

## Currency Derivatives Daily MTM Report

Daily summary for: 19/04/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012			7.90520	7.87760			80,055,960.40	10,127	244,285
\$ / R	On	17/09/2012			8.01060	7.98250			48,143,706.00	6,010	16,378
\$ / R	On	14/12/2012			8.11490	8.08650			0.00	0	22,316
\$ / R	On	18/03/2013			8.22910	8.20010			0.00	0	8,623
\$ / R	On	13/12/2013			8.42720	8.39720			0.00	0	659
\$ / R	On	12/12/2014			9.09230	9.06150			0.00	0	0
<b>Total \$ / R Future</b>									<b>128,199,666.40</b>	<b>16,137</b>	<b>292,261</b>
\$ / R	On	18/06/2012	7.25	Call		643.00000	669,000	14.36	0.00	0	0
\$ / R	On	18/06/2012	7.25	Put		15.00000	14,000	14.36	0.00	0	0
\$ / R	On	18/06/2012	7.30	Call		597.00000	622,000	14.26	0.00	0	0
\$ / R	On	18/06/2012	7.30	Put		19.00000	17,000	14.26	0.00	0	0
\$ / R	On	18/06/2012	7.20	Call		689.00000	716,000	14.45	0.00	0	0
\$ / R	On	18/06/2012	7.20	Put		11.00000	11,000	14.45	0.00	0	0
\$ / R	On	18/06/2012	8.10	Call		121.00000	123,000	15.93	0.00	0	20,100
\$ / R	On	18/06/2012	8.10	Put		343.00000	318,000	15.93	0.00	0	132
\$ / R	On	18/06/2012	6.75	Put		2.00000	2,000	17.23	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		1,130.00000	1,157,000	17.23	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		54.00000	54,000	18.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		676.00000	649,000	18.41	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		41.00000	41,000	19.40	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		813.00000	786,000	19.40	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		35.00000	34,000	20.03	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		907.00000	879,000	20.03	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		883.00000	910,000	15.38	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		5.00000	5,000	15.38	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		425.00000	446,000	13.89	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		47.00000	41,000	13.89	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		149.00000	154,000	15.35	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		271.00000	249,000	15.35	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		98.00000	99,000	16.51	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		420.00000	394,000	16.51	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		259.00000	271,000	14.43	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		131.00000	116,000	14.43	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,001.00000	974,000	20.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		29.00000	29,000	20.63	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		288.00000	302,000	14.33	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		110.00000	97,000	14.33	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,388.00000	1,360,000	23.04	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		16.00000	15,000	23.04	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		65.00000	65,000	17.75	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		587.00000	560,000	17.75	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		833.00000	860,000	15.01	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		5.00000	5,000	15.01	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		91.00000	80,000	14.22	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		319.00000	335,000	14.22	0.00	0	6,700
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		835.00000	856,000	14.58	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		53.00000	45,000	14.58	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		793.00000	813,000	14.59	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		61.00000	52,000	14.59	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		880.00000	901,000	14.74	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		48.00000	40,000	14.74	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		70.00000	60,000	14.59	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		752.00000	771,000	14.59	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,225.00000	1,193,000	20.81	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		107.00000	104,000	20.81	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		370.00000	378,000	15.68	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		288.00000	267,000	15.68	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		171.00000	170,000	18.65	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		789.00000	759,000	18.65	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,317.00000	1,284,000	21.24	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		99.00000	95,000	21.24	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		959.00000	928,000	19.54	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		141.00000	139,000	19.54	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		469.00000	482,000	14.96	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		187.00000	171,000	14.96	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		628.00000	600,000	17.76	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		210.00000	211,000	17.76	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		292.00000	297,000	16.46	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		410.00000	386,000	16.46	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		598.00000	614,000	14.60	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		116.00000	103,000	14.60	0.00	0	246
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Call		0.00000	691,000	14.59	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Put		0.00000	80,000	14.59	640,000.00	8,000	8,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		613.00000	627,000	15.07	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		227.00000	212,000	15.07	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		587.00000	600,000	15.26	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		251.00000	235,000	15.26	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		644.00000	658,000	15.01	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		208.00000	193,000	15.01	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		387.00000	366,000	16.22	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		473.00000	481,000	16.22	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,215.00000	1,185,000	20.19	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		201.00000	200,000	20.19	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		633.00000	644,000	15.96	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		383.00000	365,000	15.96	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		612.00000	622,000	16.15	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		412.00000	393,000	16.15	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		655.00000	666,000	15.77	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		355.00000	337,000	15.77	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,206.00000	1,177,000	19.74	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		306.00000	306,000	19.74	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		572.00000	581,000	16.52	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		472.00000	452,000	16.52	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		586.00000	589,000	18.77	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,167.00000	1,140,000	18.77	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		574.00000	576,000	18.88	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,205.00000	1,177,000	18.88	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		599.00000	602,000	18.66	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,130.00000	1,103,000	18.