

Currency Derivatives Daily MTM Report

Daily summary for: 16/05/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012			8.33510	8.30840			324,827,182.10	38,971	286,273
\$ / R	On	17/09/2012			8.44170	8.41550			26,929,023.00	3,190	35,198
\$ / R	On	14/12/2012			8.54220	8.51800			30,581,076.00	3,580	28,374
\$ / R	On	18/03/2013			8.64890	8.62750			1,677,886.60	194	9,495
\$ / R	On	13/12/2013			8.85410	8.83500			0.00	0	659
\$ / R	On	12/12/2014			9.54830	9.52060			0.00	0	0
Total \$ / R Future									384,015,167.70	45,935	359,999
\$ / R	On	18/06/2012	7.25	Call		1,060.00000	1,086,000	19.61	0.00	0	0
\$ / R	On	18/06/2012	7.25	Put		2.00000	1,000	19.61	0.00	0	0
\$ / R	On	18/06/2012	7.30	Call		1,010.00000	1,037,000	19.17	0.00	0	0
\$ / R	On	18/06/2012	7.30	Put		2.00000	2,000	19.17	0.00	0	0
\$ / R	On	18/06/2012	7.20	Call		1,110.00000	1,136,000	20.06	0.00	0	0
\$ / R	On	18/06/2012	7.20	Put		2.00000	1,000	20.06	0.00	0	0
\$ / R	On	18/06/2012	8.10	Call		279.00000	305,000	16.32	0.00	0	6,700
\$ / R	On	18/06/2012	8.10	Put		71.00000	70,000	16.32	0.00	0	6,832
\$ / R	On	18/06/2012	6.75	Put		1.00000	0,000	24.05	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		1,559.00000	1,585,000	24.05	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		98.00000	117,000	18.64	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		290.00000	282,000	18.64	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		67.00000	82,000	19.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		409.00000	397,000	19.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		53.00000	65,000	20.58	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		495.00000	480,000	20.58	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,309.00000	1,336,000	21.83	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		1.00000	1,000	21.83	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		812.00000	838,000	17.39	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		4.00000	3,000	17.39	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		351.00000	377,000	15.85	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		43.00000	42,000	15.85	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		216.00000	243,000	16.78	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		108.00000	108,000	16.78	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		571.00000	597,000	16.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		13.00000	12,000	16.41	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		584.00000	567,000	21.40	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		42.00000	52,000	21.40	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		618.00000	645,000	16.60	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		10.00000	10,000	16.60	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		960.00000	938,000	24.62	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		18.00000	23,000	24.62	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		127.00000	149,000	17.86	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		219.00000	214,000	17.86	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		1,259.00000	1,286,000	21.39	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		1.00000	1,000	21.39	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		8.00000	8,000	16.80	0.00	0	6,800
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		666.00000	693,000	16.80	0.00	0	6,700
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Call		524.00000	551,000	16.21	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Put		16.00000	16,000	16.21	0.00	0	200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,231.00000	1,257,000	16.48	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		16.00000	15,000	16.48	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,182.00000	1,209,000	16.29	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		17.00000	17,000	16.29	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,279.00000	1,305,000	16.67	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		14.00000	13,000	16.67	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		19.00000	19,000	16.11	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,134.00000	1,161,000	16.11	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		835.00000	826,000	20.49	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		150.00000	168,000	20.49	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		611.00000	639,000	15.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		96.00000	97,000	15.39	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		260.00000	285,000	18.11	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		445.00000	443,000	18.11	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		921.00000	911,000	20.96	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		136.00000	153,000	20.96	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		592.00000	587,000	19.06	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		207.00000	229,000	19.06	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		770.00000	796,000	15.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		55.00000	54,000	15.11	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		315.00000	315,000	17.17	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		330.00000	357,000	17.17	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		478.00000	505,000	15.82	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		163.00000	163,000	15.82	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		945.00000	973,000	15.35	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		30.00000	31,000	15.35	0.00	0	246
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Call		1,039.00000	1,066,000	15.73	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Put		24.00000	24,000	15.73	0.00	0	8,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Put		554.00000	550,000	18.82	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Call		219.00000	242,000	18.82	0.00	0	20,100
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Call		0.00000	319,000	17.64	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Put		0.00000	377,000	17.64	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		908.00000	941,000	15.41	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		90.00000	99,000	15.41	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		869.00000	903,000	15.51	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		101.00000	111,000	15.51	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		947.00000	982,000	15.47	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		79.00000	90,000	15.47	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		174.00000	188,000	16.01	0.00	0	6,040
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		692.00000	730,000	16.01	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		857.00000	863,000	20.11	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		275.00000	305,000	20.11	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Call		528.00000	568,000	17.03	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Put		310.00000	326,000	17.03	0.00	0	6,000

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	8.60	Put		491.00000	505,000	18.25	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Call		409.00000	447,000	18.25	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Put		778.00000	786,000	19.74	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Call		296.00000	328,000	19.74	0.00	0	5,500
