

Currency Derivatives Daily MTM Report

Daily summary for: 15/05/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012			8.30840	8.21490			207,726,616.80	25,002	297,752
\$ / R	On	17/09/2012			8.41550	8.32220			8,735,289.00	1,038	34,667
\$ / R	On	14/12/2012			8.51800	8.42480			12,981,432.00	1,524	26,374
\$ / R	On	18/03/2013			8.62750	8.53590			0.00	0	9,398
\$ / R	On	13/12/2013			8.83500	8.74440			0.00	0	659
\$ / R	On	12/12/2014			9.52060	9.42650			0.00	0	0
Total \$ / R Future									229,443,337.80	27,564	368,850
\$ / R	On	18/06/2012	7.25	Call		966.00000	1,060,000	19.01	0.00	0	0
\$ / R	On	18/06/2012	7.25	Put		1.00000	2,000	19.01	0.00	0	0
\$ / R	On	18/06/2012	7.30	Call		917.00000	1,010,000	18.59	0.00	0	0
\$ / R	On	18/06/2012	7.30	Put		2.00000	2,000	18.59	0.00	0	0
\$ / R	On	18/06/2012	7.20	Call		1,016.00000	1,110,000	19.43	0.00	0	0
\$ / R	On	18/06/2012	7.20	Put		1.00000	2,000	19.43	0.00	0	0
\$ / R	On	18/06/2012	8.10	Call		213.00000	279,000	15.25	0.00	0	6,700
\$ / R	On	18/06/2012	8.10	Put		98.00000	71,000	15.25	0.00	0	6,832
\$ / R	On	18/06/2012	6.75	Put		0.00000	1,000	23.21	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		1,465.00000	1,559,000	23.21	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		73.00000	98,000	17.36	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		358.00000	290,000	17.36	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		50.00000	67,000	18.53	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		485.00000	409,000	18.53	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		40.00000	53,000	19.35	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		575.00000	495,000	19.35	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,215.00000	1,309,000	21.11	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		0.00000	1,000	21.11	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		719.00000	812,000	17.04	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		4.00000	4,000	17.04	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		276.00000	351,000	14.97	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		61.00000	43,000	14.97	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		161.00000	216,000	15.53	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		146.00000	108,000	15.53	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		479.00000	571,000	15.57	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		14.00000	13,000	15.57	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		667.00000	584,000	20.20	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		32.00000	42,000	20.20	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		526.00000	618,000	15.86	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		11.00000	10,000	15.86	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,048.00000	960,000	23.46	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		13.00000	18,000	23.46	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		95.00000	127,000	16.58	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		280.00000	219,000	16.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Call		1,166.00000	1,259,000	20.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		1.00000	1,000	20.69	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		9.00000	8,000	16.16	0.00	0	6,800
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		574.00000	666,000	16.16	0.00	0	6,700
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Call		433.00000	524,000	15.28	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Put		18.00000	16,000	15.28	0.00	0	200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,138.00000	1,231,000	16.13	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		16.00000	16,000	16.13	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,090.00000	1,182,000	15.92	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		18.00000	17,000	15.92	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,186.00000	1,279,000	16.34	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		14.00000	14,000	16.34	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		20.00000	19,000	15.71	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,042.00000	1,134,000	15.71	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		909.00000	835,000	19.74	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		131.00000	150,000	19.74	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		534.00000	611,000	14.79	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		112.00000	96,000	14.79	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		226.00000	260,000	17.35	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		504.00000	445,000	17.35	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		997.00000	921,000	20.22	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		119.00000	136,000	20.22	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		658.00000	592,000	18.30	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		180.00000	207,000	18.30	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		686.00000	770,000	14.71	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		64.00000	55,000	14.71	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		364.00000	315,000	16.41	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		286.00000	330,000	16.41	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		417.00000	478,000	15.22	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		195.00000	163,000	15.22	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		855.00000	945,000	14.87	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		33.00000	30,000	14.87	0.00	0	246
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Call		947.00000	1,039,000	15.29	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Put		25.00000	24,000	15.29	0.00	0	8,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Put		618.00000	554,000	18.06	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Call		190.00000	219,000	18.06	0.00	0	20,100
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		830.00000	908,000	14.61	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		105.00000	90,000	14.61	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		793.00000	869,000	14.68	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		118.00000	101,000	14.68	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		868.00000	947,000	14.54	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		93.00000	79,000	14.54	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		199.00000	174,000	15.03	348,000.00	2,000	6,040
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		624.00000	692,000	15.03	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		922.00000	857,000	19.18	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		247.00000	275,000	19.18	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Call		478.00000	528,000	16.01	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Put		353.00000	310,000	16.01	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Put		544.00000	491,000	17.23	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Call		369.00000	409,000	17.23	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	9.00	Put		842.00000	778,000	18.79	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Call		267.00000	296,000	18.79	1,184,000.00	4,000	5,500