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,312.00000	1,318,000	17.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		751.00000	726,000	17.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,294.00000	1,299,000	17.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		783.00000	757,000	17.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,331.00000	1,337,000	17.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		720.00000	695,000	17.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		476.00000	460,000	16.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,537.00000	1,552,000	16.33	0.00	0	200
<b>Total \$ / R Option</b>										<b>640,000.00</b>	<b>8,000</b>	<b>191,320</b>
<b>Total \$ / R</b>										<b>128,839,666.40</b>	<b>24,137</b>	<b>483,581</b>
\$ / R MAXOn	18/06/2012	Foreign Exchange Future				7.90520	7.87760			0.00	0	790
\$ / R MAXOn	17/09/2012	Foreign Exchange Future				8.01060	7.98250			0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Future				8.11490	8.08650			0.00	0	0
<b>Total \$ / R MAXI Future</b>										<b>0.00</b>	<b>0</b>	<b>790</b>
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call			7,186.00000	7,207,000	17.42	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put			54,426.00000	51,687,000	17.42	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		6,524.00000	6,524,000	17.75		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		58,764.00000	56,004,000	17.75		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		7,929.00000	7,976,000	17.09		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		50,169.00000	47,456,000	17.09		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		49,756.00000	51,111,000	14.78		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		16,546.00000	15,091,000	14.78		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		46,913.00000	48,160,000	14.96		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		18,703.00000	17,140,000	14.96		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		52,747.00000	54,210,000	14.61		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		14,537.00000	13,190,000	14.61		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		52,735.00000	53,793,000	15.73		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		31,405.00000	29,623,000	15.73		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		50,508.00000	51,481,000	15.92		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		34,178.00000	32,311,000	15.92		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		55,072.00000	56,217,000	15.54		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		28,742.00000	27,047,000	15.54		0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>										<b>0.00</b>	<b>0</b>	<b>790</b>
£ / R	On 18/06/2012	Foreign Exchange Future				12.69210	12.62340			126,921.00	10	63,479
£ / R	On 17/09/2012	Foreign Exchange Future				12.85300	12.78310			0.00	0	2,323
£ / R	On 14/12/2012	Foreign Exchange Future				13.01080	12.93990			0.00	0	0
<b>Total £ / R Future</b>										<b>126,921.00</b>	<b>10</b>	<b>65,802</b>
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		811.00000	875,000	13.47		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		38.00000	33,000	13.47		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		765.00000	828,000	13.16	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		42.00000	36,000	13.16	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		858.00000	923,000	13.77	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		35.00000	31,000	13.77	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		1,535.00000	1,602,000	17.58	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		12.00000	10,000	17.58	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		213.00000	177,000	12.85	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		336.00000	369,000	12.85	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		263.00000	275,000	15.42	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		930.00000	872,000	15.42	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		252.00000	264,000	15.53	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		969.00000	911,000	15.53	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		274.00000	287,000	15.30	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		891.00000	834,000	15.30	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,479.00000	1,547,000	14.23	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		46.00000	44,000	14.23	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		843.00000	882,000	13.59	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		353.00000	322,000	13.59	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		817.00000	855,000	13.69	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		377.00000	345,000	13.69	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		870.00000	911,000	13.49	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		330.00000	301,000	13.49	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>126,921.00</b>	<b>10</b>	<b>119,802</b>
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09700	0.09690			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			0.09840	0.09830			0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Future			0.09980	0.09980			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		56.00000	51,000	21.99	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,166.00000	1,151,000	21.99	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		13.00000	10,000	24.61	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,123.00000	2,110,000	24.61	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		261.00000	257,000	19.28	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		371.00000	357,000	19.28	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		732.00000	734,000	16.66	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		202.00000	194,000	16.66	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		288.00000	284,000	18.57	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		758.00000	744,000	18.57	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		1,556.00000	1,564,000	16.81	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		26.00000	24,000	16.81	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		921.00000	915,000	17.20	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		281.00000	275,000	17.20	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		465.00000	458,000	18.97	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		825.00000	818,000	18.97	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		1,700.00000	1,694,000	16.79	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		60.00000	54,000	16.79	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			10.39360	10.34190			0.00	0	45,544



