



# Currency Derivatives Daily MTM Report

Daily summary for: 08/05/2012

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			7.96350	7.87400			278,714,536.50	34,999	248,376
\$ / R On 17/09/2012 Foreign Exchange Future			8.06950	7.97860			55,292,214.00	6,852	37,682
\$ / R On 14/12/2012 Foreign Exchange Future			8.17300	8.08100			0.00	0	22,316
\$ / R On 18/03/2013 Foreign Exchange Future			8.28600	8.19280			0.00	0	8,623
\$ / R On 13/12/2013 Foreign Exchange Future			8.49310	8.39770			0.00	0	659
\$ / R On 12/12/2014 Foreign Exchange Future			9.16940	9.07920			0.00	0	0
<b>Total \$ / R Future</b>							<b>334,006,750.50</b>	<b>41,851</b>	<b>317,656</b>
\$ / R On 18/06/2012 Foreign Exchange Option	7.25	Call		630.00000	718,000	14.81	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.25	Put		6.00000	5,000	14.81	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.30	Call		582.00000	669,000	14.50	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.30	Put		8.00000	6,000	14.50	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.20	Call		679.00000	767,000	15.12	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.20	Put		5.00000	4,000	15.12	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	8.10	Call		74.00000	97,000	14.51	0.00	0	20,100
\$ / R On 18/06/2012 Foreign Exchange Option	8.10	Put		300.00000	234,000	14.51	0.00	0	132
\$ / R On 18/06/2012 Foreign Exchange Option	6.75	Put		1.00000	1,000	18.55	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		1,125.00000	1,214,000	18.55	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		24.00000	32,000	17.48	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		650.00000	569,000	17.48	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		17.00000	23,000	18.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		793.00000	710,000	18.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		13.00000	18,000	19.48	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		889.00000	805,000	19.48	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		876.00000	965,000	16.60	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		2.00000	2,000	16.60	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		396.00000	478,000	13.25	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		22.00000	15,000	13.25	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		100.00000	130,000	13.81	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		226.00000	167,000	13.81	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		55.00000	73,000	15.22	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		381.00000	310,000	15.22	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		212.00000	271,000	13.20	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		88.00000	58,000	13.20	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		986.00000	901,000	20.13	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		10.00000	14,000	20.13	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		244.00000	308,000	13.13	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		70.00000	45,000	13.13	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,380.00000	1,293,000	22.75	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		4.00000	6,000	22.75	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		31.00000	41,000	16.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		557.00000	478,000	16.68	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		826.00000	915,000	16.21	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		2.00000	2,000	16.21	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		54.00000	34,000	13.07	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		278.00000	347,000	13.07	0.00	0	6,700
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Call		183.00000	236,000	13.26	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Put		109.00000	73,000	13.26	7,300.00	100	200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		811.00000	895,000	13.88	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		32.00000	26,000	13.88	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		767.00000	848,000	13.66	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		38.00000	29,000	13.66	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		857.00000	942,000	14.10	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		28.00000	23,000	14.10	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		45.00000	34,000	13.63	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		724.00000	803,000	13.63	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,195.00000	1,113,000	19.69	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		74.00000	82,000	19.69	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		323.00000	366,000	14.28	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		244.00000	197,000	14.28	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		128.00000	144,000	17.34	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		749.00000	675,000	17.34	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,288.00000	1,205,000	20.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		67.00000	74,000	20.15	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		923.00000	845,000	18.30	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		102.00000	114,000	18.30	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		427.00000	483,000	13.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		148.00000	114,000	13.62	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		585.00000	516,000	16.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		164.00000	185,000	16.39	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		244.00000	276,000	15.00	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		365.00000	307,000	15.00	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		562.00000	633,000	13.53	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		83.00000	64,000	13.53	0.00	0	246
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Call		641.00000	716,000	13.58	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Put		62.00000	47,000	13.58	0.00	0	8,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		572.00000	629,000	13.92	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		191.00000	156,000	13.92	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		545.00000	596,000	13.96	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		214.00000	173,000	13.96	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		604.00000	663,000	13.88	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		173.00000	140,000	13.88	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		345.00000	293,000	14.89	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		426.00000	466,000	14.89	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,181.00000	1,100,000	19.02	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		162.00000	173,000	19.02	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		591.00000	635,000	14.89	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		348.00000	