

Currency Derivatives Daily MTM Report

Daily summary for: 18/05/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012			8.34350	8.37570			110,910,145.50	13,293	282,498
\$ / R	On	17/09/2012			8.45090	8.48400			28,868,274.40	3,416	38,165
\$ / R	On	14/12/2012			8.55070	8.58630			42,753.50	5	28,379
\$ / R	On	18/03/2013			8.65500	8.69540			0.00	0	9,495
\$ / R	On	13/12/2013			8.85630	8.90220			0.00	0	659
\$ / R	On	12/12/2014			9.56170	9.59280			0.00	0	0
Total \$ / R Future									139,821,173.40	16,714	359,196
\$ / R	On	18/06/2012	7.25	Call		1,127.00000	1,095,000	20.26	0.00	0	0
\$ / R	On	18/06/2012	7.25	Put		1.00000	2,000	20.26	0.00	0	0
\$ / R	On	18/06/2012	7.30	Call		1,077.00000	1,045,000	19.83	0.00	0	0
\$ / R	On	18/06/2012	7.30	Put		1.00000	2,000	19.83	0.00	0	0
\$ / R	On	18/06/2012	7.20	Call		1,177.00000	1,145,000	20.70	0.00	0	0
\$ / R	On	18/06/2012	7.20	Put		1.00000	2,000	20.70	0.00	0	0
\$ / R	On	18/06/2012	8.10	Call		334.00000	314,000	17.22	0.00	0	6,700
\$ / R	On	18/06/2012	8.10	Put		58.00000	71,000	17.22	0.00	0	6,832
\$ / R	On	18/06/2012	6.75	Put		0.00000	1,000	24.61	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		1,626.00000	1,594,000	24.61	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		131.00000	123,000	19.50	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		255.00000	280,000	19.50	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		92.00000	86,000	20.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		366.00000	393,000	20.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		73.00000	68,000	21.39	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		447.00000	475,000	21.39	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,376.00000	1,344,000	22.44	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		0.00000	1,000	22.44	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		878.00000	847,000	18.09	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		2.00000	4,000	18.09	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		409.00000	387,000	16.78	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		33.00000	44,000	16.78	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		267.00000	251,000	17.67	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		91.00000	108,000	17.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		635.00000	605,000	16.99	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		9.00000	12,000	16.99	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		533.00000	562,000	22.21	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		59.00000	55,000	22.21	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		683.00000	653,000	17.21	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		7.00000	10,000	17.21	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		900.00000	931,000	25.33	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		26.00000	24,000	25.33	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		166.00000	156,000	18.74	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		190.00000	213,000	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		1,326.00000	1,294,000	22.00	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		0.00000	1,000	22.00	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		6.00000	8,000	17.43	0.00	0	6,800
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		732.00000	701,000	17.43	0.00	0	6,700
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Call		588.00000	559,000	16.78	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Put		12.00000	16,000	16.78	0.00	0	200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,299.00000	1,269,000	17.27	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		15.00000	18,000	17.27	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,251.00000	1,221,000	17.11	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		17.00000	20,000	17.11	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,348.00000	1,317,000	17.43	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		14.00000	16,000	17.43	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		19.00000	23,000	16.95	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,203.00000	1,174,000	16.95	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		805.00000	835,000	21.53	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		189.00000	186,000	21.53	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		681.00000	661,000	16.51	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		97.00000	110,000	16.51	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		315.00000	308,000	19.24	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		431.00000	457,000	19.24	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		888.00000	918,000	21.99	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		172.00000	169,000	21.99	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		571.00000	599,000	20.16	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		255.00000	250,000	20.16	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		838.00000	814,000	16.16	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		54.00000	63,000	16.16	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		308.00000	331,000	18.34	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		392.00000	382,000	18.34	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		544.00000	529,000	16.99	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		160.00000	178,000	16.99	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		1,015.00000	988,000	16.30	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		31.00000	37,000	16.30	0.00	0	246
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Call		1,109.00000	1,080,000	16.62	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Put		25.00000	29,000	16.62	0.00	0	8,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Put		535.00000	562,000	19.93	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Call		269.00000	263,000	19.93	0.00	0	20,100
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Call		351.00000	343,000	18.79	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Put		367.00000	392,000	18.79	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		982.00000	955,000	15.92	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		96.00000	104,000	15.92	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		941.00000	918,000	16.02	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		105.00000	117,000	16.02	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,023.00000	996,000	15.97	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		87.00000	95,000	15.97	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		181.00000	195,000	16.56	0.00	0	6,040
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		767.00000	746,000	16.56	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		841.00000	868,000	20.65	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		327.00000	319,000	20.65	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Call		599.00000	585,000	17.60	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Put		313.00000	334,000	17.60	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		489.00000	513,000	18.82	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Call		475.00000	464,000	18.82	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Put		765.00000	792,000	20.29	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Call		351.00000	343,000	20.29	0.00	0	5,500
