

Currency Derivatives Daily MTM Report

Daily summary for: 31/05/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012			8.58200	8.52900			133,656,068.00	15,574	280,733
\$ / R	On	17/09/2012			8.69510	8.64200			35,893,372.80	4,128	77,378
\$ / R	On	14/12/2012			8.79690	8.74520			41,547,758.70	4,723	31,824
\$ / R	On	18/03/2013			8.90090	8.85020			0.00	0	12,490
\$ / R	On	13/12/2013			9.10530	9.05590			6,000,392.70	659	0
\$ / R	On	12/12/2014			9.81550	9.75940			0.00	0	0
Total \$ / R Future									217,097,592.20	25,084	402,425
\$ / R	On	18/06/2012	7.25	Call		1,279.00000	1,332,000	24.87	0.00	0	0
\$ / R	On	18/06/2012	7.25	Put		0.00000	0,000	24.87	0.00	0	0
\$ / R	On	18/06/2012	7.30	Call		1,229.00000	1,282,000	24.55	0.00	0	0
\$ / R	On	18/06/2012	7.30	Put		0.00000	0,000	24.55	0.00	0	0
\$ / R	On	18/06/2012	7.20	Call		1,329.00000	1,382,000	25.19	0.00	0	0
\$ / R	On	18/06/2012	7.20	Put		0.00000	0,000	25.19	0.00	0	0
\$ / R	On	18/06/2012	8.10	Call		440.00000	493,000	17.90	0.00	0	6,700
\$ / R	On	18/06/2012	8.10	Put		11.00000	11,000	17.90	0.00	0	6,832
\$ / R	On	18/06/2012	6.75	Put		0.00000	0,000	26.06	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		1,779.00000	1,832,000	26.06	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		156.00000	191,000	19.29	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		127.00000	109,000	19.29	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		101.00000	123,000	20.30	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		222.00000	191,000	20.30	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		75.00000	92,000	21.20	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		296.00000	260,000	21.20	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,529.00000	1,582,000	26.46	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		0.00000	0,000	26.46	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		1,030.00000	1,083,000	23.28	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		1.00000	1,000	23.28	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		536.00000	589,000	18.98	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		7.00000	7,000	18.98	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		354.00000	402,000	17.63	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		25.00000	20,000	17.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		782.00000	834,000	21.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		3.00000	2,000	21.68	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		377.00000	337,000	22.11	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		56.00000	69,000	22.11	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		831.00000	884,000	22.00	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		2.00000	2,000	22.00	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		740.00000	691,000	25.77	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		19.00000	23,000	25.77	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		210.00000	250,000	18.74	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		81.00000	68,000	18.74	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		1,479.00000	1,532,000	26.15	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		0.00000	0,000	26.15	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		2.00000	1,000	22.32	0.00	0	6,800
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		881.00000	933,000	22.32	0.00	0	6,700
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Call		732.00000	785,000	21.14	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Put		3.00000	3,000	21.14	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	7.90	Call		634.00000	687,000	20.06	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.90	Put		5.00000	5,000	20.06	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		1,771.00000	1,718,000	29.40	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		0.00000	0,000	29.40	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,453.00000	1,508,000	19.37	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		11.00000	13,000	19.37	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,404.00000	1,459,000	19.26	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		12.00000	14,000	19.26	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,501.00000	1,556,000	19.49	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		9.00000	11,000	19.49	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		14.00000	16,000	19.14	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,356.00000	1,411,000	19.14	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		687.00000	670,000	22.58	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		229.00000	265,000	22.58	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		806.00000	866,000	17.98	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		64.00000	71,000	17.98	0.00	0	20,360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		383.00000	432,000	20.28	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		341.00000	337,000	20.28	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		766.00000	746,000	23.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		208.00000	241,000	23.05	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		468.00000	459,000	21.19	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		310.00000	354,000	21.19	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		979.00000	1,039,000	18.22	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		37.00000	44,000	18.22	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		232.00000	232,000	19.37	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		474.00000	527,000	19.37	1,317,500.00	2,500	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		654.00000	714,000	18.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		112.00000	119,000	18.39	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		1,165.00000	1,222,000	18.68	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		23.00000	27,000	18.68	0.00	0	246
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Call		1,260.00000	1,316,000	18.91	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Put		18.00000	21,000	18.91	0.00	0	8,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Put		435.00000	427,000	20.96	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Call		327.00000	372,000	20.96	930,000.00	2,500	29,600
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Call		426.00000	477,000	19.83	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Put		284.00000	282,000	19.83	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.00	Call		728.00000	788,000	18.18	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.00	Put		86.00000	93,000	18.18	0.00	0	3,925
\$ / R	On	17/09/2012	Foreign Exchange Option	8.25	Call		556.00000	612,000	18.69	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.25	Put		164.00000	167,000	18.69	0.00	0	5,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,125.00000	1,188,000	18.10	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		80.00000	91,000	18.10	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,083.00000	1,146,000	18.04	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		88.00000	99,000	18.04	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	7.65	Call		1,168.00000	1,230,000	18.15	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		73.00000	83,000	18.15	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		145.00000	155,000	18.11	0.00	0	6,040