299,000	14.89	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		569.00000	611,000	15.08	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		376.00000	325,000	15.08	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		614.00000	660,000	14.71	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		321.00000	274,000	14.71	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		1,170.00000	1,094,000	18.74	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		263.00000	280,000	18.74	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		528.00000	567,000	15.44	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		435.00000	381,000	15.44	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		545.00000	574,000	18.03	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,125.00000	1,059,000	18.03	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		532.00000	561,000	18.14	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,162.00000	1,096,000	18.14	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		558.00000	588,000	17.92	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,088.00000	1,023,000	17.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,290.00000	1,326,000	16.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		711.00000	657,000	16.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,271.00000	1,306,000	16.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		742.00000	687,000	16.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,310.00000	1,347,000	16.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		681.00000	628,000	16.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		445.00000	410,000	15.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,524.00000	1,579,000	15.88	0.00	0	200
<b>Total \$ / R Option</b>										<b>7,300.00</b>	<b>100</b>	<b>191,520</b>
<b>Total \$ / R</b>										<b>334,014,050.50</b>	<b>41,951</b>	<b>509,176</b>
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			7.96350	7.87400			708,751.50	89	690
\$ / R MAX	On	17/09/2012	Foreign Exchange Future			8.06950	7.97860			0.00	0	2
\$ / R MAX	On	14/12/2012	Foreign Exchange Future			8.17300	8.08100			0.00	0	2
<b>Total \$ / R MAXI Future</b>										<b>708,751.50</b>	<b>89</b>	<b>694</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		3,595.00000	4,729,000	16.28	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		51,195.00000	43,379,000	16.28	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		3,145.00000	4,148,000	16.68	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		55,745.00000	47,798,000	16.68	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		4,120.00000	5,444,000	15.92	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		46,720.00000	39,094,000	15.92	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		45,674.00000	51,632,000	13.45	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		12,854.00000	9,722,000	13.45	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		42,664.00000	48,304,000	13.62	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		14,844.00000	11,394,000	13.62	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		48,850.00000	55,391,000	13.48	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		11,030.00000	8,481,000	13.48	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		48,255.00000	52,772,000	14.42	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		27,475.00000	22,792,000	14.42	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		45,944.00000	50,223,000	14.60	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		30,164.00000	25,243,000	14.60	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		50,688.00000	55,450,000	14.23	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		24,908.00000	20,470,000	14.23	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>708,751.50</b>	<b>89</b>	<b>694</b>
£ / R	On 18/06/2012	Foreign Exchange Future			12.85300	12.73450			13,816,975.00	1,075	68,929
£ / R	On 17/09/2012	Foreign Exchange Future			13.01680	12.89620			0.00	0	2,223
£ / R	On 14/12/2012	Foreign Exchange Future			13.17620	13.05400			0.00	0	0
<b>Total £ / R Future</b>									<b>13,816,975.00</b>	<b>1,075</b>	<b>71,152</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		900.00000	1,015,000	14.52	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		16.00000	12,000	14.52	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		852.00000	966,000	14.22	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		18.00000	13,000	14.22	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		949.00000	1,064,000	14.82	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		15.00000	11,000	14.82	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		1,637.00000	1,754,000	17.47	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		3.00000	1,000	17.47	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		108.00000	75,000	12.09	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		342.00000	428,000	12.09	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		224.00000	254,000	13.78	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		778.00000	687,000	13.78	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		213.00000	242,000	13.91	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		817.00000	725,000	13.91	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		236.00000	267,000	13.65	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		740.00000	650,000	13.65	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,577.00000	1,694,000	14.57	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		31.00000	27,000	14.57	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		859.00000	937,000	12.39	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		255.00000	211,000	12.39	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		830.00000	904,000	12.43	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		276.00000	228,000	12.43	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		890.00000	972,000	12.35	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		236.00000	196,000	12.35	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>13,816,975.00</b>	<b>1,075</b>	<b>125,152</b>
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09980	0.09860				0.00	0	3,849