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		947.00000	922,000	16.27	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		202.00000	217,000	16.27	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		916.00000	891,000	16.40	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		221.00000	236,000	16.40	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		979.00000	954,000	16.14	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		184.00000	199,000	16.14	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		866.00000	894,000	20.04	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		461.00000	449,000	20.04	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		856.00000	833,000	16.66	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		261.00000	278,000	16.66	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		812.00000	791,000	19.12	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		888.00000	913,000	19.12	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		795.00000	775,000	19.23	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		921.00000	947,000	19.23	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		830.00000	808,000	19.01	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		856.00000	880,000	19.01	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Call		1,229.00000	1,201,000	16.40	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Put		327.00000	345,000	16.40	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Put		903.00000	928,000	19.17	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Call		805.00000	784,000	19.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,645.00000	1,628,000	17.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		552.00000	566,000	17.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,619.00000	1,603,000	17.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		576.00000	591,000	17.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,671.00000	1,654,000	17.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		528.00000	542,000	17.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		336.00000	348,000	16.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,929.00000	1,910,000	16.60	0.00	0	200
Total \$ / R Option										0.00	0	234,620
Total \$ / R										139 821 173.40	16,714	593,816
\$ / R MAXOn	18/06/2012	Foreign Exchange Future		8.34350		8.37570				450,549.00	54	721
\$ / R MAXOn	17/09/2012	Foreign Exchange Future		8.45090		8.48400				0.00	0	2
\$ / R MAXOn	14/12/2012	Foreign Exchange Future		8.55070		8.58630				0.00	0	2
Total \$ / R MAXI Future										450,549.00	54	725
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		18,656.00000	17,485,000	18.35		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		16,086.00000	18,135,000	18.35		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		16,593.00000	15,545,000	18.73		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		19,023.00000	21,195,000	18.73		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		21,108.00000	19,785,000	18.12		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		13,538.00000	15,435,000	18.12		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		87,982.00000	85,470,000	16.07		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		4,622.00000	5,420,000	16.07		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		83,787.00000	81,375,000	16.16		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		5,427.00000	6,325,000	16.16		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		92,268.00000	89,664,000	15.98		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		3,908.00000	4,614,000	15.98	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		85,181.00000	83,012,000	16.29	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		13,871.00000	15,262,000	16.29	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		81,739.00000	79,634,000	16.39	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		15,429.00000	16,884,000	16.39	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		88,727.00000	86,491,000	16.18	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		12,417.00000	13,741,000	16.18	0.00	0	0
Total \$ / R MAXI Option									0.00	0	0
Total \$ / R MAXI									450 549.00	54	725
£ / R	On 18/06/2012	Foreign Exchange Future			13.19340	13.24600			81,640,759.20	6,188	78,549
£ / R	On 17/09/2012	Foreign Exchange Future			13.35630	13.41000			667,815.00	50	2,310
£ / R	On 14/12/2012	Foreign Exchange Future			13.50730	13.56470			0.00	0	0
Total £ / R Future									82,308,574.20	6,238	80,859
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		1,402.00000	1,352,000	19.76	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		6.00000	9,000	19.76	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Call		1,353.00000	1,303,000	19.61	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Put		7.00000	10,000	19.61	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Call		1,451.00000	1,401,000	19.91	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Put		5.00000	8,000	19.91	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.10	Call		2,146.00000	2,094,000	22.04	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.10	Put		0.00000	1,000	22.04	0.00	0	24,000
£ / R	On 18/06/2012	Foreign Exchange Option	12.50	Put		22.00000	38,000	16.15	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	12.50	Call		768.00000	731,000	16.15	0.00	0	0
£ / R	On 17/09/2012	Foreign Exchange Option	13.45	Call		468.00000	477,000	16.92	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		508.00000	571,000	16.92	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		449.00000	459,000	17.06	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		539.00000	603,000	17.06	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		487.00000	496,000	16.79	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		477.00000	540,000	16.79	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		2,083.00000	2,034,000	17.45	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		23.00000	28,000	17.45	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		1,256.00000	1,254,000	14.75	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		142.00000	197,000	14.75	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		1,219.00000	1,219,000	14.82	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		155.00000	212,000	14.82	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		1,294.00000	1,290,000	14.69	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		130.00000	183,000	14.69	0.00	0	0
Total £ / R Option										0.00	0	54,000
Total £ / R										82 308 574.20	6,238	134,859
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10520	0.10520			1,052.00	10	3,849
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10670	0.10670			0.00	0	25
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10820	0.10820			0.00	0	0
Total ¥ / R Future										1,052.00	10	3,874