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		890.00000	952,000	18.11	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		744.00000	735,000	21.79	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		389.00000	432,000	21.79	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Call		700.00000	760,000	18.78	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Put		255.00000	263,000	18.78	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Put		415.00000	415,000	19.91	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Call		560.00000	612,000	19.91	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Put		673.00000	666,000	21.44	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Call		418.00000	463,000	21.44	0.00	0	5,500
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,076.00000	1,139,000	17.82	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		176.00000	188,000	17.82	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,043.00000	1,102,000	17.81	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		193.00000	201,000	17.81	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,114.00000	1,176,000	17.83	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		164.00000	175,000	17.83	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		791.00000	784,000	21.25	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		541.00000	585,000	21.25	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		980.00000	1,038,000	18.08	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		230.00000	237,000	18.08	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		930.00000	991,000	20.76	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		852.00000	864,000	20.76	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		913.00000	974,000	20.90	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	9.03	Put		885.00000	897,000	20.90	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		946.00000	1,008,000	20.62	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		818.00000	831,000	20.62	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Call		1,378.00000	1,452,000	18.44	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Put		322.00000	347,000	18.44	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Put		866.00000	878,000	20.82	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Call		922.00000	983,000	20.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,819.00000	1,902,000	19.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		560.00000	587,000	19.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,793.00000	1,876,000	19.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		584.00000	611,000	19.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,845.00000	1,928,000	19.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		536.00000	563,000	19.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		343.00000	369,000	18.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,102.00000	2,184,000	18.37	0.00	0	200
Total \$ / R Option										2,247,500.00	5,000	272,545
Total \$ / R										219,345,092.20	30,084	674,970
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			8.58200	8.52900			85,820.00	10	797
\$ / R MAX	On	17/09/2012	Foreign Exchange Future			8.69510	8.64200			0.00	0	2
\$ / R MAX	On	14/12/2012	Foreign Exchange Future			8.79690	8.74520			0.00	0	2
Total \$ / R MAXI Future										85,820.00	10	801
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Call		24,207.00000	28,429,000	18.46	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Put		6,307.00000	5,229,000	18.46	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.40	Call		21,039.00000	25,024,000	18.74	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		8,139.00000	6,824,000	18.74	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		27,665.00000	32,103,000	18.19	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		4,765.00000	3,903,000	18.19	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		102,410.00000	108,369,000	18.34	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		3,250.00000	3,899,000	18.34	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		97,813.00000	103,852,000	18.22	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		3,653.00000	4,382,000	18.22	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		107,048.00000	112,933,000	18.45	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		2,888.00000	3,463,000	18.45	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		98,286.00000	104,550,000	17.91	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		11,086.00000	12,180,000	17.91	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		94,459.00000	100,721,000	17.94	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		12,259.00000	13,351,000	17.94	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		102,319.00000	108,579,000	17.97	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		10,119.00000	11,209,000	17.97	0.00	0	0
Total \$ / R MAXI Option									0.00	0	0
Total \$ / R MAXI									85,820.00	10	801
£ / R	On 18/06/2012	Foreign Exchange Future			13.21010	13.24690			1,479,531.20	112	67,470
£ / R	On 17/09/2012	Foreign Exchange Future			13.37840	13.41620			1,070,272.00	80	5,200
£ / R	On 14/12/2012	Foreign Exchange Future			13.53060	13.57190			0.00	0	0
Total £ / R Future									2,549,803.20	192	72,670
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		1,400.00000	1,363,000	22.57	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		3.00000	3,000	22.57	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Call		1,350.00000	1,314,000	22.56	0.00	0	0

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£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		3.00000	4,000	22.56	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,449.00000	1,413,000	22.59	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		2.00000	3,000	22.59	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		2,147.00000	2,110,000	22.78	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		0.00000	0,000	22.78	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		15.00000	17,000	17.37	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		762.00000	727,000	17.37	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		475.00000	485,000	17.77	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		509.00000	557,000	17.77	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		456.00000	466,000	17.92	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		540.00000	588,000	17.92	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		495.00000	504,000	17.63	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		479.00000	526,000	17.63	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		2,088.00000	2,053,000	18.14	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		22.00000	25,000	18.14	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		1,297.00000	1,282,000	15.54	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		175.00000	202,000	15.54	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		1,260.00000	1,247,000	15.62	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		188.00000	217,000	15.62	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		1,334.00000	1,317,000	15.47	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		162.00000	187,000	15.47	0.00	0	0
Total £ / R Option										0.00	0	54,000
Total £ / R										2,549,803.20	192	126,670
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10930	0.10810			0.00	0	520
¥ / R	On	17/09/2012	Foreign Exchange Future			0.11080	0.10960			0.00	0	3,329

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 Future			0.11230	0.11110			0.00	0	0
Total ¥ / R Future										0.00	0	3,849
