

Currency Derivatives Daily MTM Report

Daily summary for: 22/05/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 18/06/2012 Foreign Exchange Future			8.27000	8.30520			152,043,950.00	18,385	285,239
\$ / R On 17/09/2012 Foreign Exchange Future			8.37750	8.41280			41,870,745.00	4,998	41,294
\$ / R On 14/12/2012 Foreign Exchange Future			8.47760	8.51260			0.00	0	28,379
\$ / R On 18/03/2013 Foreign Exchange Future			8.58200	8.61670			42,910.00	5	9,490
\$ / R On 13/12/2013 Foreign Exchange Future			8.78450	8.81670			0.00	0	659
\$ / R On 12/12/2014 Foreign Exchange Future			9.49110	9.52500			0.00	0	0
Total \$ / R Future							193,957,605.00	23,388	365,061
\$ / R On 18/06/2012 Foreign Exchange Option	7.25	Call		1,057.00000	1,021,000	20.20	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.25	Put		2.00000	1,000	20.20	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.30	Call		1,007.00000	971,000	19.80	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.30	Put		2.00000	1,000	19.80	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.20	Call		1,106.00000	1,071,000	20.60	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.20	Put		1.00000	1,000	20.60	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	8.10	Call		283.00000	250,000	16.90	0.00	0	6,700
\$ / R On 18/06/2012 Foreign Exchange Option	8.10	Put		78.00000	80,000	16.90	0.00	0	6,832
\$ / R On 18/06/2012 Foreign Exchange Option	6.75	Put		0.00000	0,000	24.17	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	6.75	Call		1,555.00000	1,520,000	24.17	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		106.00000	86,000	19.54	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		301.00000	316,000	19.54	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		73.00000	58,000	20.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		418.00000	438,000	20.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		58.00000	45,000	21.64	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		503.00000	525,000	21.64	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,306.00000	1,270,000	22.19	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		1.00000	0,000	22.19	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		809.00000	774,000	18.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		4.00000	4,000	18.27	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		353.00000	319,000	16.50	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		48.00000	49,000	16.50	4,900.00	100	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		223.00000	192,000	17.31	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		118.00000	122,000	17.31	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		569.00000	532,000	16.57	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		14.00000	12,000	16.57	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		591.00000	616,000	22.53	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		46.00000	36,000	22.53	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		616.00000	580,000	16.91	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		11.00000	10,000	16.91	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		965.00000	994,000	25.70	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		20.00000	14,000	25.70	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		135.00000	112,000	18.73	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		230.00000	242,000	18.73	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		1,256.00000	1,220,000	21.79	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		1.00000	0,000	21.79	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		9.00000	8,000	17.25	0.00	0	6,800
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		664.00000	628,000	17.25	0.00	0	6,700
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Call		522.00000	485,000	16.23	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Put		17.00000	15,000	16.23	0.00	0	200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,233.00000	1,196,000	16.94	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		20.00000	19,000	16.94	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,186.00000	1,148,000	16.76	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		23.00000	21,000	16.76	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,281.00000	1,244,000	17.13	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		18.00000	17,000	17.13	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		26.00000	24,000	16.58	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,139.00000	1,101,000	16.58	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		867.00000	886,000	21.81	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		180.00000	163,000	21.81	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		636.00000	600,000	16.44	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		123.00000	123,000	16.44	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		297.00000	274,000	19.45	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		484.00000	497,000	19.45	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		951.00000	972,000	22.29	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		164.00000	149,000	22.29	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		629.00000	644,000	20.39	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		242.00000	221,000	20.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		786.00000	749,000	16.14	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		73.00000	72,000	16.14	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		355.00000	364,000	18.52	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		368.00000	341,000	18.52	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		510.00000	478,000	17.18	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		197.00000	201,000	17.18	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		954.00000	915,000	15.85	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		41.00000	38,000	15.85	0.00	0	246
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Call		1,046.00000	1,007,000	16.21	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Put		33.00000	30,000	16.21	0.00	0	8,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Put		592.00000	606,000	20.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Call		255.00000	233,000	20.15	0.00	0	20,100
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Call		331.00000	305,000	18.99	610,000.00	2,000	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Put		418.00000	428,000	18.99	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.00	Call		0.00000	535,000	16.73	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.00	Put		0.00000	158,000	16.73	620,150.00	3,925	3,925
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		932.00000	899,000	16.26	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		119.00000	121,000	16.26	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		896.00000	863,000	16.37	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		133.00000	135,000	16.37	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		970.00000	936,000	16.16	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		107.00000	108,000	16.16	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		217.00000	220,000	16.88	0.00	0	6,040
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		730.00000	698,000	16.88	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		903.00000	920,000	21.09	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		316.00000	298,000	21.09	0.00	0	540