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		163.00000	164,000	22.73	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		443.00000	444,000	22.73	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		25.00000	25,000	26.18	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,305.00000	1,305,000	26.18	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		758.00000	759,000	21.22	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		38.00000	39,000	21.22	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		1,423.00000	1,428,000	19.27	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		53.00000	58,000	19.27	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		690.00000	701,000	20.44	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		320.00000	331,000	20.44	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		2,378.00000	2,380,000	21.56	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		8.00000	10,000	21.56	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		1,588.00000	1,594,000	18.91	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		108.00000	114,000	18.91	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		894.00000	905,000	19.90	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		414.00000	425,000	19.90	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		2,501.00000	2,503,000	19.69	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		21.00000	23,000	19.69	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										1 052.00	10	3,874
€ / R	On	18/06/2012	Foreign Exchange Future			10.61420	10.64570			0.00	0	47,491
€ / R	On	17/09/2012	Foreign Exchange Future			10.76180	10.79430			53,809.00	5	10,652
€ / R	On	14/12/2012	Foreign Exchange Future			10.90540	10.94140			0.00	0	16,893
€ / R	On	13/12/2013	Foreign Exchange Future			11.31680	11.35800			0.00	0	500
Total € / R Future										53,809.00	5	75,536
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		311.00000	298,000	13.94	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		65.00000	84,000	13.94	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		278.00000	268,000	14.17	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		82.00000	104,000	14.17	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		346.00000	331,000	13.70	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		50.00000	67,000	13.70	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		37.00000	53,000	13.47	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		383.00000	367,000	13.47	0.00	0	800
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		849.00000	819,000	14.51	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		3.00000	5,000	14.51	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		1,048.00000	1,017,000	16.27	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		2.00000	3,000	16.27	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		1,197.00000	1,166,000	16.97	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		1.00000	2,000	16.97	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		800.00000	770,000	14.07	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		4.00000	6,000	14.07	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		7.00000	10,000	12.31	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		603.00000	574,000	12.31	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		124.00000	150,000	14.64	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		220.00000	214,000	14.64	0.00	0	5,120
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		396.00000	405,000	15.61	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		327.00000	369,000	15.61	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		375.00000	385,000	15.78	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		356.00000	399,000	15.78	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		418.00000	426,000	15.44	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		299.00000	340,000	15.44	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,359.00000	1,331,000	14.12	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		15.00000	19,000	14.12	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		1,069.00000	1,046,000	13.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		25.00000	34,000	13.02	0.00	0	1,625
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Put		686.00000	728,000	17.43	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Call		230.00000	240,000	17.43	0.00	0	15,360
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		765.00000	767,000	14.42	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		214.00000	252,000	14.42	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		736.00000	739,000	14.57	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		235.00000	274,000	14.57	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		798.00000	796,000	14.29	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		197.00000	231,000	14.29	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		841.00000	854,000	16.50	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		976.00000	1,030,000	16.50	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		824.00000	837,000	16.58	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,009.00000	1,063,000	16.58	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		858.00000	872,000	16.42	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		943.00000	998,000	16.42	0.00	0	0
Total € / R Option										0.00	0	70,945
Total € / R										53 809.00	5	146,481
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.21590	8.30590			287,556.50	35	13,555
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.25420	8.34070			206,355.00	25	3,160
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.30030	8.38460			0.00	0	100
Total AU\$ / R Future										493,911.50	60	16,815
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		660.00000	571,000	13.87	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		4.00000	5,000	13.87	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		611.00000	522,000	13.41	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		5.00000	6,000	13.41	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		709.00000	620,000	14.34	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		3.00000	4,000	14.34	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Call		299.00000	251,000	12.70	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Put		195.00000	233,000	12.70	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Call		272.00000	228,000	12.80	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Put		218.00000	260,000	12.80	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Call		327.00000	276,000	12.69	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Put		173.00000	208,000	12.69	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.09	Call		487.00000	433,000	12.78	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.09	Put		192.00000	222,000	12.78	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.14	Call		457.00000	406,000	12.85	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.14	Put		212.00000	245,000	12.85	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.04	Call		517.00000	462,000	12.71	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.04	Put		172.00000	201,000	12.71	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										493 911.50	60	16,815
CAD/ R	On	18/06/2012	Foreign Exchange Future			8.19590	8.23520			0.00	0	10