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		803.00000	869,000	14.90	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		217.00000	192,000	14.90	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		773.00000	837,000	15.00	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		237.00000	210,000	15.00	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		834.00000	902,000	14.80	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		198.00000	175,000	14.80	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		930.00000	872,000	18.73	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		366.00000	399,000	18.73	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		715.00000	775,000	15.21	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		279.00000	248,000	15.21	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		693.00000	735,000	18.04	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		927.00000	878,000	18.04	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		678.00000	719,000	18.15	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		962.00000	912,000	18.15	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		709.00000	751,000	17.93	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		893.00000	844,000	17.93	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Call		0.00000	1,148,000	15.35	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Put		0.00000	313,000	15.35	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Put		0.00000	893,000	18.09	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Call		0.00000	728,000	18.09	1,456,000.00	2,000	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,490.00000	1,546,000	16.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		564.00000	525,000	16.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,468.00000	1,519,000	16.60	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	8.55	Put		592.00000	548,000	16.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,513.00000	1,573,000	16.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		537.00000	502,000	16.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		348.00000	319,000	15.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,774.00000	1,840,000	15.72	0.00	0	200
Total \$ / R Option										2,988,000.00	8,000	234,620
Total \$ / R										232 431 337.80	35,564	603,470
\$ / R MAXOn	18/06/2012	Foreign Exchange Future		8.30840		8.21490				299,102.40	36	727
\$ / R MAXOn	17/09/2012	Foreign Exchange Future		8.41550		8.32220				0.00	0	2
\$ / R MAXOn	14/12/2012	Foreign Exchange Future		8.51800		8.42480				0.00	0	2
Total \$ / R MAXI Future										299,102.40	36	731
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		10,816.00000	14,426,000	16.20		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		24,326.00000	18,586,000	16.20		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		9,482.00000	12,682,000	16.58		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		27,992.00000	21,842,000	16.58		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		12,347.00000	16,404,000	15.81		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		20,857.00000	15,564,000	15.81		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		72,679.00000	81,163,000	14.69		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		5,499.00000	4,653,000	14.69		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		68,597.00000	76,944,000	14.71		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		6,417.00000	5,434,000	14.71		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		76,864.00000	85,472,000	14.68		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		4,684.00000	3,962,000	14.68		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		70,640.00000	77,880,000	14.85		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAX	On 14/12/2012	Foreign Exchange Option	7.87	Put		15,480.00000	13,400,000	14.85	0.00	0	0	
\$ / R MAX	On 14/12/2012	Foreign Exchange Option	7.92	Call		67,309.00000	74,378,000	14.92	0.00	0	0	
\$ / R MAX	On 14/12/2012	Foreign Exchange Option	7.92	Put		17,149.00000	14,898,000	14.92	0.00	0	0	
\$ / R MAX	On 14/12/2012	Foreign Exchange Option	7.82	Call		74,079.00000	81,485,000	14.78	0.00	0	0	
\$ / R MAX	On 14/12/2012	Foreign Exchange Option	7.82	Put		13,919.00000	12,005,000	14.78	0.00	0	0	
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										299 102.40	36	731
£ / R	On 18/06/2012	Foreign Exchange Future			13.32250	13.23300			36,103,975.00	2,710	74,260	
£ / R	On 17/09/2012	Foreign Exchange Future			13.48720	13.39870			0.00	0	1,964	
£ / R	On 14/12/2012	Foreign Exchange Future			13.64420	13.55530			0.00	0	0	
Total £ / R Future										36,103,975.00	2,710	76,224
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		1,389.00000	1,478,000	18.62	0.00	0	0	
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		6.00000	6,000	18.62	0.00	0	0	
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Call		1,340.00000	1,429,000	18.52	0.00	0	0	
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Put		7.00000	7,000	18.52	0.00	0	0	
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Call		1,438.00000	1,527,000	18.72	0.00	0	0	
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Put		5.00000	5,000	18.72	0.00	0	0	
£ / R	On 18/06/2012	Foreign Exchange Option	11.10	Call		2,133.00000	2,223,000	20.13	0.00	0	0	
£ / R	On 18/06/2012	Foreign Exchange Option	11.10	Put		0.00000	1,000	20.13	0.00	0	24,000	
£ / R	On 18/06/2012	Foreign Exchange Option	12.50	Put		22.00000	21,000	14.67	0.00	0	0	
£ / R	On 18/06/2012	Foreign Exchange Option	12.50	Call		755.00000	843,000	14.67	0.00	0	0	
£ / R	On 17/09/2012	Foreign Exchange Option	13.45	Call		424.00000	464,000	14.16	0.00	0	24,000	
£ / R	On 17/09/2012	Foreign Exchange Option	13.45	Put		475.00000	427,000	14.16	0.00	0	0	
£ / R	On 17/09/2012	Foreign Exchange Option	13.50	Call		406.00000	443,000	14.27	0.00	0	0	

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£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		507.00000	456,000	14.27	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		443.00000	486,000	14.05	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		444.00000	399,000	14.05	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		2,069.00000	2,157,000	16.87	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		20.00000	20,000	16.87	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		1,229.00000	1,302,000	12.35	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		124.00000	108,000	12.35	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		1,191.00000	1,263,000	12.41	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		136.00000	119,000	12.41	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		1,268.00000	1,342,000	12.28	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		113.00000	98,000	12.28	0.00	0	0
Total £ / R Option										0.00	0	54,000
Total £ / R										36 103 975.00	2,710	130,224
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10370	0.10300			0.00	0	3,849
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10520	0.10450			0.00	0	25
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10670	0.10590			0.00	0	0
Total ¥ / R Future										0.00	0	3,874