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	8.30	Call		574.00000	548,000	18.05	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Put		361.00000	370,000	18.05	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Put		544.00000	555,000	19.24	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Call		457.00000	433,000	19.24	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Put		826.00000	842,000	20.72	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Call		339.00000	320,000	20.72	0.00	0	5,500
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		909.00000	878,000	16.76	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		242.00000	246,000	16.76	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		879.00000	849,000	16.88	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		262.00000	267,000	16.88	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		939.00000	909,000	16.63	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		222.00000	227,000	16.63	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		931.00000	947,000	20.55	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		448.00000	429,000	20.55	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		822.00000	792,000	17.13	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		305.00000	310,000	17.13	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		796.00000	786,000	19.92	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		957.00000	979,000	19.92	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		780.00000	770,000	20.02	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		991.00000	1,013,000	20.02	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		813.00000	803,000	19.81	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		924.00000	946,000	19.81	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Call		1,196.00000	1,179,000	17.26	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Put		379.00000	395,000	17.26	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Put		972.00000	995,000	19.96	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	9.00	Call		789.00000	779,000	19.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,632.00000	1,634,000	18.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		607.00000	643,000	18.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,608.00000	1,610,000	18.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		633.00000	669,000	18.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,657.00000	1,658,000	18.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		582.00000	617,000	18.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		380.00000	408,000	17.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,905.00000	1,899,000	17.63	0.00	0	200
Total \$ / R Option										1,235,050.00	6,025	240,545
Total \$ / R										195 192 655.00	29,413	605,606
\$ / R MAXOn	18/06/2012	Foreign Exchange Future		8.27000		8.30520				82,700.00	10	854
\$ / R MAXOn	17/09/2012	Foreign Exchange Future		8.37750		8.41280				0.00	0	2
\$ / R MAXOn	14/12/2012	Foreign Exchange Future		8.47760		8.51260				0.00	0	2
Total \$ / R MAXI Future										82,700.00	10	858
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		15,300.00000	12,827,000	18.32		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		19,780.00000	20,827,000	18.32		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		13,525.00000	11,224,000	18.73		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		23,005.00000	24,224,000	18.73		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		17,294.00000	14,649,000	17.92		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		16,774.00000	17,649,000	17.92		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		82,589.00000	78,874,000	16.07		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		6,349.00000	6,164,000	16.07		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		78,569.00000	74,866,000	16.14		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	7.70	Put		7,329.00000	7,156,000	16.14	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		86,707.00000	82,986,000	16.00	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		5,467.00000	5,276,000	16.00	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		81,119.00000	77,845,000	16.62	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		17,179.00000	17,405,000	16.62	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		77,843.00000	74,598,000	16.72	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		18,903.00000	19,158,000	16.72	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		84,497.00000	81,194,000	16.52	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		15,557.00000	15,754,000	16.52	0.00	0	0
Total \$ / R MAXI Option									0.00	0	0
Total \$ / R MAXI									82 700.00	10	858
£ / R	On 18/06/2012	Foreign Exchange Future			13.06620	13.13190			24,342,330.60	1,863	72,861
£ / R	On 17/09/2012	Foreign Exchange Future			13.22890	13.29480			0.00	0	2,310
£ / R	On 14/12/2012	Foreign Exchange Future			13.38060	13.44580			0.00	0	0
Total £ / R Future									24,342,330.60	1,863	75,171
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		1,291.00000	1,225,000	19.73	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		9.00000	9,000	19.73	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Call		1,242.00000	1,176,000	19.34	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Put		10.00000	10,000	19.34	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Call		1,340.00000	1,275,000	20.13	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Put		8.00000	9,000	20.13	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.10	Call		2,033.00000	1,967,000	21.83	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.10	Put		1.00000	1,000	21.83	0.00	0	24,000
£ / R	On 18/06/2012	Foreign Exchange Option	12.50	Put		33.00000	41,000	15.47	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	12.50	Call		665.00000	607,000	15.47	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		448.00000	414,000	17.08	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		603.00000	635,000	17.08	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		431.00000	397,000	17.22	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		636.00000	668,000	17.22	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		466.00000	430,000	16.94	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		571.00000	601,000	16.94	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,973.00000	1,907,000	17.00	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		28.00000	28,000	17.00	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		1,208.00000	1,155,000	14.84	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		213.00000	225,000	14.84	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		1,174.00000	1,121,000	14.91	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		229.00000	241,000	14.91	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		1,244.00000	1,189,000	14.77	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		199.00000	209,000	14.77	0.00	0	0
Total £ / R Option										0.00	0	54,000
Total £ / R										24 342 330.60	1,863	129,171
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10350	0.10460			0.00	0	3,849
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10500	0.10610			0.00	0	25
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10640	0.10760			0.00	0	0
Total ¥ / R Future										0.00	0	3,874
