

## Currency Derivatives Daily MTM Report

Daily summary for: 07/05/2012

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			7.87400	7.86630			89,873,836.00	11,414	245,862
\$ / R On 17/09/2012 Foreign Exchange Future			7.97860	7.97110			3,526,541.20	442	31,790
\$ / R On 14/12/2012 Foreign Exchange Future			8.08100	8.07380			0.00	0	22,316
\$ / R On 18/03/2013 Foreign Exchange Future			8.19280	8.18570			0.00	0	8,623
\$ / R On 13/12/2013 Foreign Exchange Future			8.39770	8.39030			0.00	0	659
\$ / R On 12/12/2014 Foreign Exchange Future			9.07920	9.07040			0.00	0	0
<b>Total \$ / R Future</b>							<b>93,400,377.20</b>	<b>11,856</b>	<b>309,250</b>
\$ / R On 18/06/2012 Foreign Exchange Option	7.25	Call		623.00000	630,000	14.03	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.25	Put		7.00000	6,000	14.03	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.30	Call		575.00000	582,000	13.79	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.30	Put		9.00000	8,000	13.79	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.20	Call		672.00000	679,000	14.28	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.20	Put		6.00000	5,000	14.28	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	8.10	Call		75.00000	74,000	15.05	0.00	0	20,100
\$ / R On 18/06/2012 Foreign Exchange Option	8.10	Put		309.00000	300,000	15.05	0.00	0	132
\$ / R On 18/06/2012 Foreign Exchange Option	6.75	Put		1.00000	1,000	17.54	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		1,117.00000	1,125,000	17.54	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		26.00000	24,000	17.84	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		660.00000	650,000	17.84	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		19.00000	17,000	18.93	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		803.00000	793,000	18.93	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		15.00000	13,000	19.55	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		899.00000	889,000	19.55	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		868.00000	876,000	15.56	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		2.00000	2,000	15.56	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		392.00000	396,000	12.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		26.00000	22,000	12.80	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		100.00000	100,000	14.38	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		234.00000	226,000	14.38	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		56.00000	55,000	15.71	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		390.00000	381,000	15.71	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		209.00000	212,000	13.37	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		93.00000	88,000	13.37	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		996.00000	986,000	20.06	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		12.00000	10,000	20.06	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		241.00000	244,000	13.26	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		75.00000	70,000	13.26	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,389.00000	1,380,000	22.09	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		5.00000	4,000	22.09	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		33.00000	31,000	17.10	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		567.00000	557,000	17.10	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		819.00000	826,000	15.17	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		3.00000	2,000	15.17	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		59.00000	54,000	13.14	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		275.00000	278,000	13.14	0.00	0	6,700
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Call		180.00000	183,000	13.49	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Put		114.00000	109,000	13.49	0.00	0	100
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		806.00000	811,000	13.70	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		35.00000	32,000	13.70	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		762.00000	767,000	13.70	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		41.00000	38,000	13.70	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		851.00000	857,000	13.91	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		30.00000	28,000	13.91	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		48.00000	45,000	13.69	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		719.00000	724,000	13.69	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,204.00000	1,195,000	20.14	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		75.00000	74,000	20.14	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		321.00000	323,000	14.73	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		250.00000	244,000	14.73	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		129.00000	128,000	17.85	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		758.00000	749,000	17.85	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,297.00000	1,288,000	20.59	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		68.00000	67,000	20.59	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		932.00000	923,000	18.79	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		103.00000	102,000	18.79	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		425.00000	427,000	14.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		154.00000	148,000	14.02	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		594.00000	585,000	16.92	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		165.00000	164,000	16.92	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		244.00000	244,000	15.54	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		373.00000	365,000	15.54	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		558.00000	562,000	13.67	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		87.00000	83,000	13.67	0.00	0	246
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Call		636.00000	641,000	13.68	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Put		65.00000	62,000	13.68	0.00	0	8,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		571.00000	572,000	14.27	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		197.00000	191,000	14.27	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		544.00000	545,000	14.46	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		220.00000	214,000	14.46	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		600.00000	604,000	14.21	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		176.00000	173,000	14.21	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		352.00000	345,000	15.41	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		426.00000	426,000	15.41	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,188.00000	1,181,000	19.54	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		162.00000	162,000	19.54	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		587.00000	591,000	15.36	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		351.00000	348,000	15.36	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		565.00000	569,000	15.55	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		379.00000	376,000	15.55	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		609.00000	614,000	15.18	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		323.00000	321,000	15.