



Currency Derivatives Daily MTM Report

Daily summary for: 05/06/2012

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			8.46080	8.50500			128,138,816.00	15,145	273,661
\$ / R On 17/09/2012 Foreign Exchange Future			8.57240	8.61670			9,763,963.60	1,139	105,163
\$ / R On 14/12/2012 Foreign Exchange Future			8.67150	8.71560			30,350,250.00	3,500	31,589
\$ / R On 18/03/2013 Foreign Exchange Future			8.77290	8.81810			0.00	0	12,490
\$ / R On 13/12/2013 Foreign Exchange Future			8.97590	9.02150			0.00	0	542
\$ / R On 12/12/2014 Foreign Exchange Future			9.69800	9.74090			0.00	0	0
Total \$ / R Future							168,253,029.60	19,784	423,445
\$ / R On 18/06/2012 Foreign Exchange Option	7.25	Call		1,255.00000	1,211,000	26.05	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.25	Put		0.00000	0,000	26.05	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.30	Call		1,205.00000	1,161,000	25.82	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.30	Put		0.00000	0,000	25.82	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.20	Call		1,305.00000	1,261,000	26.27	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.20	Put		0.00000	0,000	26.27	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	8.10	Call		416.00000	374,000	17.95	0.00	0	6,700
\$ / R On 18/06/2012 Foreign Exchange Option	8.10	Put		11.00000	13,000	17.95	0.00	0	6,832
\$ / R On 18/06/2012 Foreign Exchange Option	6.75	Put		0.00000	0,000	28.30	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		1,755.00000	1,711,000	28.30	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		139.00000	114,000	20.73	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		134.00000	153,000	20.73	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		87.00000	69,000	22.35	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		232.00000	258,000	22.35	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		63.00000	49,000	23.43	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		308.00000	338,000	23.43	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,505.00000	1,461,000	27.17	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		0.00000	0,000	27.17	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		1,006.00000	961,000	24.92	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		1.00000	0,000	24.92	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		512.00000	467,000	18.39	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		7.00000	6,000	18.39	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		330.00000	291,000	18.59	0.00	0	7,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		25.00000	30,000	18.59	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		757.00000	713,000	22.19	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		2.00000	2,000	22.19	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		391.00000	424,000	24.51	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		46.00000	35,000	24.51	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		807.00000	763,000	22.95	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		2.00000	2,000	22.95	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		759.00000	799,000	28.75	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		14.00000	10,000	28.75	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		190.00000	159,000	19.87	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		85.00000	98,000	19.87	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		1,455.00000	1,411,000	26.95	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		0.00000	0,000	26.95	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		2.00000	1,000	23.71	0.00	0	6,800
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		857.00000	812,000	23.71	0.00	0	6,700
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Call		708.00000	664,000	21.43	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Put		3.00000	3,000	21.43	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	7.90	Call		609.00000	565,000	19.91	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.90	Put		4.00000	4,000	19.91	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		1,795.00000	1,839,000	33.90	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		0.00000	0,000	33.90	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,430.00000	1,387,000	19.30	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		13.00000	15,000	19.30	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,382.00000	1,339,000	19.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		15.00000	17,000	19.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,479.00000	1,436,000	19.44	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		12.00000	14,000	19.44	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		17.00000	20,000	19.01	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,334.00000	1,292,000	19.01	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		722.00000	756,000	23.54	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		239.00000	228,000	23.54	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		797.00000	763,000	18.31	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		80.00000	91,000	18.31	0.00	0	20,360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		390.00000	373,000	21.15	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		373.00000	401,000	21.15	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		801.00000	836,000	24.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		218.00000	208,000	24.02	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		503.00000	533,000	22.10	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		320.00000	305,000	22.10	0.00	0	250
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		963.00000	923,000	17.84	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		46.00000	51,000	17.84	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		262.00000	286,000	20.20	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		479.00000	458,000	20.20	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		651.00000	621,000	18.78	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		134.00000	149,000	18.78	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		1,146.00000	1,104,000	18.42	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		29.00000	32,000	18.42	0.00	0	246
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Call		1,239.00000	1,197,000	18.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Put		22.00000	25,000	18.72	0.00	0	8,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Put		469.00000	498,000	21.87	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Call		336.00000	320,000	21.87	0.00	0	29,600
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Call		432.00000	413,000	20.67	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Put		315.00000	341,000	20.67	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.00	Call		722.00000	690,000	18.55	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.00	Put		105.00000	118,000	18.55	0.00	0	3,925
\$ / R	On	17/09/2012	Foreign Exchange Option	8.25	Call		558.00000	534,000	19.49	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.25	Put		191.00000	212,000	19.49	0.00	0	5,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.30	Put		883.00000	918,000	24.50	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.30	Call		200.00000	190,000	24.50	0.00	0	250
\$ / R	On	17/09/2012	Foreign Exchange Option	9.00	Put		646.00000	679,000	23.06	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.00	Call		263.00000	251,000	23.06	0.00	0	2,500

