

Currency Derivatives Daily MTM Report

Daily summary for: 23/05/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012			8.46530	8.27000			149,370,218.50	17,645	290,117
\$ / R	On	17/09/2012			8.57760	8.37750			117,418,766.40	13,689	52,263
\$ / R	On	14/12/2012			8.68040	8.47760			0.00	0	28,379
\$ / R	On	18/03/2013			8.78690	8.58200			0.00	0	9,490
\$ / R	On	13/12/2013			8.99300	8.78450			0.00	0	659
\$ / R	On	12/12/2014			9.68730	9.49110			0.00	0	0
Total \$ / R Future									266,788,984.90	31,334	380,908
\$ / R	On	18/06/2012	7.25	Call		1,021.00000	1,216,000	22.57	0.00	0	0
\$ / R	On	18/06/2012	7.25	Put		1.00000	1,000	22.57	0.00	0	0
\$ / R	On	18/06/2012	7.30	Call		971.00000	1,166,000	22.12	0.00	0	0
\$ / R	On	18/06/2012	7.30	Put		1.00000	1,000	22.12	0.00	0	0
\$ / R	On	18/06/2012	7.20	Call		1,071.00000	1,266,000	23.01	0.00	0	0
\$ / R	On	18/06/2012	7.20	Put		1.00000	1,000	23.01	0.00	0	0
\$ / R	On	18/06/2012	8.10	Call		250.00000	400,000	17.33	0.00	0	6,700
\$ / R	On	18/06/2012	8.10	Put		80.00000	35,000	17.33	0.00	0	6,832
\$ / R	On	18/06/2012	6.75	Put		0.00000	0,000	27.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,520.00000	1,715,000	27.02	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		86.00000	157,000	19.24	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		316.00000	192,000	19.24	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		58.00000	108,000	20.44	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		438.00000	293,000	20.44	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		45.00000	84,000	21.24	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		525.00000	369,000	21.24	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,270.00000	1,466,000	24.79	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		0.00000	1,000	24.79	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		774.00000	967,000	20.35	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		4.00000	2,000	20.35	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		319.00000	486,000	17.37	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		49.00000	21,000	17.37	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		192.00000	324,000	17.76	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		122.00000	59,000	17.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		532.00000	721,000	18.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		12.00000	6,000	18.68	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		616.00000	451,000	22.03	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		36.00000	66,000	22.03	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		580.00000	770,000	18.94	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		10.00000	5,000	18.94	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		994.00000	812,000	25.51	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		14.00000	27,000	25.51	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		112.00000	202,000	18.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		242.00000	137,000	18.63	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		1,220.00000	1,416,000	24.35	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		0.00000	1,000	24.35	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		8.00000	4,000	19.20	0.00	0	6,800
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		628.00000	819,000	19.20	0.00	0	6,700
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Call		485.00000	673,000	18.42	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Put		15.00000	8,000	18.42	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	7.90	Call		0.00000	578,000	17.89	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.90	Put		0.00000	13,000	17.89	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,196.00000	1,394,000	18.55	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		19.00000	16,000	18.55	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,148.00000	1,346,000	18.42	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		21.00000	18,000	18.42	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,244.00000	1,442,000	18.69	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		17.00000	14,000	18.69	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		24.00000	21,000	18.28	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,101.00000	1,299,000	18.28	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		886.00000	745,000	21.83	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		163.00000	223,000	21.83	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		600.00000	769,000	17.36	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		123.00000	91,000	17.36	1,820,000.00	20,000	20,360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		274.00000	367,000	19.51	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		497.00000	389,000	19.51	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		972.00000	825,000	22.30	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		149.00000	203,000	22.30	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		644.00000	521,000	20.43	0.00	0	1,500

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	8.80	Call		221.00000	299,000	20.43	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		749.00000	931,000	17.21	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		72.00000	53,000	17.21	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		364.00000	276,000	18.69	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		341.00000	454,000	18.69	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		478.00000	622,000	17.51	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		201.00000	144,000	17.51	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		915.00000	1,112,000	17.75	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		38.00000	34,000	17.75	0.00	0	246
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Call		1,007.00000	1,204,000	18.01	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Put		30.00000	26,000	18.01	0.00	0	8,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Put		606.00000	487,000	20.20	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Call		233.00000	315,000	20.20	0.00	0	20,100
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Call		305.00000	408,000	19.08	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Put		428.00000	330,000	19.08	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.00	Call		535.00000	693,000	17.43	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.00	Put		158.00000	115,000	17.43	0.00	0	3,925
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		899.00000	1,082,000	17.33	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		121.00000	102,000	17.33	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		863.00000	1,041,000	17.25	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		135.00000	111,000	17.25	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		936.00000	1,124,000	17.40	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		108.00000	94,000	17.40	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		220.00000	176,000	17.41	0.00	0	6,040
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		698.00000	856,000	17.41	0.00	0	300