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.28300	8.32330			0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.36390	8.40610			0.00	0	0
Total CAD/ R Future										0.00	0	10
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Call		165.00000	150,000	13.28	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Put		80.00000	104,000	13.28	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Call		136.00000	125,000	13.30	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		101.00000	129,000	13.30		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		196.00000	179,000	13.26		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		61.00000	83,000	13.26		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		655.00000	625,000	12.67		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		40.00000	51,000	12.67		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		612.00000	583,000	12.60		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		47.00000	59,000	12.60		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		698.00000	667,000	12.73		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		33.00000	43,000	12.73		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		690.00000	662,000	12.37		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		88.00000	102,000	12.37		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Call		651.00000	623,000	12.31		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		99.00000	113,000	12.31		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		730.00000	701,000	12.43		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		78.00000	91,000	12.43		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			0.27560	0.29550				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			0.00800	0.00480				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			0.05290	0.03650			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			0.00060	0.00030			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			8.84040	8.86470			17,680,800.00	2,000	37,189
CHF / R On 17/09/2012 Foreign Exchange Future			8.97070	8.99500			224,267.50	25	75
CHF / R On 14/12/2012 Foreign Exchange Future			9.09780	9.12400			0.00	0	0
Total CHF / R Future							17,905,067.50	2,025	37,264
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		88.00000	96,000	19.13	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		323.00000	356,000	19.13	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		77.00000	85,000	19.45	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		362.00000	395,000	19.45	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		101.00000	108,000	18.80	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		286.00000	318,000	18.80	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		458.00000	475,000	17.29	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		213.00000	254,000	17.29	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		432.00000	450,000	17.47	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		237.00000	279,000	17.47	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		486.00000	501,000	17.12	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		191.00000	230,000	17.12	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		788.00000	798,000	16.55		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		170.00000	206,000	16.55		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		754.00000	766,000	16.61		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		186.00000	224,000	16.61		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		822.00000	831,000	16.48		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		154.00000	189,000	16.48		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								17 905 067.50	2,025	37,264
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.31270	6.40350				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.36870	6.45860				0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.41260	6.50280				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		155.00000	101,000	12.92		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		52.00000	88,000	12.92		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		123.00000	80,000	13.21		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		70.00000	117,000	13.21		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		190.00000	130,000	13.02		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		37.00000	67,000	13.02		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		319.00000	265,000	13.48		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		103.00000	139,000	13.48		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		287.00000	237,000	13.45		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		121.00000	161,000	13.45		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		353.00000	296,000	13.52		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		87.00000	120,000	13.52		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		372.00000	325,000	14.82		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		207.00000	250,000	14.82		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		345.00000	300,000	14.83		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		230.00000	275,000	14.83		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		400.00000	351,000	14.80		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		185.00000	226,000	14.80		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			1.31780	1.32340				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.33310	1.33860				0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Future			1.34780	1.35380				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,737.00000	1,682,000	21.49		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		3.00000	4,000	21.49		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,243.00000	1,191,000	18.93		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		9.00000	13,000	18.93		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,234.00000	2,179,000	22.64		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		0.00000	1,000	22.64		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		1,368.00000	1,328,000	16.80		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		90.00000	105,000	16.80		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		989.00000	961,000	17.46		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		211.00000	238,000	17.46		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,808.00000	1,759,000	16.19		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		30.00000	36,000	16.19		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		1,465.00000	1,430,000	17.12		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		207.00000	232,000	17.12		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		1,134.00000	1,106,000	17.71		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		376.00000	408,000	17.71		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,860.00000	1,814,000	16.63		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		102.00000	116,000	16.63		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								241 034 136.60	25,106	603,949
Total Options								0.00	0	359,565
Grand Total:								241,034,136.60	25,106	963,514