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,174.00000	1,170,000	19.16	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		260.00000	263,000	19.16	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		524.00000	528,000	15.91	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		438.00000	435,000	15.91	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		540.00000	545,000	18.32	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,128.00000	1,125,000	18.32	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		528.00000	532,000	18.43	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,166.00000	1,162,000	18.43	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		553.00000	558,000	18.21	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,091.00000	1,088,000	18.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,277.00000	1,290,000	17.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		707.00000	711,000	17.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,258.00000	1,271,000	17.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		738.00000	742,000	17.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,297.00000	1,310,000	17.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		677.00000	681,000	17.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		441.00000	445,000	16.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,511.00000	1,524,000	16.12	0.00	0	200
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>191,420</b>
<b>Total \$ / R</b>										<b>93,400,377.20</b>	<b>11,856</b>	<b>500,670</b>
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			7.87400	7.86630			15,748.00	2	768
\$ / R MAX	On	17/09/2012	Foreign Exchange Future			7.97860	7.97110			0.00	0	2
\$ / R MAX	On	14/12/2012	Foreign Exchange Future			8.08100	8.07380			0.00	0	2
<b>Total \$ / R MAXI Future</b>										<b>15,748.00</b>	<b>2</b>	<b>772</b>

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	8.35	Call		3,764.00000	3,595,000	16.74	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		52,134.00000	51,195,000	16.74	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		3,324.00000	3,145,000	17.10	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		56,694.00000	55,745,000	17.10	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		4,277.00000	4,120,000	16.37	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		47,647.00000	46,720,000	16.37	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		45,495.00000	45,674,000	13.84	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		13,425.00000	12,854,000	13.84	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		42,496.00000	42,664,000	14.02	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		15,426.00000	14,844,000	14.02	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		48,656.00000	48,850,000	13.67	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		11,586.00000	11,030,000	13.67	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		48,179.00000	48,255,000	14.93	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		28,119.00000	27,475,000	14.93	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		45,873.00000	45,944,000	15.12	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		30,813.00000	30,164,000	15.12	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		50,605.00000	50,688,000	14.74	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		25,545.00000	24,908,000	14.74	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>15,748.00</b>	<b>2</b>	<b>772</b>
£ / R	On 18/06/2012	Foreign Exchange Future			12.73450	12.70450			152,814.00	12	67,914
£ / R	On 17/09/2012	Foreign Exchange Future			12.89620	12.86640			0.00	0	2,223
£ / R	On 14/12/2012	Foreign Exchange Future			13.05400	13.02420			0.00	0	0
<b>Total £ / R Future</b>									<b>152,814.00</b>	<b>12</b>	<b>70,137</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	11.85	Call		872.00000	900,000	13.82	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		18.00000	16,000	13.82	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		824.00000	852,000	13.50	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		20.00000	18,000	13.50	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		920.00000	949,000	14.14	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		16.00000	15,000	14.14	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		1,607.00000	1,637,000	17.33	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		3.00000	3,000	17.33	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		121.00000	108,000	11.91	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		325.00000	342,000	11.91	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		224.00000	224,000	14.12	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		808.00000	778,000	14.12	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		214.00000	213,000	14.24	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		848.00000	817,000	14.24	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		235.00000	236,000	13.99	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		769.00000	740,000	13.99	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,548.00000	1,577,000	14.15	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		32.00000	31,000	14.15	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		844.00000	859,000	12.66	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		270.00000	255,000	12.66	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		815.00000	830,000	12.75	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		291.00000	276,000	12.75	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		874.00000	890,000	12.57	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		250.00000	236,000	12.57	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>54,000</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total £ / R</b>											<b>152,814.00</b>	<b>12</b>	<b>124,137</b>
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09860	0.09850				0.00	0	3,849
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10000	0.09990				0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10140	0.10130				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		32.00000	34,000	20.86		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		982.00000	974,000	20.86		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		3.00000	3,000	22.90		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,953.00000	1,943,000	22.90		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		265.00000	277,000	18.46		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		215.00000	217,000	18.46		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		828.00000	834,000	16.68		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		138.00000	134,000	16.68		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		307.00000	309,000	18.11		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		617.00000	609,000	18.11		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		1,706.00000	1,715,000	17.58		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		16.00000	15,000	17.58		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		1,001.00000	1,008,000	16.92		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		211.00000	208,000	16.92		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		483.00000	486,000	18.29		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		693.00000	686,000	18.29		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		1,825.00000	1,834,000	16.63		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		35.00000	34,000	16.63		0.00	0	0