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			10.54000	10.48790			105,400.00	10	5,706
€ / R	On	14/12/2012	Foreign Exchange Future			10.68740	10.63500			0.00	0	12,000
€ / R	On	13/12/2013	Foreign Exchange Future			11.06870	11.01520			0.00	0	500
<b>Total € / R Future</b>										<b>105,400.00</b>	<b>10</b>	<b>63,750</b>
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		180.00000	199,000	12.00	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		238.00000	205,000	12.00	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		162.00000	178,000	12.19	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		270.00000	234,000	12.19	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		201.00000	223,000	11.97	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		209.00000	179,000	11.97	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		183.00000	156,000	11.94	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		225.00000	250,000	11.94	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		576.00000	622,000	12.11	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		34.00000	28,000	12.11	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		759.00000	808,000	12.91	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		17.00000	14,000	12.91	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		902.00000	953,000	13.52	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		10.00000	9,000	13.52	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		531.00000	576,000	11.91	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		39.00000	32,000	11.91	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		85.00000	69,000	11.80	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		377.00000	413,000	11.80	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		338.00000	300,000	12.56	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		130.00000	144,000	12.56	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		275.00000	296,000	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		513.00000	482,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		256.00000	276,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		544.00000	512,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		295.00000	290,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		483.00000	426,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,070.00000	1,117,000	12.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		32.00000	27,000	12.00	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		811.00000	854,000	12.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		73.00000	64,000	12.00	0.00	0	1,625
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		587.00000	615,000	13.26	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		342.00000	318,000	13.26	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		563.00000	590,000	13.37	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		368.00000	343,000	13.37	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		613.00000	641,000	13.15	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		318.00000	294,000	13.15	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		633.00000	647,000	14.59	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,111.00000	1,071,000	14.59	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		619.00000	633,000	14.67	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,147.00000	1,107,000	14.67	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		647.00000	662,000	14.50	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,075.00000	1,036,000	14.50	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>105,400.00</b>	<b>10</b>	<b>119,535</b>
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.12410	8.12270			121,861.50	15	22,609
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.15770	8.15570			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			8.19610	8.19330			0.00	0	100
<b>Total AU\$ / R Future</b>							<b>121,861.50</b>	<b>15</b>	<b>25,345</b>
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		492.00000	493,000	11.80	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		19.00000	19,000	11.80	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		447.00000	447,000	11.46	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		24.00000	23,000	11.46	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		539.00000	540,000	12.13	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		16.00000	16,000	12.13	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		228.00000	226,000	12.55	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		309.00000	305,000	12.55	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		210.00000	208,000	12.68	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		341.00000	337,000	12.68	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		248.00000	246,000	12.42	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		279.00000	275,000	12.42	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		392.00000	392,000	12.79	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		288.00000	285,000	12.79	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		368.00000	368,000	12.86	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		314.00000	311,000	12.86	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		417.00000	418,000	12.73	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		263.00000	261,000	12.73	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>121,861.50</b>	<b>15</b>	<b>25,345</b>