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		215.00000	294,000	23.15	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		205.00000	164,000	23.15	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		19.00000	31,000	26.71	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,009.00000	901,000	26.71	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		1,014.00000	1,134,000	24.09	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		4.00000	4,000	24.09	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		1,687.00000	1,811,000	20.84	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		27.00000	31,000	20.84	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		875.00000	993,000	21.96	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		215.00000	213,000	21.96	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		2,665.00000	2,787,000	24.30	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		5.00000	7,000	24.30	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		1,845.00000	1,977,000	20.80	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		75.00000	87,000	20.80	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		1,092.00000	1,213,000	21.44	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		322.00000	323,000	21.44	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		2,787.00000	2,910,000	21.92	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		17.00000	20,000	21.92	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	3,849
€ / R	On	18/06/2012	Foreign Exchange Future			10.61150	10.57630			976,258.00	92	46,974
€ / R	On	17/09/2012	Foreign Exchange Future			10.76120	10.72610			30,131,360.00	2,800	16,606

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 Future			10.90320	10.87130			10,903,200.00	1,000	19,192
€ / R	On	13/12/2013	Foreign Exchange Future			11.31570	11.28920			22,631,400.00	2,000	0
Total € / R Future										64,642,218.00	5,892	82,772
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		243.00000	267,000	14.64	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		67.00000	56,000	14.64	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		210.00000	233,000	14.69	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		84.00000	72,000	14.69	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		279.00000	305,000	14.60	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		53.00000	44,000	14.60	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		41.00000	33,000	14.55	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		317.00000	344,000	14.55	0.00	0	800
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		779.00000	814,000	16.75	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		3.00000	3,000	16.75	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		978.00000	1,013,000	18.70	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		2.00000	2,000	18.70	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		1,127.00000	1,162,000	19.33	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		1.00000	1,000	19.33	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		730.00000	764,000	16.27	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		4.00000	3,000	16.27	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		9.00000	6,000	14.32	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		535.00000	567,000	14.32	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		126.00000	110,000	14.78	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		152.00000	171,000	14.78	0.00	0	5,120
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		369.00000	399,000	16.27	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		368.00000	363,000	16.27	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	Call		351.00000	379,000	16.46	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		400.00000	393,000	16.46	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		390.00000	420,000	16.09	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		339.00000	334,000	16.09	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,295.00000	1,330,000	14.84	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		19.00000	19,000	14.84	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		1,012.00000	1,045,000	13.70	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		36.00000	34,000	13.70	0.00	0	1,625
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Put		741.00000	727,000	18.34	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Call		217.00000	238,000	18.34	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.20	Call		650.00000	683,000	14.38	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.20	Put		124.00000	122,000	14.38	0.00	0	1,500
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		745.00000	774,000	15.20	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		264.00000	261,000	15.20	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		718.00000	747,000	15.35	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		287.00000	284,000	15.35	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		774.00000	803,000	15.06	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		243.00000	240,000	15.06	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		863.00000	896,000	17.45	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,067.00000	1,073,000	17.45	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		846.00000	880,000	17.53	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,100.00000	1,107,000	17.53	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		880.00000	914,000	17.37	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,034.00000	1,041,000	17.37	0.00	0	0
Total € / R Option										0.00	0	72,445

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total € / R							64,642,218.00	5,892	155,217
AU\$ / R On 18/06/2012 Foreign Exchange Future			8.31580	8.28530			49,894.80	6	13,520
AU\$ / R On 17/09/2012 Foreign Exchange Future			8.36240	8.32940			0.00	0	3,160
AU\$ / R On 14/12/2012 Foreign Exchange Future			8.41070	8.37960			0.00	0	1,115
Total AU\$ / R Future							49,894.80	6	17,795
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		638.00000	668,000	18.15	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		3.00000	2,000	18.15	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		589.00000	619,000	17.50	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		4.00000	3,000	17.50	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		688.00000	718,000	18.79	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		3.00000	2,000	18.79	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		316.00000	338,000	14.92	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		223.00000	212,000	14.92	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		290.00000	311,000	14.94	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		247.00000	235,000	14.94	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		344.00000	366,000	14.91	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		201.00000	190,000	14.91	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		518.00000	541,000	14.78	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		228.00000	220,000	14.78	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		490.00000	512,000	14.84	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		250.00000	241,000	14.84	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		548.00000	571,000	14.72	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		208.00000	200,000	14.72	0.00	0	0
Total AU\$ / R Option							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AU\$ / R								49,894.80	6	17,795