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	9.10	Put		920.00000	796,000	21.12	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		298.00000	376,000	21.12	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Call		548.00000	674,000	18.10	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Put		370.00000	294,000	18.10	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Put		555.00000	459,000	19.28	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Call		433.00000	539,000	19.28	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Put		842.00000	723,000	20.76	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Call		320.00000	403,000	20.76	0.00	0	5,500
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		878.00000	1,036,000	17.00	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		246.00000	199,000	17.00	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		849.00000	1,004,000	17.13	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		267.00000	217,000	17.13	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		909.00000	1,069,000	16.87	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		227.00000	182,000	16.87	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		947.00000	830,000	20.53	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		429.00000	517,000	20.53	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		792.00000	942,000	17.38	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		310.00000	255,000	17.38	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		786.00000	899,000	19.96	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		979.00000	884,000	19.96	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		770.00000	881,000	20.08	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,013.00000	916,000	20.08	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		803.00000	915,000	19.82	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		946.00000	850,000	19.82	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Call		1,179.00000	1,339,000	17.51	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	8.00	Put		395.00000	346,000	17.51	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Put		995.00000	898,000	20.02	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Call		779.00000	891,000	20.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,634.00000	1,773,000	18.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		643.00000	586,000	18.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,610.00000	1,748,000	18.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		669.00000	611,000	18.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,658.00000	1,799,000	18.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		617.00000	562,000	18.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		408.00000	366,000	17.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,899.00000	2,053,000	17.65	0.00	0	200
Total \$ / R Option										1,820,000.00	20,000	260,545
Total \$ / R										268 608 984.90	51,334	641,453
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			8.46530	8.27000			668,758.70	79	779
\$ / R MAX	On	17/09/2012	Foreign Exchange Future			8.57760	8.37750			0.00	0	2
\$ / R MAX	On	14/12/2012	Foreign Exchange Future			8.68040	8.47760			0.00	0	2
Total \$ / R MAXI Future										668,758.70	79	783
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Call		12,827.00000	22,882,000	18.41	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Put		20,827.00000	11,352,000	18.41	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.40	Call		11,224.00000	20,191,000	18.63	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.40	Put		24,224.00000	13,661,000	18.63	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.30	Call		14,649.00000	25,823,000	18.19	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.30	Put		17,649.00000	9,293,000	18.19	0.00	0	0
\$ / R MAX	On	17/09/2012	Foreign Exchange Option	7.65	Call		78,874.00000	97,507,000	17.34	0.00	0	0

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\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		6,164.00000	4,787,000	17.34		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		74,866.00000	93,071,000	17.21		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		7,156.00000	5,351,000	17.21		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		82,986.00000	101,996,000	17.48		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		5,276.00000	4,276,000	17.48		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		77,845.00000	94,432,000	17.16		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		17,405.00000	13,712,000	17.16		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		74,598.00000	90,879,000	17.26		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		19,158.00000	15,159,000	17.26		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		81,194.00000	98,238,000	17.15		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		15,754.00000	12,518,000	17.15		0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										668 758.70	79	783
£ / R	On 18/06/2012	Foreign Exchange Future			13.29690	13.06620				7,499,451.60	564	73,217
£ / R	On 17/09/2012	Foreign Exchange Future			13.46700	13.22890				808,020.00	60	2,370
£ / R	On 14/12/2012	Foreign Exchange Future			13.62410	13.38060				0.00	0	0
Total £ / R Future										8,307,471.60	624	75,587
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		1,225.00000	1,452,000	20.98		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		9.00000	5,000	20.98		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Call		1,176.00000	1,403,000	20.88		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Put		10.00000	6,000	20.88		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Call		1,275.00000	1,501,000	21.09		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Put		9.00000	4,000	21.09		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.10	Call		1,967.00000	2,197,000	22.52		0.00	0	0