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10130	0.10000				0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10270	0.10140				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	45,000	20.61		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		974.00000	865,000	20.61		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		3.00000	4,000	23.05		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,943.00000	1,824,000	23.05		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		277.00000	339,000	18.01		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		217.00000	159,000	18.01		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		834.00000	933,000	16.45		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		134.00000	103,000	16.45		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		309.00000	352,000	17.64		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		609.00000	522,000	17.64		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		1,715.00000	1,842,000	17.90		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		15.00000	12,000	17.90		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		1,008.00000	1,103,000	16.75		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		208.00000	173,000	16.75		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		486.00000	535,000	17.85		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		686.00000	605,000	17.85		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		1,834.00000	1,960,000	16.97		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		34.00000	30,000	16.97		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			10.34860	10.27630			13,153,070.60	1,271	45,986
€ / R	On	17/09/2012	Foreign Exchange Future			10.49480	10.42070			13,811,156.80	1,316	10,547
€ / R	On	14/12/2012	Foreign Exchange Future			10.64080	10.56510			0.00	0	12,000
€ / R	On	13/12/2013	Foreign Exchange Future			11.04220	10.96230			0.00	0	500
<b>Total € / R Future</b>										<b>26,964,227.40</b>	<b>2,587</b>	<b>69,033</b>
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		100.00000	127,000	10.92	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		224.00000	178,000	10.92	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		85.00000	109,000	11.12	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		259.00000	210,000	11.12	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		117.00000	148,000	10.72	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		191.00000	149,000	10.72	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		160.00000	125,000	10.72	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		136.00000	174,000	10.72	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		491.00000	560,000	11.04	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		15.00000	11,000	11.04	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		682.00000	754,000	12.30	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		6.00000	5,000	12.30	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		830.00000	902,000	13.25	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		4.00000	3,000	13.25	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		446.00000	513,000	10.72	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		20.00000	14,000	10.72	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		58.00000	42,000	10.72	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		284.00000	341,000	10.72	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		336.00000	281,000	11.51	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		62.00000	80,000	11.51	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		201.00000	228,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		506.00000	459,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		184.00000	210,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		539.00000	491,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		218.00000	248,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		473.00000	429,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		991.00000	1,061,000	11.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		20.00000	16,000	11.00	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		726.00000	790,000	11.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		55.00000	45,000	11.00	0.00	0	1,625
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		506.00000	550,000	12.66	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		331.00000	299,000	12.66	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		482.00000	525,000	12.76	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		357.00000	324,000	12.76	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		530.00000	576,000	12.56	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		305.00000	275,000	12.56	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		575.00000	647,000	15.03	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,106.00000	1,098,000	15.03	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		561.00000	632,000	15.10	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,142.00000	1,133,000	15.10	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		589.00000	662,000	14.96	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,070.00000	1,063,000	14.96	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>26,964,227.40</b>	<b>2,587</b>	<b>124,818</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 18/06/2012 Foreign Exchange Future			8.00910	7.98780			1,273,446.90	159	17,637
AU\$ / R On 17/09/2012 Foreign Exchange Future			8.05010	8.02790			0.00	0	2,681
AU\$ / R On 14/12/2012 Foreign Exchange Future			8.09730	8.07360			0.00	0	100
<b>Total AU\$ / R Future</b>							<b>1,273,446.90</b>	<b>159</b>	<b>20,418</b>
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		350.00000	369,000	9.98	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		12.00000	10,000	9.98	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		305.00000	324,000	9.86	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		17.00000	15,000	9.86	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		396.00000	416,000	10.11	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		8.00000	7,000	10.11	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		135.00000	140,000	11.30	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		344.00000	326,000	11.30	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		121.00000	126,000	11.45	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		380.00000	362,000	11.45	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		150.00000	156,000	11.15	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		309.00000	292,000	11.15	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		283.00000	292,000	11.49	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		299.00000	284,000	11.49	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		263.00000	271,000	11.61	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		329.00000	313,000	11.61	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		304.00000	315,000	11.42	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		270.00000	257,000	11.42	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>1,273,446.90</b>	<b>159</b>	<b>20,418</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			7.94980	7.89880			0.00	0	10
