchange Future				12.85510	12.79160			0.00	0	2,223
£ / R	On 14/12/2012	Foreign Exchange Future				13.01250	12.94760			0.00	0	0
<b>Total £ / R Future</b>										<b>5,521,890.00</b>	<b>435</b>	<b>65,690</b>
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		811.00000	867,000	13.06		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		29.00000	23,000	13.06		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		764.00000	819,000	12.74	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		32.00000	25,000	12.74	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		858.00000	915,000	13.39	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		26.00000	21,000	13.39	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		1,540.00000	1,600,000	17.06	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		8.00000	6,000	17.06	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		184.00000	153,000	12.38	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		316.00000	347,000	12.38	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		241.00000	256,000	15.11	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		899.00000	851,000	15.11	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		231.00000	245,000	15.24	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		939.00000	890,000	15.24	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		253.00000	268,000	14.99	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		861.00000	813,000	14.99	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,484.00000	1,543,000	14.07	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		42.00000	38,000	14.07	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		838.00000	871,000	13.46	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		341.00000	309,000	13.46	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		811.00000	844,000	13.56	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		364.00000	332,000	13.56	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		866.00000	900,000	13.37	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		319.00000	288,000	13.37	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>5,521,890.00</b>	<b>435</b>	<b>119,690</b>
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09710	0.09640			0.00	0	3,849

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 Future			0.09850	0.09780			0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10000	0.09920			0.00	0	0
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>3,849</b>
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		34.00000	37,000	21.35	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,194.00000	1,127,000	21.35	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		5.00000	4,000	22.91	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,165.00000	2,094,000	22.91	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		208.00000	234,000	18.68	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		368.00000	324,000	18.68	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		685.00000	733,000	16.63	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		205.00000	183,000	16.63	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		255.00000	273,000	18.39	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		775.00000	723,000	18.39	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		1,504.00000	1,571,000	16.83	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		24.00000	21,000	16.83	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		862.00000	913,000	16.85	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		282.00000	253,000	16.85	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		420.00000	445,000	18.55	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		840.00000	785,000	18.55	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		1,636.00000	1,706,000	16.52	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		56.00000	46,000	16.52	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>0.00</b>	<b>0</b>	<b>3,849</b>
€ / R	On	18/06/2012	Foreign Exchange Future			10.38040	10.34450			6,228,240.00	600	45,863



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 Future			10.52610	10.48920			1,052,610.00	100	8,381
€ / R	On	14/12/2012	Foreign Exchange Future			10.67300	10.63510			1,067,300.00	100	12,000
€ / R	On	13/12/2013	Foreign Exchange Future			11.06410	11.02180			0.00	0	500
<b>Total € / R Future</b>										<b>8,348,150.00</b>	<b>800</b>	<b>66,744</b>
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		160.00000	171,000	11.44	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		216.00000	191,000	11.44	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		142.00000	151,000	11.62	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		248.00000	221,000	11.62	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		181.00000	193,000	11.26	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		187.00000	163,000	11.26	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		162.00000	140,000	11.26	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		206.00000	220,000	11.26	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		570.00000	600,000	11.54	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		26.00000	20,000	11.54	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		758.00000	791,000	12.60	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		14.00000	11,000	12.60	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		903.00000	937,000	13.40	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		9.00000	7,000	13.40	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		524.00000	554,000	11.28	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		30.00000	24,000	11.28	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		70.00000	58,000	11.27	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		364.00000	388,000	11.27	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		317.00000	288,000	11.99	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		111.00000	118,000	11.99	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		267.00000	281,000	14.00	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	10.73	Put		503.00000	480,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		248.00000	262,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		534.00000	511,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		287.00000	302,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		473.00000	451,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,068.00000	1,112,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		29.00000	36,000	13.00	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		807.00000	838,000	12.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		68.00000	62,000	12.00	0.00	0	1,625
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		578.00000	586,000	12.85	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		333.00000	303,000	12.85	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		553.00000	561,000	12.94	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		358.00000	328,000	12.94	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		603.00000	613,000	12.75	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		308.00000	280,000	12.75	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		636.00000	647,000	14.71	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,107.00000	1,076,000	14.71	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		622.00000	633,000	14.79	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,143.00000	1,112,000	14.79	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		651.00000	662,000	14.63	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,072.00000	1,041,000	14.63	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>8,348,150.00</b>	<b>800</b>	<b>122,529</b>
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.09540	8.05910			809,540.00	100	22,609
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.13070	8.09360			0.00	0	2,636