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£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		1.00000	0,000	22.52	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		41.00000	19,000	16.23	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		607.00000	816,000	16.23	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		414.00000	516,000	16.70	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		635.00000	499,000	16.70	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		397.00000	496,000	16.84	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		668.00000	529,000	16.84	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		430.00000	537,000	16.58	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		601.00000	470,000	16.58	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,907.00000	2,141,000	17.97	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		28.00000	24,000	17.97	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		1,155.00000	1,341,000	14.71	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		225.00000	167,000	14.71	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		1,121.00000	1,304,000	14.77	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		241.00000	180,000	14.77	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		1,189.00000	1,378,000	14.65	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		209.00000	154,000	14.65	0.00	0	0
Total £ / R Option										0.00	0	54,000
Total £ / R										8 307 471.60	624	129,587
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10670	0.10350			2,667.50	25	3,849
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10820	0.10500			0.00	0	25
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10970	0.10640			0.00	0	0
Total ¥ / R Future										2,667.50	25	3,874
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		101.00000	192,000	22.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		551.00000	322,000	22.02	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		12.00000	24,000	25.72	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,462.00000	1,154,000	25.72	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		603.00000	887,000	21.25	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		53.00000	17,000	21.25	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		1,271.00000	1,569,000	20.10	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		71.00000	49,000	20.10	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		590.00000	800,000	20.86	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		390.00000	280,000	20.86	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		2,210.00000	2,529,000	22.71	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		10.00000	9,000	22.71	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		1,439.00000	1,738,000	19.90	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		139.00000	108,000	19.90	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		795.00000	1,015,000	20.51	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		495.00000	385,000	20.51	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		2,326.00000	2,653,000	20.77	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		26.00000	23,000	20.77	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										2 667.50	25	3,874
€ / R	On	18/06/2012	Foreign Exchange Future			10.65590	10.55330			5,327,950.00	500	47,443
€ / R	On	17/09/2012	Foreign Exchange Future			10.80730	10.69950			16,210,950.00	1,500	11,952
€ / R	On	14/12/2012	Foreign Exchange Future			10.95420	10.84270			20,265,270.00	1,850	17,818
€ / R	On	13/12/2013	Foreign Exchange Future			11.38050	11.24960			0.00	0	500
Total € / R Future										41,804,170.00	3,850	77,713

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	10.40	Call		253.00000	317,000	14.02	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		100.00000	61,000	14.02	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		220.00000	284,000	14.24	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		117.00000	78,000	14.24	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		288.00000	353,000	13.79	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		85.00000	47,000	13.79	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		72.00000	35,000	13.57	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		325.00000	391,000	13.57	0.00	0	800
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		764.00000	859,000	15.55	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		11.00000	3,000	15.55	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		958.00000	1,058,000	17.46	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		5.00000	2,000	17.46	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		1,106.00000	1,207,000	17.90	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		3.00000	1,000	17.90	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		716.00000	810,000	15.07	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		13.00000	4,000	15.07	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		29.00000	7,000	13.16	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		532.00000	613,000	13.16	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		169.00000	118,000	14.69	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		172.00000	224,000	14.69	0.00	0	5,120
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		375.00000	424,000	15.71	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		401.00000	342,000	15.71	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		357.00000	403,000	15.88	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		433.00000	371,000	15.88	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		395.00000	446,000	15.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		371.00000	314,000	15.53	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,276.00000	1,374,000	14.39	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		27.00000	17,000	14.39	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		1,010.00000	1,087,000	13.23	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		61.00000	30,000	13.23	0.00	0	1,625
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Put		775.00000	697,000	17.68	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Call		224.00000	254,000	17.68	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.20	Call		0.00000	719,000	13.93	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.20	Put		0.00000	112,000	13.93	168,000.00	1,500	1,500
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		745.00000	799,000	14.53	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		292.00000	235,000	14.53	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		716.00000	770,000	14.67	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		313.00000	256,000	14.67	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		774.00000	831,000	14.46	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		271.00000	217,000	14.46	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		833.00000	899,000	16.79	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,076.00000	1,012,000	16.79	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		817.00000	882,000	16.87	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,110.00000	1,045,000	16.87	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		849.00000	917,000	16.71	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,042.00000	980,000	16.71	0.00	0	0
Total € / R Option										168,000.00	1,500	72,445
Total € / R										41 972 170.00	5,350	150,158
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.21220	8.16930			0.00	0	13,535
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.25590	8.20810			0.00	0	3,160

