

Currency Derivatives Daily MTM Report

Daily summary for: 24/05/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012			8.35790	8.46530			180,338,408.30	21,577	289,737
\$ / R	On	17/09/2012			8.46940	8.57760			110,559,547.60	13,054	62,674
\$ / R	On	14/12/2012			8.57190	8.68040			342,876.00	40	28,419
\$ / R	On	18/03/2013			8.67790	8.78690			0.00	0	9,490
\$ / R	On	13/12/2013			8.88350	8.99300			0.00	0	659
\$ / R	On	12/12/2014			9.58410	9.68730			0.00	0	0
Total \$ / R Future									291,240,831.90	34,671	390,979
\$ / R	On	18/06/2012	7.25	Call		1,216.00000	1,109,000	22.18	0.00	0	0
\$ / R	On	18/06/2012	7.25	Put		1.00000	1,000	22.18	0.00	0	0
\$ / R	On	18/06/2012	7.30	Call		1,166.00000	1,059,000	21.74	0.00	0	0
\$ / R	On	18/06/2012	7.30	Put		1.00000	1,000	21.74	0.00	0	0
\$ / R	On	18/06/2012	7.20	Call		1,266.00000	1,159,000	22.62	0.00	0	0
\$ / R	On	18/06/2012	7.20	Put		1.00000	1,000	22.62	0.00	0	0
\$ / R	On	18/06/2012	8.10	Call		400.00000	313,000	17.47	0.00	0	6,700
\$ / R	On	18/06/2012	8.10	Put		35.00000	55,000	17.47	0.00	0	6,832
\$ / R	On	18/06/2012	6.75	Put		0.00000	0,000	26.56	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		1,715.00000	1,608,000	26.56	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		157.00000	112,000	19.77	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		192.00000	254,000	19.77	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		108.00000	76,000	21.00	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		293.00000	368,000	21.00	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		84.00000	58,000	21.82	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		369.00000	450,000	21.82	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,466.00000	1,358,000	24.37	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		1.00000	0,000	24.37	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		967.00000	861,000	19.99	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		2.00000	3,000	19.99	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		486.00000	389,000	17.05	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		21.00000	31,000	17.05	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		324.00000	246,000	17.90	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		59.00000	88,000	17.90	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		721.00000	617,000	18.24	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		6.00000	9,000	18.24	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		451.00000	538,000	22.71	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		66.00000	46,000	22.71	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		770.00000	665,000	18.59	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		5.00000	7,000	18.59	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		812.00000	910,000	26.13	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		27.00000	18,000	26.13	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		202.00000	146,000	18.95	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		137.00000	188,000	18.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Call		1,416.00000	1,308,000	23.93	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		1.00000	0,000	23.93	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		4.00000	6,000	18.94	0.00	0	6,800
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		819.00000	714,000	18.94	0.00	0	6,700
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Call		673.00000	570,000	17.89	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Put		8.00000	12,000	17.89	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	7.90	Call		578.00000	476,000	17.19	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.90	Put		13.00000	18,000	17.19	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,394.00000	1,289,000	18.27	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		16.00000	20,000	18.27	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,346.00000	1,242,000	18.14	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		18.00000	23,000	18.14	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,442.00000	1,337,000	18.41	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		14.00000	18,000	18.41	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		21.00000	26,000	18.01	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,299.00000	1,195,000	18.01	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		745.00000	825,000	22.28	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		223.00000	194,000	22.28	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		769.00000	682,000	17.37	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		91.00000	113,000	17.37	0.00	0	20,360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		367.00000	319,000	19.83	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		389.00000	450,000	19.83	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		825.00000	909,000	22.78	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		203.00000	178,000	22.78	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		521.00000	591,000	20.80	0.00	0	1,500