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 14/12/2012 Foreign Exchange Future			8.17060	8.13190				0.00	0	100
<b>Total AU\$ / R Future</b>								<b>809,540.00</b>	<b>100</b>	<b>25,345</b>
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		426.00000	460,000	11.18		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		17.00000	15,000	11.18		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		383.00000	413,000	10.83		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		24.00000	18,000	10.83		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		473.00000	507,000	11.53		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		14.00000	12,000	11.53		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		188.00000	198,000	12.04		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		331.00000	304,000	12.04		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		171.00000	180,000	12.17		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		364.00000	336,000	12.17		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		205.00000	217,000	11.91		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		298.00000	273,000	11.91		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		342.00000	359,000	12.24		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		299.00000	278,000	12.24		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		321.00000	335,000	12.31		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		328.00000	304,000	12.31		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		366.00000	384,000	12.18		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		273.00000	253,000	12.18		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>809,540.00</b>	<b>100</b>	<b>25,345</b>
CAD/ R On 18/06/2012 Foreign Exchange Future			7.96080	7.95350				0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			8.04790	8.03970				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	14/12/2012	Foreign Exchange Future			8.13120	8.12150				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		61.00000	59,000	10.85		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Put		258.00000	248,000	10.85		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Call		51.00000	49,000	11.11		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Put		298.00000	288,000	11.11		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Call		73.00000	71,000	10.58		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Put		220.00000	210,000	10.58		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.71	Call		413.00000	420,000	10.56		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.71	Put		82.00000	81,000	10.56		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.76	Call		378.00000	385,000	10.58		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.76	Put		97.00000	96,000	10.58		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.66	Call		450.00000	457,000	10.54		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.66	Put		69.00000	68,000	10.54		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.80	Call		463.00000	471,000	10.94		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.80	Put		145.00000	143,000	10.94		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.85	Call		432.00000	439,000	10.98		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.85	Put		164.00000	161,000	10.98		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.75	Call		496.00000	504,000	10.90		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.75	Put		128.00000	126,000	10.90		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	30/04/2012	Foreign Exchange Future			0.00250	0.00440				0.00	0	12,500
<b>Total CF CANDO CAAY Future</b>											<b>0.00</b>	<b>0</b>	<b>12,500</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			0.09400	0.09540			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			0.26610	0.27050			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			0.00730	0.00950			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			0.17800	0.20890			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			0.00240	0.00290			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			8.64180	8.60730			12,660,237.00	1,465	30,849
CHF / R On 17/09/2012 Foreign Exchange Future			8.76980	8.73480			0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			8.89910	8.86290			0.00	0	0
<b>Total CHF / R Future</b>							<b>12,660,237.00</b>	<b>1,465</b>	<b>30,899</b>
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		52.00000	54,000	15.36	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		545.00000	512,000	15.36	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		46.00000	47,000	15.55	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	9.15	Put		589.00000	555,000	15.55		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		60.00000	61,000	15.12		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		503.00000	469,000	15.12		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		325.00000	337,000	14.89		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		340.00000	317,000	14.89		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		306.00000	317,000	15.08		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		371.00000	347,000	15.08		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		346.00000	359,000	14.75		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		311.00000	289,000	14.75		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		615.00000	630,000	14.59		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		258.00000	237,000	14.59		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		588.00000	603,000	14.74		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		281.00000	260,000	14.74		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		642.00000	659,000	14.44		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		235.00000	216,000	14.44		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>12,660,237.00</b>	<b>1,465</b>	<b>30,899</b>
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.35970	6.35410				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.41770	6.41230				0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.46340	6.45610				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		125.00000	127,000	9.80		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		71.00000	67,000	9.80		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		96.00000	98,000	9.68		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	6.35	Put		92.00000	88,000	9.68		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		157.00000	160,000	9.92		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		53.00000	50,000	9.92		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		287.00000	287,000	11.75		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		118.00000	112,000	11.75		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		257.00000	255,000	11.71		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		138.00000	130,000	11.71		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		320.00000	320,000	11.78		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		101.00000	95,000	11.78		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Call		332.00000	330,000	12.90		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		213.00000	204,000	12.90		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		305.00000	304,000	12.92		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		236.00000	228,000	12.92		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		359.00000	359,000	12.89		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		190.00000	183,000	12.89		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			1.24200	1.24170				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.25680	1.25660				0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Future			1.27180	1.27180				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		937.00000	938,000	13.55		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		20.00000	18,000	13.55		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		521.00000	519,000	13.79		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	1.20	Put		104.00000	99,000	13.79		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,424.00000	1,427,000	16.22		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		7.00000	7,000	16.22		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		733.00000	731,000	15.06		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		275.00000	271,000	15.06		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		488.00000	483,000	15.95		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		530.00000	523,000	15.95		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,081.00000	1,079,000	14.65		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		123.00000	119,000	14.65		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		873.00000	869,000	15.77		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		435.00000	431,000	15.77		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		648.00000	643,000	16.63		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		710.00000	705,000	16.63		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,177.00000	1,174,000	15.16		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		239.00000	236,000	15.16		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>161,458,875.20</b>	<b>19,839</b>	<b>544,315</b>
<b>Total Options</b>								<b>12,100.00</b>	<b>100</b>	<b>301,105</b>
<b>Grand Total:</b>								<b>161,470,975.20</b>	<b>19,939</b>	<b>845,420</b>