CAD/ R On 18/06/2012 Foreign Exchange Future			7.95330	7.95610			0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			8.04150	8.04390			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			8.12750	8.12940			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		75.00000	69,000	11.29	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Put		269.00000	266,000	11.29	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Call		64.00000	58,000	11.53	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Put		308.00000	305,000	11.53	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Call		88.00000	82,000	11.05	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Put		232.00000	229,000	11.05	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.71	Call		433.00000	426,000	10.95	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.71	Put		98.00000	93,000	10.95	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.76	Call		399.00000	392,000	10.98	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.76	Put		114.00000	109,000	10.98	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.66	Call		468.00000	462,000	10.92	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.66	Put		83.00000	79,000	10.92	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.80	Call		485.00000	479,000	11.21	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.80	Put		159.00000	155,000	11.21	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.85	Call		455.00000	448,000	11.28	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.85	Put		179.00000	174,000	11.28	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.75	Call		517.00000	511,000	11.14	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.75	Put		141.00000	137,000	11.14	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			0.03090	0.02930			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			0.11590	0.10960			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			0.23500	0.23230			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			0.01070	0.01350			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			0.20630	0.24340			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			0.00430	0.00560			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			8.65040	8.60620			0.00	0	32,519
CHF / R On 17/09/2012 Foreign Exchange Future			8.78000	8.73520			0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			8.91160	8.86610			0.00	0	0
<b>Total CHF / R Future</b>							<b>0.00</b>	<b>0</b>	<b>32,569</b>
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		68.00000	75,000	16.30	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		562.00000	525,000	16.30	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		61.00000	67,000	16.51	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		605.00000	567,000	16.51		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		76.00000	83,000	16.06		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		520.00000	483,000	16.06		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		345.00000	361,000	15.37		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		360.00000	331,000	15.37		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		326.00000	340,000	15.52		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		391.00000	360,000	15.52		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		366.00000	383,000	15.22		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		331.00000	303,000	15.22		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		632.00000	649,000	14.78		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		272.00000	243,000	14.78		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		606.00000	622,000	14.93		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		296.00000	266,000	14.93		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		659.00000	677,000	14.62		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		249.00000	221,000	14.62		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>0.00</b>	<b>0</b>	<b>32,569</b>
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.42290	6.42410				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.48260	6.48330				0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.52730	6.52790				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		181.00000	179,000	10.32		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		57.00000	56,000	10.32		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		148.00000	146,000	10.18		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		74.00000	73,000	10.18		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		217.00000	215,000	10.47		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		43.00000	42,000	10.47		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		347.00000	344,000	12.39		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		107.00000	104,000	12.39		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		315.00000	312,000	12.39		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		125.00000	122,000	12.39		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		382.00000	379,000	12.42		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		92.00000	89,000	12.42		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Call		386.00000	383,000	13.40		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		195.00000	193,000	13.40		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		358.00000	355,000	13.42		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		217.00000	215,000	13.42		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		416.00000	413,000	13.38		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		175.00000	173,000	13.38		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			1.25240	1.24820				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.26760	1.26310				0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Future			1.28310	1.27850				0.00	0	0
<b>Total YUAN/R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,009.00000	1,045,000	14.16		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		27.00000	21,000	14.16		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		596.00000	624,000	14.58		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		114.00000	100,000	14.58		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,493.00000	1,532,000	16.72		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		11.00000	8,000	16.72		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		803.00000	825,000	15.41		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		280.00000	257,000	15.41		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		549.00000	560,000	16.20		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		526.00000	492,000	16.20		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,154.00000	1,184,000	15.05		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		131.00000	116,000	15.05		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		943.00000	961,000	16.02		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		438.00000	410,000	16.02		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		705.00000	717,000	16.74		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		700.00000	666,000	16.74		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,254.00000	1,279,000	15.53		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		249.00000	228,000	15.53		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>128,553,848.90</b>	<b>16,172</b>	<b>534,546</b>
<b>Total Options</b>								<b>640,000.00</b>	<b>8,000</b>	<b>301,105</b>
<b>Grand Total:</b>								<b>129,193,848.90</b>	<b>24,172</b>	<b>835,651</b>