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	8.80	Call		299.00000	260,000	20.80	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		931.00000	838,000	17.26	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		53.00000	69,000	17.26	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		276.00000	325,000	18.90	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		454.00000	394,000	18.90	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		622.00000	546,000	17.65	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		144.00000	177,000	17.65	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		1,112.00000	1,010,000	17.47	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		34.00000	41,000	17.47	0.00	0	246
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Call		1,204.00000	1,102,000	17.74	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Put		26.00000	33,000	17.74	0.00	0	8,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Put		487.00000	554,000	20.56	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Call		315.00000	273,000	20.56	682,500.00	2,500	22,600
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Call		408.00000	354,000	19.35	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Put		330.00000	385,000	19.35	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.00	Call		693.00000	610,000	17.42	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.00	Put		115.00000	141,000	17.42	0.00	0	3,925
\$ / R	On	17/09/2012	Foreign Exchange Option	8.25	Call		0.00000	464,000	18.28	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.25	Put		0.00000	245,000	18.28	0.00	0	2,500
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,082.00000	986,000	16.99	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		102.00000	114,000	16.99	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,041.00000	949,000	17.06	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		111.00000	127,000	17.06	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,124.00000	1,027,000	17.09	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		94.00000	105,000	17.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		176.00000	203,000	17.40	0.00	0	6,040
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		856.00000	775,000	17.40	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		796.00000	866,000	21.39	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		376.00000	338,000	21.39	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Call		674.00000	609,000	18.33	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Put		294.00000	337,000	18.33	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Put		459.00000	513,000	19.51	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Call		539.00000	485,000	19.51	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Put		723.00000	790,000	21.01	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Call		403.00000	362,000	21.01	0.00	0	5,500
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,036.00000	955,000	17.07	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		199.00000	227,000	17.07	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,004.00000	924,000	17.19	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		217.00000	246,000	17.19	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,069.00000	987,000	16.95	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		182.00000	209,000	16.95	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		830.00000	896,000	20.75	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		517.00000	474,000	20.75	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		942.00000	865,000	17.44	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		255.00000	287,000	17.44	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		899.00000	840,000	20.00	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		884.00000	934,000	20.00	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		881.00000	823,000	20.11	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		916.00000	967,000	20.11	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		915.00000	858,000	19.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		850.00000	902,000	19.90	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Call		1,339.00000	1,253,000	17.38	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Put		346.00000	370,000	17.38	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Put		898.00000	950,000	20.05	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Call		891.00000	833,000	20.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,773.00000	1,697,000	18.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		586.00000	613,000	18.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,748.00000	1,673,000	18.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		611.00000	639,000	18.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,799.00000	1,722,000	18.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		562.00000	588,000	18.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		366.00000	385,000	17.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,053.00000	1,969,000	17.59	0.00	0	200
Total \$ / R Option										682,500.00	2,500	265,545
Total \$ / R										291,923,331.90	37,171	656,524
\$ / R MAXOn	18/06/2012	Foreign Exchange Future		8.35790		8.46530				41,789.50	5	774
\$ / R MAXOn	17/09/2012	Foreign Exchange Future		8.46940		8.57760				0.00	0	2
\$ / R MAXOn	14/12/2012	Foreign Exchange Future		8.57190		8.68040				0.00	0	2
Total \$ / R MAXI Future										41,789.50	5	778
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		22,882.00000	16,566,000	18.54		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		11,352.00000	15,776,000	18.54		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		20,191.00000	14,554,000	18.95		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		13,661.00000	18,764,000	18.95		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		25,823.00000	18,996,000	18.33		0.00	0	0

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\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		9,293.00000	13,206,000	18.33	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		97,507.00000	87,852,000	17.23	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		4,787.00000	5,952,000	17.23	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		93,071.00000	83,718,000	17.26	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		5,351.00000	6,818,000	17.26	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		101,996.00000	92,071,000	17.21	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		4,276.00000	5,171,000	17.21	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		94,432.00000	86,014,000	17.23	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		13,712.00000	16,144,000	17.23	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		90,879.00000	82,572,000	17.29	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		15,159.00000	17,702,000	17.29	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		98,238.00000	89,547,000	17.16	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		12,518.00000	14,677,000	17.16	0.00	0	0
Total \$ / R MAXI Option									0.00	0	0
Total \$ / R MAXI									41,789.50	5	778
£ / R	On 18/06/2012	Foreign Exchange Future			13.10250	13.29690			5,765,100.00	440	72,977
£ / R	On 17/09/2012	Foreign Exchange Future			13.27090	13.46700			66,354.50	5	2,375
£ / R	On 14/12/2012	Foreign Exchange Future			13.42670	13.62410			0.00	0	0
Total £ / R Future									5,831,454.50	445	75,352
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		1,452.00000	1,260,000	20.53	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		5.00000	8,000	20.53	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Call		1,403.00000	1,211,000	20.14	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Put		6.00000	9,000	20.14	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Call		1,501.00000	1,310,000	20.92	0.00	0	0