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		129.00000	101,000	23.31	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		469.00000	551,000	23.31	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		17.00000	12,000	26.95	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	0.12	Put		1,357.00000	1,462,000	26.95	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		697.00000	603,000	21.07	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		37.00000	53,000	21.07	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		1,375.00000	1,271,000	19.14	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		65.00000	71,000	19.14	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		664.00000	590,000	20.52	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		354.00000	390,000	20.52	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		2,320.00000	2,210,000	21.03	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		10.00000	10,000	21.03	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		1,546.00000	1,439,000	18.97	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		126.00000	139,000	18.97	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		873.00000	795,000	20.16	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		453.00000	495,000	20.16	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		2,444.00000	2,326,000	19.25	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		24.00000	26,000	19.25	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			10.55330	10.60510			168,852.80	16	47,543
€ / R	On	17/09/2012	Foreign Exchange Future			10.69950	10.75280			0.00	0	10,652
€ / R	On	14/12/2012	Foreign Exchange Future			10.84270	10.89690			0.00	0	16,893
€ / R	On	13/12/2013	Foreign Exchange Future			11.24960	11.30380			0.00	0	500
Total € / R Future										168,852.80	16	75,588
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		286.00000	253,000	14.50	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		81.00000	100,000	14.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		255.00000	220,000	14.30	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		100.00000	117,000	14.30	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		319.00000	288,000	14.70	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		64.00000	85,000	14.70	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		50.00000	72,000	14.90	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		355.00000	325,000	14.90	0.00	0	800
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		810.00000	764,000	16.92	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		5.00000	11,000	16.92	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		1,008.00000	958,000	17.73	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		3.00000	5,000	17.73	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		1,156.00000	1,106,000	18.33	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		1.00000	3,000	18.33	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		760.00000	716,000	16.72	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		5.00000	13,000	16.72	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		10.00000	29,000	15.91	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		565.00000	532,000	15.91	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		146.00000	169,000	14.91	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		201.00000	172,000	14.91	0.00	0	5,120
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		399.00000	375,000	15.99	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		372.00000	401,000	15.99	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		379.00000	357,000	16.17	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		402.00000	433,000	16.17	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		420.00000	395,000	15.80	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		343.00000	371,000	15.80	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,324.00000	1,276,000	14.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		21.00000	27,000	14.83	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		1,039.00000	1,010,000	14.97	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		36.00000	61,000	14.97	0.00	0	1,625
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Put		735.00000	775,000	17.92	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Call		238.00000	224,000	17.92	0.00	0	15,360
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		762.00000	745,000	15.26	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		255.00000	292,000	15.26	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		735.00000	716,000	15.34	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		278.00000	313,000	15.34	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		791.00000	774,000	15.19	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		234.00000	271,000	15.19	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		849.00000	833,000	16.78	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,038.00000	1,076,000	16.78	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		832.00000	817,000	16.86	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,071.00000	1,110,000	16.86	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		866.00000	849,000	16.69	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,005.00000	1,042,000	16.69	0.00	0	0
Total € / R Option										0.00	0	70,945
Total € / R										168 852.80	16	146,533
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.16930	8.17240			163,386.00	20	13,535
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.20810	8.21120			0.00	0	3,160
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.25430	8.25690			0.00	0	100
Total AU\$ / R Future										163,386.00	20	16,795
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		527.00000	525,000	14.11	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	7.65	Put		5.00000	6,000	14.11		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		478.00000	476,000	13.58		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		6.00000	7,000	13.58		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		576.00000	574,000	14.65		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		4.00000	5,000	14.65		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		229.00000	240,000	13.61		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		254.00000	268,000	13.61		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		209.00000	219,000	13.72		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		284.00000	297,000	13.72		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		252.00000	262,000	13.52		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		227.00000	240,000	13.52		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		412.00000	425,000	13.74		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		244.00000	260,000	13.74		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		386.00000	400,000	13.80		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		268.00000	285,000	13.80		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		439.00000	452,000	13.67		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		221.00000	237,000	13.67		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								163 386.00	20	16,795