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		869.00000	907,000	15.81	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		192.00000	208,000	15.81	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		837.00000	876,000	15.94	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		210.00000	227,000	15.94	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		902.00000	939,000	15.69	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		175.00000	190,000	15.69	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		872.00000	884,000	19.58	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		399.00000	433,000	19.58	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		775.00000	817,000	16.19	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		248.00000	268,000	16.19	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		735.00000	778,000	18.81	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		878.00000	902,000	18.81	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		719.00000	761,000	18.91	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		912.00000	935,000	18.91	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		751.00000	795,000	18.70	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		844.00000	869,000	18.70	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Call		1,148.00000	1,190,000	16.13	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Put		313.00000	336,000	16.13	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Put		893.00000	917,000	18.85	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Call		728.00000	771,000	18.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,546.00000	1,606,000	17.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		525.00000	558,000	17.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,519.00000	1,581,000	17.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		548.00000	583,000	17.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,573.00000	1,632,000	17.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		502.00000	534,000	17.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		319.00000	344,000	16.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,840.00000	1,892,000	16.42	0.00	0	200
Total \$ / R Option										0.00	0	234,620
Total \$ / R										384,015,167.70	45,935	594,619
\$ / R MAXOn	18/06/2012	Foreign Exchange Future		8.33510		8.30840				458,430.50	55	672
\$ / R MAXOn	17/09/2012	Foreign Exchange Future		8.44170		8.41550				0.00	0	2
\$ / R MAXOn	14/12/2012	Foreign Exchange Future		8.54220		8.51800				0.00	0	2
Total \$ / R MAXI Future										458,430.50	55	676
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		14,426.00000	16,752,000	17.48		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		18,586.00000	18,242,000	17.48		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		12,682.00000	14,869,000	17.86		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		21,842.00000	21,359,000	17.86		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		16,404.00000	19,015,000	17.24		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		15,564.00000	15,505,000	17.24		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		81,163.00000	83,751,000	15.04		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		4,653.00000	4,621,000	15.04		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		76,944.00000	79,570,000	15.11		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		5,434.00000	5,440,000	15.11		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		85,472.00000	88,028,000	14.98		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		3,962.00000	3,898,000	14.98	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		77,880.00000	81,461,000	15.76	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		13,400.00000	14,561,000	15.76	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		74,378.00000	78,047,000	15.86	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		14,898.00000	16,147,000	15.86	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		81,485.00000	84,977,000	15.66	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		12,005.00000	13,077,000	15.66	0.00	0	0
Total \$ / R MAXI Option									0.00	0	0
Total \$ / R MAXI									458,430.50	55	676
£ / R	On 18/06/2012	Foreign Exchange Future			13.26730	13.32250			2,626,925.40	198	74,084
£ / R	On 17/09/2012	Foreign Exchange Future			13.43060	13.48720			7,762,886.80	578	2,117
£ / R	On 14/12/2012	Foreign Exchange Future			13.58340	13.64420			0.00	0	0
Total £ / R Future									10,389,812.20	776	76,201
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		1,478.00000	1,423,000	18.72	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		6.00000	6,000	18.72	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Call		1,429.00000	1,374,000	18.62	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Put		7.00000	7,000	18.62	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Call		1,527.00000	1,472,000	18.83	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Put		5.00000	5,000	18.83	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.10	Call		2,223.00000	2,168,000	20.34	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.10	Put		1.00000	1,000	20.34	0.00	0	24,000
£ / R	On 18/06/2012	Foreign Exchange Option	12.50	Put		21.00000	22,000	14.45	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	12.50	Call		843.00000	789,000	14.45	0.00	0	0
£ / R	On 17/09/2012	Foreign Exchange Option	13.45	Call		464.00000	459,000	14.98	0.00	0	24,000

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	13.45	Put		427.00000	478,000	14.98	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		443.00000	440,000	15.13	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		456.00000	509,000	15.13	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		486.00000	478,000	14.84	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		399.00000	447,000	14.84	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		2,157.00000	2,102,000	16.83	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		20.00000	21,000	16.83	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		1,302.00000	1,260,000	12.70	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		108.00000	127,000	12.70	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		1,263.00000	1,222,000	12.77	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		119.00000	139,000	12.77	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		1,342.00000	1,298,000	12.63	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		98.00000	115,000	12.63	0.00	0	0
Total £ / R Option										0.00	0	54,000
Total £ / R										10,389,812.20	776	130,201
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10370	0.10370			25,925.00	250	3,849
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10520	0.10520			0.00	0	25
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10660	0.10670			0.00	0	0
Total ¥ / R Future										25,925.00	250	3,874