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	7.70	Call		1,115.00000	1,078,000	18.08	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		99.00000	107,000	18.08	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,075.00000	1,037,000	18.04	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		109.00000	116,000	18.04	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,157.00000	1,119,000	18.12	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		91.00000	98,000	18.12	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		174.00000	191,000	18.62	0.00	0	6,040
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		890.00000	862,000	18.62	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		791.00000	823,000	22.72	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		407.00000	394,000	22.72	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Call		709.00000	690,000	19.62	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Put		293.00000	319,000	19.62	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Put		458.00000	488,000	20.91	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Call		574.00000	559,000	20.91	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Put		719.00000	751,000	22.35	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Call		435.00000	422,000	22.35	0.00	0	5,500
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,079.00000	1,049,000	18.34	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		211.00000	226,000	18.34	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,047.00000	1,018,000	18.48	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		229.00000	245,000	18.48	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,111.00000	1,081,000	18.19	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		193.00000	208,000	18.19	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		845.00000	873,000	22.13	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		563.00000	546,000	22.13	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		986.00000	958,000	18.77	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	8.10	Put		268.00000	285,000	18.77	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		962.00000	941,000	21.38	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		918.00000	943,000	21.38	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		945.00000	924,000	21.50	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		951.00000	976,000	21.50	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		978.00000	958,000	21.24	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		884.00000	910,000	21.24	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Call		1,390.00000	1,362,000	18.69	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Put		369.00000	386,000	18.69	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Put		934.00000	958,000	21.44	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Call		955.00000	934,000	21.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,881.00000	1,857,000	20.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		640.00000	659,000	20.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,858.00000	1,834,000	20.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		667.00000	686,000	20.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,905.00000	1,881,000	20.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		614.00000	633,000	20.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		404.00000	421,000	19.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,145.00000	2,119,000	19.05	0.00	0	200
Total \$ / R Option										0.00	0	267,695
Total \$ / R										168,253,029.60	19,784	691,140
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			8.46080	8.50500			42,304.00	5	802
\$ / R MAX	On	17/09/2012	Foreign Exchange Future			8.57240	8.61670			257,172.00	30	42
\$ / R MAX	On	14/12/2012	Foreign Exchange Future			8.67150	8.71560			0.00	0	2

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future											299,476.00	35	846
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		22,025.00000	18,690,000	19.55			0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		6,525.00000	7,610,000	19.55			0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		18,989.00000	15,881,000	19.87			0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		8,489.00000	9,801,000	19.87			0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		25,374.00000	21,828,000	19.23			0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		4,874.00000	5,748,000	19.23			0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		100,749.00000	96,692,000	17.99			0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		4,119.00000	4,492,000	17.99			0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		96,252.00000	92,234,000	17.84			0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		4,622.00000	5,034,000	17.84			0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		105,295.00000	101,203,000	18.13			0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		3,665.00000	4,003,000	18.13			0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		97,782.00000	94,806,000	18.33			0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		13,542.00000	14,976,000	18.33			0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		94,244.00000	91,338,000	18.44			0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		15,004.00000	16,508,000	18.44			0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		101,575.00000	98,367,000	18.21			0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		12,335.00000	13,537,000	18.21			0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											299,476.00	35	846
£ / R	On 18/06/2012	Foreign Exchange Future				13.00220	13.08210				208,035.20	16	67,609
£ / R	On 17/09/2012	Foreign Exchange Future				13.16910	13.24940				329,227.50	25	5,061
£ / R	On 14/12/2012	Foreign Exchange Future				13.31870	13.39930				0.00	0	700