CAD/ R On 18/06/2012 Foreign Exchange Future			8.12830	8.12290				0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			8.21520	8.21010				0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Future			8.29610	8.29050				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		120.00000	105,000	13.10		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	8.15	Put		147.00000	127,000	13.10		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		101.00000	86,000	13.40		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		178.00000	158,000	13.40		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		142.00000	127,000	12.81		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		119.00000	99,000	12.81		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		567.00000	564,000	12.50		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		66.00000	58,000	12.50		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		527.00000	523,000	12.44		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		76.00000	67,000	12.44		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		608.00000	605,000	12.57		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		57.00000	49,000	12.57		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		612.00000	609,000	12.47		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		125.00000	117,000	12.47		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Call		575.00000	572,000	12.41		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		138.00000	130,000	12.41		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		650.00000	647,000	12.52		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		113.00000	105,000	12.52		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	10
CF CANDOn 18/06/2012 Foreign Exchange Future			0.25530	0.26240				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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CF CANDO CABA							0.00	0	0
CF CANDO On 18/06/2012 Foreign Exchange Future			0.00480	0.00490			0.00	0	8,000
Total CF CANDO CABB Future							0.00	0	8,000
Total CF CANDO CABB							0.00	0	8,000
CF CANDO On 18/06/2012 Foreign Exchange Future			0.04970	0.04600			0.00	0	0
Total CF CANDO CABC Future							0.00	0	0
Total CF CANDO CABC							0.00	0	0
CF CANDO On 18/06/2012 Foreign Exchange Future			0.00020	0.00030			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			8.78540	8.83290			21,963,500.00	2,500	41,314
CHF / R On 17/09/2012 Foreign Exchange Future			8.91540	8.96330			0.00	0	75
CHF / R On 14/12/2012 Foreign Exchange Future			9.04280	9.08990			0.00	0	0
Total CHF / R Future							21,963,500.00	2,500	41,389
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		85.00000	70,000	19.27	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		352.00000	385,000	19.27	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		74.00000	61,000	19.60	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		391.00000	426,000	19.60	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		97.00000	81,000	18.94	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		314.00000	346,000	18.94	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		466.00000	429,000	16.99	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		253.00000	264,000	16.99	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		441.00000	406,000	17.17	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		278.00000	291,000	17.17	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 17/09/2012 Foreign Exchange Option	8.70	Call		492.00000	454,000	16.81		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		229.00000	239,000	16.81		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		788.00000	743,000	16.02		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		204.00000	206,000	16.02		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		756.00000	711,000	16.08		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		222.00000	224,000	16.08		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		821.00000	776,000	15.95		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		187.00000	189,000	15.95		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								21 963 500.00	2,500	41,389
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.29870	6.30520				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.35440	6.36120				0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.39860	6.40550				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		92.00000	84,000	12.36		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		87.00000	85,000	12.36		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		72.00000	64,000	12.70		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		117.00000	115,000	12.70		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		121.00000	111,000	12.44		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		66.00000	62,000	12.44		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		260.00000	250,000	13.26		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		142.00000	139,000	13.26		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		232.00000	222,000	13.24		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		164.00000	161,000	13.24		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 17/09/2012 Foreign Exchange Option	6.19	Call		291.00000	280,000	13.27		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		123.00000	119,000	13.27		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Call		323.00000	315,000	14.86		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		255.00000	254,000	14.86		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		298.00000	291,000	14.88		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		280.00000	280,000	14.88		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		349.00000	341,000	14.83		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		231.00000	230,000	14.83		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			1.30740	1.31190				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.32270	1.32710				0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Future			1.33750	1.34190				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,623.00000	1,578,000	21.69		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		4.00000	4,000	21.69		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,134.00000	1,087,000	18.94		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		15.00000	13,000	18.94		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,120.00000	2,075,000	22.68		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		1.00000	1,000	22.68		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		1,283.00000	1,233,000	16.71		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		120.00000	114,000	16.71		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		924.00000	877,000	17.38		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		261.00000	258,000	17.38		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,707.00000	1,658,000	16.09		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		44.00000	39,000	16.09		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		1,394.00000	1,349,000	17.25		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		255.00000	254,000	17.25		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		1,079.00000	1,038,000	17.90		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		440.00000	443,000	17.90		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,770.00000	1,723,000	16.69		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		131.00000	128,000	16.69		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								240 678 374.40	27,797	608,416
Total Options								1 235 050.00	6,025	365,490
Grand Total:								241,913,424.40	33,822	973,906