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		114.00000	109,000	21.38	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		544.00000	539,000	21.38	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		16.00000	14,000	24.92	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,446.00000	1,444,000	24.92	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		625.00000	621,000	19.25	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	0.10	Put		55.00000	51,000	19.25	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		1,276.00000	1,283,000	18.15	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		56.00000	63,000	18.15	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		569.00000	587,000	19.37	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		349.00000	367,000	19.37	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		2,229.00000	2,229,000	20.34	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		9.00000	9,000	20.34	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		1,442.00000	1,448,000	18.30	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		112.00000	128,000	18.30	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		769.00000	790,000	19.36	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		439.00000	470,000	19.36	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		2,352.00000	2,345,000	18.91	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		22.00000	25,000	18.91	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										25,925.00	250	3,874
€ / R	On	18/06/2012	Foreign Exchange Future			10.61780	10.61970			19,568,605.40	1,843	47,491
€ / R	On	17/09/2012	Foreign Exchange Future			10.76410	10.76640			0.00	0	10,657
€ / R	On	14/12/2012	Foreign Exchange Future			10.90960	10.91250			0.00	0	16,893
€ / R	On	13/12/2013	Foreign Exchange Future			11.32060	11.32090			0.00	0	500
Total € / R Future										19,568,605.40	1,843	75,541
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		290.00000	291,000	12.57	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		70.00000	73,000	12.57	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		256.00000	258,000	12.72	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		86.00000	90,000	12.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		325.00000	325,000	12.41	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		55.00000	57,000	12.41	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		43.00000	44,000	12.26	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		363.00000	362,000	12.26	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		824.00000	822,000	13.74	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		4.00000	4,000	13.74	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		1,022.00000	1,020,000	15.54	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		2.00000	2,000	15.54	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		1,171.00000	1,169,000	16.34	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		1.00000	1,000	16.34	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		775.00000	773,000	13.29	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		5.00000	5,000	13.29	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		9.00000	8,000	11.49	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		579.00000	576,000	11.49	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		128.00000	134,000	13.03	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		198.00000	202,000	13.03	0.00	0	5,120
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		372.00000	369,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		331.00000	330,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		347.00000	345,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		356.00000	356,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		398.00000	395,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		307.00000	306,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,330.00000	1,327,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		14.00000	13,000	13.00	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		1,042.00000	1,040,000	12.00	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	9.75	Put		26.00000	26,000	12.00	0.00	0	1,625
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Put		698.00000	697,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Call		214.00000	211,000	16.00	0.00	0	15,360
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		723.00000	730,000	12.96	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		201.00000	210,000	12.96	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		694.00000	701,000	13.11	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		222.00000	231,000	13.11	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		754.00000	760,000	12.84	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		182.00000	190,000	12.84	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		787.00000	800,000	15.49	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		959.00000	972,000	15.49	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		770.00000	784,000	15.57	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		992.00000	1,006,000	15.57	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		804.00000	817,000	15.40	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		926.00000	939,000	15.40	0.00	0	0
Total € / R Option										0.00	0	71,145
Total € / R										19,568,605.40	1,843	146,686
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.26420	8.26180			33,511,331.00	4,055	13,555
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.30150	8.29910			83,015.00	10	3,160
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.34350	8.34250			0.00	0	100
Total AU\$ / R Future										33,594,346.00	4,065	16,815
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		615.00000	618,000	13.70	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		3.00000	4,000	13.70	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		566.00000	569,000	13.26	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 18/06/2012 Foreign Exchange Option	7.70	Put		4.00000	5,000	13.26		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		665.00000	667,000	14.15		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		3.00000	3,000	14.15		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		261.00000	269,000	12.22		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		198.00000	204,000	12.22		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		236.00000	244,000	12.24		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		223.00000	229,000	12.24		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		288.00000	296,000	12.20		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		175.00000	181,000	12.20		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		444.00000	450,000	12.27		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		191.00000	196,000	12.27		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		416.00000	422,000	12.34		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		213.00000	218,000	12.34		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		474.00000	480,000	12.20		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		171.00000	176,000	12.20		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								33,594,346.00	4,065	16,815