<b>Total ¥ / 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 ¥ / R</b>										<b>0.00</b>	<b>0</b>	<b>3,849</b>
€ / R	On	18/06/2012	Foreign Exchange Future			10.27630	10.31840			13,873,005.00	1,350	47,216
€ / R	On	17/09/2012	Foreign Exchange Future			10.42070	10.46300			0.00	0	9,231
€ / R	On	14/12/2012	Foreign Exchange Future			10.56510	10.60850			0.00	0	12,000
€ / R	On	13/12/2013	Foreign Exchange Future			10.96230	11.00520			0.00	0	500
<b>Total € / R Future</b>										<b>13,873,005.00</b>	<b>1,350</b>	<b>68,947</b>
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		118.00000	100,000	11.01	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		200.00000	224,000	11.01	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		102.00000	85,000	11.21	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		234.00000	259,000	11.21	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		137.00000	117,000	10.81	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		169.00000	191,000	10.81	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		140.00000	160,000	10.61	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		158.00000	136,000	10.61	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		531.00000	491,000	10.40	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		13.00000	15,000	10.40	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		724.00000	682,000	11.41	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		6.00000	6,000	11.41	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		872.00000	830,000	12.43	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		4.00000	4,000	12.43	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		486.00000	446,000	10.40	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		18.00000	20,000	10.40	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		51.00000	58,000	10.41	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		319.00000	284,000	10.41	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		307.00000	336,000	11.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		75.00000	62,000	11.61	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		220.00000	201,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		483.00000	506,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		203.00000	184,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		516.00000	539,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		239.00000	218,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		452.00000	473,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,032.00000	991,000	11.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		19.00000	20,000	11.00	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		764.00000	726,000	11.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		51.00000	55,000	11.00	0.00	0	1,625
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		528.00000	506,000	12.68	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		310.00000	331,000	12.68	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		504.00000	482,000	12.78	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		336.00000	357,000	12.78	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		554.00000	530,000	12.58	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		286.00000	305,000	12.58	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		589.00000	575,000	14.36	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,077.00000	1,106,000	14.36	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		575.00000	561,000	14.44	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,113.00000	1,142,000	14.44	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		604.00000	589,000	14.28	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,042.00000	1,070,000	14.28	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>13,873,005.00</b>	<b>1,350</b>	<b>124,732</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 18/06/2012 Foreign Exchange Future			7.98780	7.98210			40,889,548.20	5,119	17,619
AU\$ / R On 17/09/2012 Foreign Exchange Future			8.02790	8.02070			0.00	0	2,681
AU\$ / R On 14/12/2012 Foreign Exchange Future			8.07360	8.06530			0.00	0	100
<b>Total AU\$ / R Future</b>							<b>40,889,548.20</b>	<b>5,119</b>	<b>20,400</b>
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		346.00000	350,000	9.86	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		14.00000	12,000	9.86	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		303.00000	305,000	9.76	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		21.00000	17,000	9.76	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		392.00000	396,000	9.95	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		10.00000	8,000	9.95	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		137.00000	135,000	11.42	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		353.00000	344,000	11.42	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		123.00000	121,000	11.57	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		389.00000	380,000	11.57	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		152.00000	150,000	11.27	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		318.00000	309,000	11.27	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		283.00000	283,000	11.59	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		307.00000	299,000	11.59	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		264.00000	263,000	11.73	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		338.00000	329,000	11.73	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		304.00000	304,000	11.48	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		278.00000	270,000	11.48	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>40,889,548.20</b>	<b>5,119</b>	<b>20,400</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	18/06/2012	Foreign Exchange Future			7.89880	7.90550			0.00	0	10
CAD/ R	On	17/09/2012	Foreign Exchange Future			7.98570	7.99370			0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.06960	8.07780			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		32.00000	24,000	9.73	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Put		277.00000	275,000	9.73	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Call		25.00000	19,000	9.99	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Put		320.00000	320,000	9.99	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Call		40.00000	32,000	9.47	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Put		235.00000	233,000	9.47	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.71	Call		367.00000	359,000	9.99	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.71	Put		82.00000	82,000	9.99	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.76	Call		332.00000	324,000	9.99	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.76	Put		97.00000	97,000	9.99	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.66	Call		403.00000	395,000	10.00	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.66	Put		68.00000	68,000	10.00	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.80	Call		420.00000	411,000	10.39	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.80	Put		146.00000	145,000	10.39	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.85	Call		389.00000	380,000	10.41	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.85	Put		165.00000	164,000	10.41	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.75	Call		452.00000	443,000	10.37	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.75	Put		128.00000	127,000	10.37	0.00	0	0