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£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		4.00000	8,000	20.92	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		2,197.00000	2,003,000	21.91	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		0.00000	1,000	21.91	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		19.00000	34,000	15.85	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		816.00000	636,000	15.85	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		516.00000	433,000	17.23	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		499.00000	612,000	17.23	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		496.00000	416,000	17.37	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		529.00000	645,000	17.37	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		537.00000	450,000	17.09	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		470.00000	579,000	17.09	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		2,141.00000	1,948,000	17.28	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		24.00000	27,000	17.28	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		1,341.00000	1,188,000	14.84	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		167.00000	212,000	14.84	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		1,304.00000	1,154,000	14.92	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		180.00000	228,000	14.92	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		1,378.00000	1,223,000	14.77	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		154.00000	197,000	14.77	0.00	0	0
Total £ / R Option										0.00	0	54,000
Total £ / R										5,831,454.50	445	129,352
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10530	0.10670			0.00	0	3,849
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10680	0.10820			0.00	0	25
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10820	0.10970			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ¥ / R Future											0.00	0	3,874
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		192.00000	140,000	22.66		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		322.00000	410,000	22.66		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		24.00000	16,000	26.27		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,154.00000	1,286,000	26.27		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		887.00000	756,000	21.20		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		17.00000	26,000	21.20		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		1,569.00000	1,440,000	20.08		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		49.00000	60,000	20.08		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		800.00000	707,000	20.93		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		280.00000	327,000	20.93		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		2,529.00000	2,390,000	22.20		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		9.00000	10,000	22.20		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		1,738.00000	1,605,000	19.76		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		108.00000	125,000	19.76		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		1,015.00000	913,000	20.46		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		385.00000	433,000	20.46		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		2,653.00000	2,506,000	20.40		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		23.00000	26,000	20.40		0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	3,874
€ / R	On	18/06/2012	Foreign Exchange Future			10.51520	10.65590				1,577,280.00	150	47,309
€ / R	On	17/09/2012	Foreign Exchange Future			10.66430	10.80730				29,860,040.00	2,800	14,257
€ / R	On	14/12/2012	Foreign Exchange Future			10.80880	10.95420				9,814,390.40	908	18,272

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013			11.22750	11.38050			0.00	0	500
Total € / R Future									41,251,710.40	3,858	80,338
€ / R	On	18/06/2012				317.00000	224,000	14.67	0.00	0	0
€ / R	On	18/06/2012				61.00000	109,000	14.67	0.00	0	0
€ / R	On	18/06/2012				284.00000	198,000	14.89	0.00	0	0
€ / R	On	18/06/2012				78.00000	133,000	14.89	0.00	0	0
€ / R	On	18/06/2012				353.00000	254,000	14.45	0.00	0	0
€ / R	On	18/06/2012				47.00000	89,000	14.45	0.00	0	0
€ / R	On	18/06/2012				35.00000	70,000	14.23	0.00	0	0
€ / R	On	18/06/2012				391.00000	285,000	14.23	0.00	0	800
€ / R	On	18/06/2012				859.00000	721,000	14.82	0.00	0	0
€ / R	On	18/06/2012				3.00000	6,000	14.82	0.00	0	1,000
€ / R	On	18/06/2012				1,058.00000	918,000	16.71	0.00	0	0
€ / R	On	18/06/2012				2.00000	3,000	16.71	0.00	0	1,000
€ / R	On	18/06/2012				1,207.00000	1,067,000	18.13	0.00	0	0
€ / R	On	18/06/2012				1.00000	2,000	18.13	0.00	0	15,360
€ / R	On	18/06/2012				810.00000	672,000	14.34	0.00	0	0
€ / R	On	18/06/2012				4.00000	7,000	14.34	0.00	0	5,120
€ / R	On	18/06/2012				7.00000	16,000	13.14	0.00	0	5,120
€ / R	On	18/06/2012				613.00000	481,000	13.14	0.00	0	5,120
€ / R	On	18/06/2012				118.00000	188,000	15.45	0.00	0	5,120
€ / R	On	18/06/2012				224.00000	153,000	15.45	0.00	0	5,120
€ / R	On	17/09/2012				424.00000	364,000	16.39	0.00	0	0
€ / R	On	17/09/2012				342.00000	425,000	16.39	0.00	0	0
€ / R	On	17/09/2012				403.00000	346,000	16.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		371.00000	457,000	16.58	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		446.00000	383,000	16.19	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		314.00000	394,000	16.19	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,374.00000	1,235,000	13.90	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		17.00000	21,000	13.90	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		1,087.00000	959,000	13.40	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		30.00000	45,000	13.40	0.00	0	1,625
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Put		697.00000	806,000	18.44	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Call		254.00000	220,000	18.44	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.20	Call		719.00000	620,000	14.41	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.20	Put		112.00000	156,000	14.41	0.00	0	1,500
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		799.00000	714,000	15.04	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		235.00000	295,000	15.04	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		770.00000	688,000	15.20	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		256.00000	319,000	15.20	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		831.00000	740,000	14.87	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		217.00000	271,000	14.87	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		899.00000	847,000	17.26	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,012.00000	1,113,000	17.26	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		882.00000	830,000	17.33	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,045.00000	1,146,000	17.33	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		917.00000	863,000	17.18	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		980.00000	1,079,000	17.18	0.00	0	0
Total € / R Option										0.00	0	72,445
Total € / R										41,251,710.40	3,858	152,783