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 14/12/2012 Foreign Exchange Future			8.30660	8.25430				0.00	0	100
Total AU\$ / R Future								0.00	0	16,795
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		525.00000	568,000	15.25		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		6.00000	6,000	15.25		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		476.00000	519,000	14.76		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		7.00000	7,000	14.76		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		574.00000	616,000	15.75		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		5.00000	4,000	15.75		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		240.00000	273,000	14.13		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		268.00000	254,000	14.13		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		219.00000	251,000	14.22		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		297.00000	282,000	14.22		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		262.00000	298,000	14.11		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		240.00000	229,000	14.11		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		425.00000	466,000	14.13		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		260.00000	249,000	14.13		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		400.00000	439,000	14.20		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		285.00000	272,000	14.20		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		452.00000	494,000	14.07		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		237.00000	227,000	14.07		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								0.00	0	16,795
CAD/ R On 18/06/2012 Foreign Exchange Future			8.23060	8.12830				0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			8.32200	8.21520				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	14/12/2012	Foreign Exchange Future			8.40670	8.29610				0.00	0	0
Total CAD/ R Future											0.00	0	10
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Call		105.00000	165,000	13.78		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Put		127.00000	84,000	13.78		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Call		86.00000	136,000	13.78		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Put		158.00000	105,000	13.78		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Call		127.00000	196,000	13.79		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Put		99.00000	65,000	13.79		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.71	Call		564.00000	665,000	13.55		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.71	Put		58.00000	52,000	13.55		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.76	Call		523.00000	623,000	13.45		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.76	Put		67.00000	60,000	13.45		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.66	Call		605.00000	708,000	13.65		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.66	Put		49.00000	45,000	13.65		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.80	Call		609.00000	711,000	13.38		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.80	Put		117.00000	108,000	13.38		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.85	Call		572.00000	672,000	13.30		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.85	Put		130.00000	119,000	13.30		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.75	Call		647.00000	751,000	13.46		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.75	Put		105.00000	98,000	13.46		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			0.35220	0.25530				0.00	0	5,670
Total CF CANDO CAAZ Future											0.00	0	5,670

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00260	0.00480			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			0.02840	0.04970			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			0.00010	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			8.87040	8.78540			59,538,124.80	6,712	34,602
CHF / R On 17/09/2012 Foreign Exchange Future			9.00640	8.91540			0.00	0	75
CHF / R On 14/12/2012 Foreign Exchange Future			9.13830	9.04280			0.00	0	0
Total CHF / R Future							59,538,124.80	6,712	34,677
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		70.00000	82,000	18.15	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		385.00000	312,000	18.15	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		61.00000	72,000	18.50	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		426.00000	352,000	18.50	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		81.00000	95,000	17.79	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		346.00000	275,000	17.79	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	8.75	Call		429.00000	476,000	16.58	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		264.00000	220,000	16.58	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		406.00000	450,000	16.77	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		291.00000	244,000	16.77	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		454.00000	503,000	16.40	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		239.00000	197,000	16.40	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		743.00000	816,000	16.23	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		206.00000	183,000	16.23	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		711.00000	783,000	16.29	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		224.00000	200,000	16.29	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		776.00000	850,000	16.17	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		189.00000	167,000	16.17	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							59 538 124.80	6,712	34,677
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.32210	6.29870			0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.37990	6.35440			0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.42660	6.39860			0.00	0	0
Total NZ\$ / R Future							0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		84.00000	100,000	13.19	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		85.00000	78,000	13.19	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		64.00000	78,000	13.50	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		115.00000	106,000	13.50	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		111.00000	130,000	13.31	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		62.00000	58,000	13.31	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	6.24	Call		250.00000	274,000	13.92		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		139.00000	137,000	13.92		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		222.00000	245,000	13.86		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		161.00000	158,000	13.86		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		280.00000	306,000	13.98		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		119.00000	119,000	13.98		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Call		315.00000	342,000	15.46		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		254.00000	253,000	15.46		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		291.00000	316,000	15.46		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		280.00000	277,000	15.46		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		341.00000	368,000	15.45		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		230.00000	229,000	15.45		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			1.33580	1.30740				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.35150	1.32270				0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Future			1.36660	1.33750				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,578.00000	1,861,000	24.25		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		4.00000	3,000	24.25		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,087.00000	1,365,000	20.78		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		13.00000	7,000	20.78		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,075.00000	2,358,000	25.13		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		1.00000	0,000	25.13		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	1.21	Call		1,233.00000	1,495,000	17.68		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		114.00000	88,000	17.68		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		877.00000	1,106,000	18.14		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		258.00000	199,000	18.14		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,658.00000	1,938,000	17.24		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		39.00000	31,000	17.24		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		1,349.00000	1,600,000	18.06		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		254.00000	214,000	18.06		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		1,038.00000	1,255,000	18.43		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		443.00000	369,000	18.43		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,723.00000	1,998,000	17.75		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		128.00000	112,000	17.75		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								377 110 177.50	42,624	620,017
Total Options								1 988 000.00	21,500	386,990
Grand Total:								379,098,177.50	64,124	1,007,007