CAD/ R On 18/06/2012 Foreign Exchange Future			8.28520	8.27680				0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			8.37740	8.36980				0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Future			8.46090	8.45420				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		172.00000	177,000	12.95		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		45.00000	42,000	12.95		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		138.00000	143,000	12.93		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		61.00000	58,000	12.93		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		209.00000	214,000	12.96		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		32.00000	29,000	12.96		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		697.00000	712,000	14.01		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		36.00000	43,000	14.01		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		654.00000	669,000	13.94		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		43.00000	50,000	13.94		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		741.00000	756,000	14.07		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		30.00000	37,000	14.07		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		741.00000	764,000	14.23		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		90.00000	107,000	14.23		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Call		701.00000	725,000	14.18		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		100.00000	118,000	14.18		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		781.00000	804,000	14.29		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		80.00000	97,000	14.29		0.00	0	0
Total CAD/ R Option								0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CAD/ R							0.00	0	10
CF CANDOn 18/06/2012 Foreign Exchange Future			0.45220	0.43700			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 CANDOn 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 CANDOn 18/06/2012 Foreign Exchange Future			0.00080	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 CANDOn 18/06/2012 Foreign Exchange Future			0.01650	0.01420			0.00	0	0
Total CF CANDO CABC Future							0.00	0	0
Total CF CANDO CABC							0.00	0	0
CF CANDOn 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			8.83320	8.80100			1,236,648.00	140	7,709
CHF / R On 17/09/2012 Foreign Exchange Future			8.96930	8.93850			0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			9.10030	9.07290			0.00	0	0
Total CHF / R Future							1,236,648.00	140	7,759
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		42.00000	46,000	17.80	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		341.00000	313,000	17.80	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		35.00000	39,000	18.25	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		384.00000	356,000	18.25	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		50.00000	55,000	17.36	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		299.00000	272,000	17.36	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		404.00000	447,000	16.86	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		216.00000	228,000	16.86	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		379.00000	422,000	17.06	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		241.00000	253,000	17.06	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		430.00000	473,000	16.66	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		192.00000	204,000	16.66	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		740.00000	792,000	16.70	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		173.00000	197,000	16.70	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		707.00000	759,000	16.76	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		190.00000	214,000	16.76	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		775.00000	825,000	16.64	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		158.00000	180,000	16.64	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							1,236,648.00	140	7,759
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.44560	6.43820			0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.50510	6.49630			0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.55070	6.54090			0.00	0	0
Total NZ\$ / R Future							0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		167.00000	176,000	14.74	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		29.00000	30,000	14.74	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		132.00000	140,000	14.83	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 18/06/2012 Foreign Exchange Option	6.35	Put		44.00000	44,000	14.83		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		206.00000	215,000	14.66		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		18.00000	19,000	14.66		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		341.00000	358,000	14.37		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		88.00000	96,000	14.37		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		308.00000	324,000	14.38		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		105.00000	112,000	14.38		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		377.00000	393,000	14.39		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		74.00000	81,000	14.39		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Call		403.00000	422,000	16.09		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		199.00000	209,000	16.09		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		374.00000	394,000	16.11		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		220.00000	231,000	16.11		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		432.00000	452,000	16.07		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		178.00000	189,000	16.07		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			1.34720	1.34120				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.36290	1.35710				0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Future			1.37760	1.37230				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,913.00000	1,972,000	25.23		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		1.00000	0,000	25.23		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,416.00000	1,476,000	24.53		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		4.00000	4,000	24.53	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,412.00000	2,472,000	25.93	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		0.00000	0,000	25.93	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		1,530.00000	1,604,000	18.88	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		67.00000	83,000	18.88	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		1,130.00000	1,205,000	19.25	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		167.00000	184,000	19.25	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,994.00000	2,060,000	19.55	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		31.00000	39,000	19.55	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		1,628.00000	1,708,000	19.10	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		185.00000	212,000	19.10	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		1,276.00000	1,353,000	19.37	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		333.00000	357,000	19.37	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		2,036.00000	2,110,000	18.87	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		93.00000	114,000	18.87	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							285,661,976.20	31,324	617,751
Total Options							2,247,500.00	5,000	398,990
Grand Total:							287,909,476.20	36,324	1,016,741