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			8.15610	8.21220			0.00	0	13,535
AU\$ / R On 17/09/2012 Foreign Exchange Future			8.20040	8.25590			0.00	0	3,160
AU\$ / R On 14/12/2012 Foreign Exchange Future			8.24790	8.30660			9,196,408.50	1,115	1,115
Total AU\$ / R Future							9,196,408.50	1,115	17,810
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		568.00000	513,000	15.11	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		6.00000	7,000	15.11	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		519.00000	465,000	14.55	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		7.00000	9,000	14.55	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		616.00000	562,000	15.68	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		4.00000	6,000	15.68	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		273.00000	251,000	14.54	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		254.00000	287,000	14.54	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		251.00000	231,000	14.64	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		282.00000	317,000	14.64	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		298.00000	273,000	14.46	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		229.00000	259,000	14.46	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		466.00000	436,000	14.40	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		249.00000	277,000	14.40	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		439.00000	410,000	14.47	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		272.00000	301,000	14.47	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		494.00000	462,000	14.34	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		227.00000	253,000	14.34	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							9,196,408.50	1,115	17,810

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			8.14180	8.23060				0.00	0	10
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.23270	8.32200				0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.31610	8.40670				0.00	0	0
Total CAD/ R Future											0.00	0	10
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Call		165.00000	113,000	13.76		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Put		84.00000	121,000	13.76		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Call		136.00000	93,000	14.05		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Put		105.00000	151,000	14.05		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Call		196.00000	139,000	13.76		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Put		65.00000	97,000	13.76		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.71	Call		665.00000	588,000	13.43		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.71	Put		52.00000	64,000	13.43		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.76	Call		623.00000	547,000	13.32		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.76	Put		60.00000	73,000	13.32		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.66	Call		708.00000	630,000	13.54		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.66	Put		45.00000	56,000	13.54		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.80	Call		711.00000	635,000	13.09		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.80	Put		108.00000	123,000	13.09		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.85	Call		672.00000	597,000	12.99		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.85	Put		119.00000	135,000	12.99		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.75	Call		751.00000	674,000	13.19		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.75	Put		98.00000	112,000	13.19		0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	10