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total £ / R Future											537,262.70	41	73,370
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,236.00000	1,155,000	23.12		0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		4.00000	3,000	23.12		0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,187.00000	1,106,000	22.69		0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		5.00000	4,000	22.69		0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,286.00000	1,205,000	23.54		0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		4.00000	3,000	23.54		0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		1,982.00000	1,902,000	24.53		0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		0.00000	0,000	24.53		0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		22.00000	29,000	18.45		0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		604.00000	531,000	18.45		0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		434.00000	401,000	18.71		0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		635.00000	682,000	18.71		0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		417.00000	386,000	18.86		0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		668.00000	717,000	18.86		0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		451.00000	417,000	18.56		0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		602.00000	648,000	18.56		0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,926.00000	1,848,000	17.73		0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		27.00000	29,000	17.73		0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		1,196.00000	1,135,000	16.23		0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		247.00000	267,000	16.23		0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		1,163.00000	1,103,000	16.31		0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		264.00000	285,000	16.31		0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		1,230.00000	1,168,000	16.15		0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		231.00000	250,000	16.15		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total £ / R Option										0.00	0	54,000
Total £ / R										537,262.70	41	127,370
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10760	0.10870			0.00	0	520
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10910	0.11020			0.00	0	3,329
¥ / R	On	14/12/2012	Foreign Exchange Future			0.11060	0.11170			0.00	0	0
Total ¥ / R Future										0.00	0	3,849
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		241.00000	177,000	24.17	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		171.00000	217,000	24.17	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		19.00000	10,000	27.97	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		949.00000	1,050,000	27.97	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		1,073.00000	963,000	23.93	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		3.00000	3,000	23.93	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		1,753.00000	1,651,000	21.20	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		33.00000	41,000	21.20	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		950.00000	874,000	22.68	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		230.00000	264,000	22.68	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		2,727.00000	2,618,000	24.20	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		7.00000	8,000	24.20	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		1,916.00000	1,819,000	20.68	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		86.00000	99,000	20.68	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		1,167.00000	1,096,000	21.86	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		337.00000	376,000	21.86	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		2,849.00000	2,741,000	21.51	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		19.00000	21,000	21.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	3,849
€ / R	On	18/06/2012	Foreign Exchange Future			10.53850	10.62740			0.00	0	47,132
€ / R	On	17/09/2012	Foreign Exchange Future			10.68760	10.77860			18,596,424.00	1,740	17,046
€ / R	On	14/12/2012	Foreign Exchange Future			10.82580	10.91850			0.00	0	20,612
€ / R	On	13/12/2013	Foreign Exchange Future			11.23660	11.33730			0.00	0	435
Total € / R Future										18,596,424.00	1,740	85,225
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		275.00000	207,000	16.02	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		48.00000	69,000	16.02	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		239.00000	175,000	15.99	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		62.00000	87,000	15.99	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		314.00000	242,000	16.04	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		37.00000	54,000	16.04	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		27.00000	42,000	16.07	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		354.00000	280,000	16.07	0.00	0	800
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		829.00000	741,000	18.07	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		2.00000	3,000	18.07	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		1,028.00000	939,000	19.89	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		1.00000	1,000	19.89	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		1,178.00000	1,089,000	20.92	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		1.00000	1,000	20.92	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		780.00000	691,000	17.61	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		3.00000	3,000	17.61	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		6.00000	9,000	16.22	0.00	0	5,120

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	10.05	Call		583.00000	497,000	16.22	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		99.00000	133,000	15.93	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		176.00000	121,000	15.93	0.00	0	5,120
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		421.00000	378,000	17.42	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		368.00000	416,000	17.42	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		400.00000	360,000	17.62	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		397.00000	448,000	17.62	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		442.00000	398,000	17.24	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		339.00000	386,000	17.24	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,349.00000	1,262,000	15.45	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		20.00000	24,000	15.45	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		1,065.00000	985,000	14.70	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		36.00000	47,000	14.70	0.00	0	1,625
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Put		725.00000	789,000	19.45	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Call		254.00000	227,000	19.45	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.20	Call		706.00000	643,000	15.54	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.20	Put		127.00000	155,000	15.54	0.00	0	1,500
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		806.00000	750,000	16.39	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		278.00000	314,000	16.39	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		779.00000	725,000	16.55	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		301.00000	339,000	16.55	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		834.00000	777,000	16.23	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		256.00000	291,000	16.23	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		958.00000	914,000	18.58	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,114.00000	1,170,000	18.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		941.00000	898,000	18.66	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,147.00000	1,204,000	18.66	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		975.00000	931,000	18.51	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,081.00000	1,137,000	18.51	0.00	0	0
Total € / R Option										0.00	0	72,445
Total € / R										18,596,424.00	1,740	157,670
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.23220	8.26200			197,572.80	24	13,546
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.27650	8.30980			57,935.50	7	3,154
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.32130	8.35750			0.00	0	2,050
Total AU\$ / R Future										255,508.30	31	18,750
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		614.00000	585,000	19.45	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		2.00000	3,000	19.45	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		565.00000	535,000	18.70	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		3.00000	3,000	18.70	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		664.00000	634,000	20.20	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		2.00000	2,000	20.20	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Call		322.00000	302,000	16.02	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Put		249.00000	262,000	16.02	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Call		296.00000	278,000	16.04	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Put		273.00000	288,000	16.04	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Call		348.00000	328,000	16.01	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Put		225.00000	238,000	16.01	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.09	Call		526.00000	503,000	15.85	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.09	Put		258.00000	271,000	15.85	0.00	0	0