CAD/ R On 18/06/2012 Foreign Exchange Future			8.25780	8.27300				0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			8.34630	8.36170				0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Future			8.42760	8.44580				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		180.00000	183,000	12.36		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		57.00000	75,000	12.36		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		148.00000	153,000	12.36		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 18/06/2012 Foreign Exchange Option	8.20	Put		75.00000	95,000	12.36		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		216.00000	216,000	12.35		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		43.00000	58,000	12.35		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		682.00000	671,000	11.73		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		29.00000	33,000	11.73		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		637.00000	627,000	11.66		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		34.00000	39,000	11.66		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		727.00000	715,000	11.79		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		24.00000	27,000	11.79		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		710.00000	705,000	11.92		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		68.00000	81,000	11.92		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Call		669.00000	665,000	11.86		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		77.00000	91,000	11.86		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		752.00000	746,000	11.98		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		60.00000	72,000	11.98		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			0.27090	0.26810				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 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			0.00380	0.00280				0.00	0	8,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.03070	0.02400			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			0.00020	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			8.84320	8.83850			60,354,840.00	6,825	35,189
CHF / R On 17/09/2012 Foreign Exchange Future			8.97070	8.96590			0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			9.09600	9.09300			0.00	0	0
Total CHF / R Future							60,354,840.00	6,825	35,239
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		73.00000	85,000	17.28	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		335.00000	342,000	17.28	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		63.00000	75,000	17.61	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		375.00000	382,000	17.61	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		84.00000	97,000	16.94	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		296.00000	304,000	16.94	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		425.00000	443,000	15.59	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		209.00000	222,000	15.59	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		399.00000	418,000	15.77	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		233.00000	247,000	15.77	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		452.00000	470,000	15.41	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		186.00000	199,000	15.41	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 14/12/2012 Foreign Exchange Option	8.51	Call		751.00000	767,000	15.16		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		164.00000	177,000	15.16		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		717.00000	734,000	15.22		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		180.00000	194,000	15.22		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		786.00000	801,000	15.10		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		149.00000	161,000	15.10		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								60,354,840.00	6,825	35,239
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.36780	6.40700				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.42420	6.46500				0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.46830	6.51040				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		150.00000	128,000	11.84		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		43.00000	60,000	11.84		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		117.00000	99,000	11.75		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		60.00000	81,000	11.75		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		187.00000	161,000	11.93		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		30.00000	43,000	11.93		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		313.00000	293,000	12.81		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		91.00000	112,000	12.81		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		280.00000	262,000	12.78		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		108.00000	131,000	12.78		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		348.00000	326,000	12.83		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		76.00000	95,000	12.83		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 Option	6.34	Call		360.00000	350,000	14.36		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		187.00000	219,000	14.36		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		332.00000	323,000	14.39		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		209.00000	242,000	14.39		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		389.00000	378,000	14.34		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		166.00000	197,000	14.34		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			1.31760	1.31420				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.33250	1.32940				0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Future			1.34720	1.34480				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,645.00000	1,680,000	20.82		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		3.00000	4,000	20.82		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,152.00000	1,189,000	18.37		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		10.00000	13,000	18.37		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,143.00000	2,177,000	22.06		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		1.00000	1,000	22.06		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		1,272.00000	1,306,000	15.75		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		86.00000	89,000	15.75		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		889.00000	929,000	16.22		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		203.00000	212,000	16.22		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,716.00000	1,747,000	15.38		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		30.00000	30,000	15.38		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 Option	1.23	Call		1,360.00000	1,406,000	16.39		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		192.00000	214,000	16.39		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		1,028.00000	1,079,000	17.00		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		360.00000	387,000	17.00		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,761.00000	1,797,000	15.99		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		93.00000	105,000	15.99		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								508,407,126.80	59,749	598,025
Total Options								0.00	0	359,765
Grand Total:								508,407,126.80	59,749	957,790