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.03860	7.98570			0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.12370	8.06960			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		24.00000	32,000	9.47	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Put		275.00000	232,000	9.47	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Call		19.00000	24,000	9.78	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Put		320.00000	274,000	9.78	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Call		32.00000	41,000	9.15	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Put		233.00000	191,000	9.15	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.71	Call		359.00000	395,000	9.83	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.71	Put		82.00000	65,000	9.83	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.76	Call		324.00000	359,000	9.83	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.76	Put		97.00000	79,000	9.83	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.66	Call		395.00000	434,000	9.83	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.66	Put		68.00000	54,000	9.83	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.80	Call		411.00000	445,000	10.29	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.80	Put		145.00000	125,000	10.29	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.85	Call		380.00000	413,000	10.31	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.85	Put		164.00000	143,000	10.31	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.75	Call		443.00000	479,000	10.27	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.75	Put		127.00000	109,000	10.27	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			0.10270	0.05980			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			0.22600	0.35240			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			0.00590	0.00440			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			0.07330	0.18160			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			0.00050	0.00090			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			8.61940	8.55510			20,040,105.00	2,325	26,389
CHF / R On 17/09/2012 Foreign Exchange Future			8.74690	8.68150			0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			8.87490	8.80800			0.00	0	0
<b>Total CHF / R Future</b>							<b>20,040,105.00</b>	<b>2,325</b>	<b>26,439</b>
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		24.00000	29,000	14.59	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		569.00000	510,000	14.59	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		19.00000	24,000	14.77	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		614.00000	555,000	14.77	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		28.00000	35,000	14.40		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		523.00000	466,000	14.40		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		276.00000	301,000	14.41		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		345.00000	304,000	14.41		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		258.00000	281,000	14.60		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		377.00000	334,000	14.60		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		295.00000	323,000	14.27		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		314.00000	276,000	14.27		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		555.00000	590,000	14.02		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		253.00000	221,000	14.02		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		530.00000	563,000	14.15		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		278.00000	244,000	14.15		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		583.00000	619,000	13.88		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		231.00000	200,000	13.88		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>20,040,105.00</b>	<b>2,325</b>	<b>26,439</b>
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.25490	6.24150				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.31540	6.30190				0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.36470	6.35210				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		56.00000	60,000	9.64		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		115.00000	105,000	9.64		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		41.00000	45,000	9.98		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		150.00000	140,000	9.98		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		75.00000	80,000	9.30	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		84.00000	75,000	9.30	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.24	Call		200.00000	207,000	11.15	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.24	Put		141.00000	135,000	11.15	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.29	Call		174.00000	179,000	11.11	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.29	Put		165.00000	157,000	11.11	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.19	Call		229.00000	236,000	11.19	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.19	Put		120.00000	114,000	11.19	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.34	Call		256.00000	261,000	12.59	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.34	Put		241.00000	234,000	12.59	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.39	Call		234.00000	239,000	12.69	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.39	Put		269.00000	262,000	12.69	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.29	Call		281.00000	287,000	12.58	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.29	Put		216.00000	210,000	12.58	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			1.26110	1.24690			0.00	0	0
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.27600	1.26160			0.00	0	0
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.29120	1.27650			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		979.00000	1,119,000	15.12	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.15	Put		10.00000	8,000	15.12	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.20	Call		527.00000	644,000	12.87	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.20	Put		58.00000	33,000	12.87	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		1,471.00000	1,613,000	16.87		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		2.00000	2,000	16.87		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		730.00000	825,000	14.14		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		222.00000	173,000	14.14		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		468.00000	531,000	14.81		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		460.00000	379,000	14.81		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,096.00000	1,216,000	13.81		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		88.00000	64,000	13.81		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		864.00000	953,000	14.95		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		379.00000	321,000	14.95		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		628.00000	691,000	15.66		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		643.00000	559,000	15.66		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,183.00000	1,296,000	14.55		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		198.00000	164,000	14.55		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>396,810,256.30</b>	<b>48,086</b>	<b>546,921</b>
<b>Total Options</b>								<b>7,300.00</b>	<b>100</b>	<b>301,305</b>
<b>Grand Total:</b>								<b>396,817,556.30</b>	<b>48,186</b>	<b>848,226</b>