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 Option	8.14	Call		499.00000	477,000	15.90	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		281.00000	295,000	15.90	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		555.00000	531,000	15.79	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		237.00000	249,000	15.79	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							255,508.30	31	18,750
CAD/ R On 18/06/2012 Foreign Exchange Future			8.14160	8.16720			0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			8.23310	8.25930			0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Future			8.31490	8.34260			0.00	0	0
Total CAD/ R Future							0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		99.00000	82,000	14.05	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		82.00000	90,000	14.05	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		77.00000	63,000	14.44	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		110.00000	121,000	14.44	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		128.00000	109,000	14.17	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		61.00000	67,000	14.17	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		607.00000	585,000	13.91	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		56.00000	61,000	13.91	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		566.00000	545,000	13.87	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		65.00000	71,000	13.87	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		649.00000	627,000	13.96	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		48.00000	53,000	13.96	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		666.00000	646,000	14.15	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		127.00000	135,000	14.15	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 Option	7.85	Call		629.00000	610,000	14.10		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		140.00000	149,000	14.10		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		704.00000	684,000	14.19		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		115.00000	123,000	14.19		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	10
CF CANDO On 18/06/2012 Foreign Exchange Future			0.41820	0.43550				0.00	0	2,835
Total CF CANDO CAAZ Future								0.00	0	2,835
Total CF CANDO CAAZ								0.00	0	2,835
CF CANDO On 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 On 18/06/2012 Foreign Exchange Future			0.00060	0.00070				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 On 18/06/2012 Foreign Exchange Future			0.02350	0.02030				0.00	0	0
Total CF CANDO CABC Future								0.00	0	0
Total CF CANDO CABC								0.00	0	0
CF CANDO On 18/06/2012 Foreign Exchange Future				0.00000				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			8.78210	8.85290				2,274,563.90	259	30,326
CHF / R On 17/09/2012 Foreign Exchange Future			8.91980	8.99140				0.00	0	50

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 14/12/2012 Foreign Exchange Future			9.04970	9.12230				0.00	0	0
Total CHF / R Future								2,274,563.90	259	30,376
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		52.00000	35,000	20.76		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		299.00000	353,000	20.76		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		44.00000	28,000	21.20		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		341.00000	396,000	21.20		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		63.00000	42,000	20.32		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		260.00000	310,000	20.32		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		476.00000	435,000	18.25		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		235.00000	265,000	18.25		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		451.00000	411,000	18.45		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		260.00000	291,000	18.45		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		502.00000	460,000	18.06		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		211.00000	240,000	18.06		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		848.00000	799,000	18.85		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		231.00000	255,000	18.85		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		816.00000	768,000	18.92		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		249.00000	274,000	18.92		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		880.00000	830,000	18.78		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		213.00000	236,000	18.78		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								2,274,563.90	259	30,376
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.37780	6.43700				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.43770	6.49700				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 14/12/2012 Foreign Exchange Future			6.48000	6.54140				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		166.00000	122,000	16.15		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		29.00000	44,000	16.15		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		131.00000	92,000	16.18		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		44.00000	64,000	16.18		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		204.00000	157,000	16.11		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		17.00000	29,000	16.11		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		349.00000	307,000	14.38		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		95.00000	112,000	14.38		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		315.00000	276,000	14.40		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		111.00000	131,000	14.40		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		384.00000	340,000	14.35		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		80.00000	95,000	14.35		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Call		414.00000	379,000	16.32		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		210.00000	236,000	16.32		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		387.00000	353,000	16.37		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		233.00000	260,000	16.37		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		444.00000	406,000	16.27		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		190.00000	213,000	16.27		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			1.32830	1.33600				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.34360	1.35170				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 14/12/2012 Foreign Exchange Future			1.35790	1.36620			0.00	0	0
Total YUAN/R Future							0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,860.00000	1,783,000	26.53	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		0.00000	0,000	26.53	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,364.00000	1,287,000	25.87	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		4.00000	4,000	25.87	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,360.00000	2,283,000	27.18	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		0.00000	0,000	27.18	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		1,501.00000	1,433,000	19.14	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		92.00000	105,000	19.14	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		1,113.00000	1,056,000	19.66	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		204.00000	228,000	19.66	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,951.00000	1,876,000	19.57	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		42.00000	48,000	19.57	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		1,617.00000	1,556,000	19.54	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		235.00000	257,000	19.54	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		1,275.00000	1,226,000	19.97	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		393.00000	427,000	19.97	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		2,009.00000	1,940,000	19.21	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		127.00000	141,000	19.21	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures							190,216,264.50	21,890	662,706
Total Options							0.00	0	394,140
Grand Total:							190,216,264.50	21,890	1,056,846