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			0.30560	0.35220			0.00	0	5,670
Total CF CANDO CAAZ Future							0.00	0	5,670
Total CF CANDO CAAZ							0.00	0	5,670
CF CANDO 18/06/2012 Foreign Exchange Future				0.00000			0.00	0	0
Total CF CANDO CABA Future							0.00	0	0
Total CF CANDO CABA							0.00	0	0
CF CANDO 18/06/2012 Foreign Exchange Future			0.00360	0.00260			0.00	0	8,000
Total CF CANDO CABB Future							0.00	0	8,000
Total CF CANDO CABB							0.00	0	8,000
CF CANDO 18/06/2012 Foreign Exchange Future			0.03980	0.02840			0.00	0	0
Total CF CANDO CABC Future							0.00	0	0
Total CF CANDO CABC							0.00	0	0
CF CANDO 18/06/2012 Foreign Exchange Future			0.00020	0.00010			0.00	0	16,000
Total CF CANDO CABD Future							0.00	0	16,000
Total CF CANDO CABD							0.00	0	16,000
CHF / R On 18/06/2012 Foreign Exchange Future			8.74820	8.87040			172,120,835.00	19,675	14,927
CHF / R On 17/09/2012 Foreign Exchange Future			8.88390	9.00640			222,097.50	25	50
CHF / R On 14/12/2012 Foreign Exchange Future			9.01580	9.13830			0.00	0	0
Total CHF / R Future							172,342,932.50	19,700	14,977
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		82.00000	60,000	19.83	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		312.00000	412,000	19.83	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		72.00000	52,000	20.21	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		352.00000	454,000	20.21	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		95.00000	69,000	19.46	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.05	Put		275.00000	371,000	19.46	0.00	0	0
CHF / R	On	17/09/2012	Foreign Exchange Option	8.75	Call		476.00000	423,000	17.74	0.00	0	0
CHF / R	On	17/09/2012	Foreign Exchange Option	8.75	Put		220.00000	289,000	17.74	0.00	0	0
CHF / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		450.00000	400,000	17.93	0.00	0	0
CHF / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		244.00000	316,000	17.93	0.00	0	0
CHF / R	On	17/09/2012	Foreign Exchange Option	8.70	Call		503.00000	447,000	17.55	0.00	0	0
CHF / R	On	17/09/2012	Foreign Exchange Option	8.70	Put		197.00000	263,000	17.55	0.00	0	0
CHF / R	On	14/12/2012	Foreign Exchange Option	8.51	Call		816.00000	742,000	16.88	0.00	0	0
CHF / R	On	14/12/2012	Foreign Exchange Option	8.51	Put		183.00000	232,000	16.88	0.00	0	0
CHF / R	On	14/12/2012	Foreign Exchange Option	8.56	Call		783.00000	712,000	16.97	0.00	0	0
CHF / R	On	14/12/2012	Foreign Exchange Option	8.56	Put		200.00000	252,000	16.97	0.00	0	0
CHF / R	On	14/12/2012	Foreign Exchange Option	8.46	Call		850.00000	774,000	16.81	0.00	0	0
CHF / R	On	14/12/2012	Foreign Exchange Option	8.46	Put		167.00000	214,000	16.81	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										172,342,932.50	19,700	14,977
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.28360	6.32210			0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Future			6.34210	6.37990			0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			6.38770	6.42660			0.00	0	0
Total NZ\$ / R Future										0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Call		100.00000	82,000	13.71	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Put		78.00000	98,000	13.71	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Call		78.00000	63,000	14.02	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Put		106.00000	129,000	14.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Call		130.00000	108,000	13.79	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		58.00000	74,000	13.79	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.24	Call		274.00000	248,000	13.71	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.24	Put		137.00000	149,000	13.71	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.29	Call		245.00000	220,000	13.66	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.29	Put		158.00000	171,000	13.66	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.19	Call		306.00000	278,000	13.77	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.19	Put		119.00000	129,000	13.77	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.34	Call		342.00000	314,000	15.20	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.34	Put		253.00000	264,000	15.20	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.39	Call		316.00000	290,000	15.21	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.39	Put		277.00000	290,000	15.21	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.29	Call		368.00000	340,000	15.20	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.29	Put		229.00000	240,000	15.20	0.00	0	0
Total NZ\$ / R Option										0.00	0	0
Total NZ\$ / R										0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Future			1.31680	1.33580			0.00	0	0
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.33260	1.35150			0.00	0	0
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.34750	1.36660			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.15	Call		1,861.00000	1,672,000	23.69	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.15	Put		3.00000	4,000	23.69	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.20	Call		1,365.00000	1,179,000	20.41	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.20	Put		7.00000	11,000	20.41	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		2,358.00000	2,169,000	24.75		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		0.00000	1,000	24.75		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		1,495.00000	1,334,000	17.85		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		88.00000	116,000	17.85		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		1,106.00000	964,000	18.17		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		199.00000	246,000	18.17		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,938.00000	1,764,000	17.63		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		31.00000	46,000	17.63		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		1,600.00000	1,449,000	18.09		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		214.00000	254,000	18.09		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		1,255.00000	1,122,000	18.46		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		369.00000	427,000	18.46		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,998.00000	1,834,000	17.88		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		112.00000	139,000	17.88		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								519,905,127.30	59,794	613,788
Total Options								682,500.00	2,500	391,990
Grand Total:								520,587,627.30	62,294	1,005,778