<b>Total CAD/ R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>										<b>0.00</b>	<b>0</b>	<b>10</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO 18/06/2012 Foreign Exchange Future			0.05980	0.08620			0.00	0	5,670
<b>Total CF CANDO CAAZ Future</b>							<b>0.00</b>	<b>0</b>	<b>5,670</b>
<b>Total CF CANDO CAAZ</b>							<b>0.00</b>	<b>0</b>	<b>5,670</b>
CF CANDO 18/06/2012 Foreign Exchange Future			0.35240	0.33250			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 18/06/2012 Foreign Exchange Future			0.00440	0.00320			0.00	0	8,000
<b>Total CF CANDO CABB Future</b>							<b>0.00</b>	<b>0</b>	<b>8,000</b>
<b>Total CF CANDO CABB</b>							<b>0.00</b>	<b>0</b>	<b>8,000</b>
CF CANDO 18/06/2012 Foreign Exchange Future			0.18160	0.13750			0.00	0	0
<b>Total CF CANDO CABC Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CABC</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CF CANDO 18/06/2012 Foreign Exchange Future			0.00090	0.00070			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			8.55510	8.59190			17,409,628.50	2,035	24,064
CHF / R On 17/09/2012 Foreign Exchange Future			8.68150	8.71880			0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			8.80800	8.84580			0.00	0	0
<b>Total CHF / R Future</b>							<b>17,409,628.50</b>	<b>2,035</b>	<b>24,114</b>
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		30.00000	24,000	14.83	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		538.00000	569,000	14.83	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		25.00000	19,000	14.98	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		583.00000	614,000	14.98	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		36.00000	28,000	14.68		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		494.00000	523,000	14.68		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		292.00000	276,000	14.74		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		323.00000	345,000	14.74		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		273.00000	258,000	14.93		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		354.00000	377,000	14.93		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		312.00000	295,000	14.55		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		293.00000	314,000	14.55		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		580.00000	555,000	14.36		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		240.00000	253,000	14.36		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		553.00000	530,000	14.50		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		263.00000	278,000	14.50		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		607.00000	583,000	14.22		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		217.00000	231,000	14.22		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>17,409,628.50</b>	<b>2,035</b>	<b>24,114</b>
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.24150	6.23310				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.30190	6.29280				0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.35210	6.34170				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		55.00000	56,000	9.62		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		122.00000	115,000	9.62		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		41.00000	41,000	9.91		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		158.00000	150,000	9.91		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Call		73.00000	75,000	9.33	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		90.00000	84,000	9.33	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.24	Call		197.00000	200,000	11.20	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.24	Put		147.00000	141,000	11.20	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.29	Call		171.00000	174,000	11.15	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.29	Put		171.00000	165,000	11.15	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.19	Call		225.00000	229,000	11.24	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.19	Put		125.00000	120,000	11.24	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.34	Call		252.00000	256,000	12.61	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.34	Put		248.00000	241,000	12.61	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.39	Call		231.00000	234,000	12.71	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.39	Put		277.00000	269,000	12.71	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.29	Call		277.00000	281,000	12.61	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.29	Put		223.00000	216,000	12.61	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			1.24690	1.24590			0.00	0	0
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.26160	1.26070			0.00	0	0
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.27650	1.27590			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		971.00000	979,000	14.01	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.15	Put		12.00000	10,000	14.01	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.20	Call		523.00000	527,000	13.03	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.20	Put		64.00000	58,000	13.03	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,462.00000	1,471,000	15.98		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		3.00000	2,000	15.98		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		726.00000	730,000	14.42		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		227.00000	222,000	14.42		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		465.00000	468,000	15.27		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		466.00000	460,000	15.27		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,091.00000	1,096,000	14.04		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		92.00000	88,000	14.04		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		864.00000	864,000	15.19		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		385.00000	379,000	15.19		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		629.00000	628,000	16.04		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		650.00000	643,000	16.04		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,182.00000	1,183,000	14.64		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		203.00000	198,000	14.64		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>165,741,120.90</b>	<b>20,374</b>	<b>535,149</b>
<b>Total Options</b>								<b>0.00</b>	<b>0</b>	<b>301,205</b>
<b>Grand Total:</b>								<b>165,741,120.90</b>	<b>20,374</b>	<b>836,354</b>