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		94.00000	114,000	21.52	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		594.00000	544,000	21.52	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		12.00000	16,000	25.09	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,512.00000	1,446,000	25.09	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		563.00000	625,000	19.55	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		63.00000	55,000	19.55	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		1,210.00000	1,276,000	17.50	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	0.09	Put		60.00000	56,000	17.50	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		524.00000	569,000	18.55	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		374.00000	349,000	18.55	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		2,158.00000	2,229,000	20.02	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		8.00000	9,000	20.02	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		1,369.00000	1,442,000	17.49	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		119.00000	112,000	17.49	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		718.00000	769,000	18.43	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		468.00000	439,000	18.43	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		2,272.00000	2,352,000	18.51	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		22.00000	22,000	18.51	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	3,874
€ / R	On	18/06/2012	Foreign Exchange Future			10.61970	10.55160			6,902,805.00	650	45,687
€ / R	On	17/09/2012	Foreign Exchange Future			10.76640	10.69930			0.00	0	10,657
€ / R	On	14/12/2012	Foreign Exchange Future			10.91250	10.84540			0.00	0	16,893
€ / R	On	13/12/2013	Foreign Exchange Future			11.32090	11.25230			0.00	0	500
Total € / R Future										6,902,805.00	650	73,737
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		244.00000	290,000	12.16	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		92.00000	70,000	12.16	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		215.00000	256,000	12.25	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		113.00000	86,000	12.25	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		276.00000	325,000	12.07	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		74.00000	55,000	12.07	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	10.30	Put		58.00000	43,000	11.98	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		310.00000	363,000	11.98	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		756.00000	824,000	13.60	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		4.00000	4,000	13.60	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		954.00000	1,022,000	15.26	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		2.00000	2,000	15.26	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		1,103.00000	1,171,000	16.02	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		1.00000	1,000	16.02	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		707.00000	775,000	13.18	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		5.00000	5,000	13.18	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		12.00000	9,000	11.52	46,080.00	5,120	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		514.00000	579,000	11.52	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		162.00000	128,000	12.44	655,360.00	5,120	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		164.00000	198,000	12.44	2,027,520.00	10,240	5,120
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		313.00000	372,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		339.00000	331,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		290.00000	347,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		366.00000	356,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		338.00000	398,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		314.00000	307,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,260.00000	1,330,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		11.00000	14,000	13.00	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		972.00000	1,042,000	12.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		23.00000	26,000	12.00	0.00	0	1,625
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Put		0.00000	698,000	16.00	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	11.25	Call		0.00000	214,000	16.00	3,287,040.00	15,360	15,360
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		677.00000	723,000	12.65	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		222.00000	201,000	12.65	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		649.00000	694,000	12.79	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		244.00000	222,000	12.79	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		706.00000	754,000	12.53	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		201.00000	182,000	12.53	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		739.00000	787,000	15.23	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		980.00000	959,000	15.23	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		723.00000	770,000	15.31	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,014.00000	992,000	15.31	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		756.00000	804,000	15.14	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		947.00000	926,000	15.14	0.00	0	0
Total € / R Option										6,016,000.00	35,840	71,145
Total € / R										12 918 805.00	36,490	144,882
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.26180	8.17140			363,519.20	44	17,560
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.29910	8.21020			0.00	0	3,160
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.34250	8.25490			0.00	0	100
Total AU\$ / R Future										363,519.20	44	20,820
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		526.00000	615,000	13.19	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		5.00000	3,000	13.19	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		477.00000	566,000	12.73	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		6.00000	4,000	12.73	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		575.00000	665,000	13.66	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	7.60	Put		4.00000	3,000	13.66	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Call		213.00000	261,000	11.83	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Put		239.00000	198,000	11.83	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Call		193.00000	236,000	11.84	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Put		269.00000	223,000	11.84	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Call		236.00000	288,000	11.81	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Put		212.00000	175,000	11.81	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.09	Call		388.00000	444,000	12.00	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.09	Put		222.00000	191,000	12.00	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.14	Call		362.00000	416,000	12.07	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.14	Put		246.00000	213,000	12.07	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.04	Call		416.00000	474,000	11.94	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.04	Put		200.00000	171,000	11.94	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										363 519.20	44	20,820
CAD/ R	On	18/06/2012	Foreign Exchange Future			8.27300	8.18880			165,460.00	20	10
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.36170	8.27780			418,085.00	50	0
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.44580	8.36300			0.00	0	0
Total CAD/ R Future										583,545.00	70	10
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Call		122.00000	180,000	10.75	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Put		83.00000	57,000	10.75	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Call		96.00000	148,000	10.70	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Put		107.00000	75,000	10.70	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Call		152.00000	216,000	10.80	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	8.10	Put		63.00000	43,000	10.80	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		603.00000	682,000	11.36	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		34.00000	29,000	11.36	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		560.00000	637,000	11.30	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		41.00000	34,000	11.30	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		647.00000	727,000	11.43	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		28.00000	24,000	11.43	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		638.00000	710,000	11.29	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		79.00000	68,000	11.29	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Call		598.00000	669,000	11.22	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		89.00000	77,000	11.22	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		679.00000	752,000	11.36	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		70.00000	60,000	11.36	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							583 545.00	70	10
CF CANDO On 18/06/2012 Foreign Exchange Future			0.26810	0.21870			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			0.00280	0.00380			0.00	0	8,000
Total CF CANDO CABB Future							0.00	0	8,000
Total CF CANDO CABB							0.00	0	8,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO 18/06/2012 Foreign Exchange Future			0.02400	0.02950			0.00	0	0
Total CF CANDO CABD Future							0.00	0	0
Total CF CANDO CABD							0.00	0	0
CF CANDO 18/06/2012 Foreign Exchange Future			0.00010	0.00020			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			8.83850	8.78500			5,435,677.50	615	28,364
CHF / R On 17/09/2012 Foreign Exchange Future			8.96590	8.91360			0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			9.09300	9.04180			0.00	0	0
Total CHF / R Future							5,435,677.50	615	28,414
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		60.00000	73,000	15.86	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		375.00000	335,000	15.86	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		52.00000	63,000	16.17	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		417.00000	375,000	16.17	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		69.00000	84,000	15.54	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		334.00000	296,000	15.54	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		390.00000	425,000	14.73	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		226.00000	209,000	14.73	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		366.00000	399,000	14.88	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		252.00000	233,000	14.88	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		416.00000	452,000	14.58	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		202.00000	186,000	14.58	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		708.00000	751,000	14.50	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		172.00000	164,000	14.50	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	8.56	Call		675.00000	717,000	14.53		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		189.00000	180,000	14.53		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		743.00000	786,000	14.46		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		157.00000	149,000	14.46		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								5 435 677.50	615	28,414
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.40700	6.38110				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.46500	6.44030				0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.51040	6.48670				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		130.00000	150,000	11.11		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		49.00000	43,000	11.11		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		99.00000	117,000	11.00		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		68.00000	60,000	11.00		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		164.00000	187,000	11.22		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		33.00000	30,000	11.22		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		293.00000	313,000	12.20		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		96.00000	91,000	12.20		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		261.00000	280,000	12.18		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		114.00000	108,000	12.18		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		327.00000	348,000	12.23		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		80.00000	76,000	12.23		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Call		342.00000	360,000	13.49		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		193.00000	187,000	13.49		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	6.39	Call		315.00000	332,000	13.52		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		216.00000	209,000	13.52		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		371.00000	389,000	13.46		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		172.00000	166,000	13.46		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			1.31420	1.29900				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.32940	1.31420				0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Future			1.34480	1.32930				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,494.00000	1,645,000	19.57		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		4.00000	3,000	19.57		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,005.00000	1,152,000	16.87		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		15.00000	10,000	16.87		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,991.00000	2,143,000	20.80		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		1.00000	1,000	20.80		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		1,135.00000	1,272,000	15.24		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		101.00000	86,000	15.24		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		779.00000	889,000	15.51		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		245.00000	203,000	15.51		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,565.00000	1,716,000	15.11		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		31.00000	30,000	15.11		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		1,236.00000	1,360,000	15.46		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		223.00000	192,000	15.46		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	1.28	Call		926.00000	1,028,000	15.99		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		413.00000	360,000	15.99		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,620.00000	1,761,000	15.23		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		107.00000	93,000	15.23		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								279 131 961.90	31,689	602,330
Total Options								9 004 000.00	43,840	359,765
Grand Total:								288,135,961.90	75,529	962,095