

Currency Derivatives Daily MTM Report

Daily summary for: 28/05/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012			8.36480	8.40390			85,764,294.40	10,253	292,605
\$ / R	On	17/09/2012			8.47550	8.51490			34,020,657.00	4,014	65,459
\$ / R	On	14/12/2012			8.57730	8.61720			0.00	0	28,419
\$ / R	On	18/03/2013			8.68220	8.72400			0.00	0	12,490
\$ / R	On	13/12/2013			8.88780	8.92980			0.00	0	659
\$ / R	On	12/12/2014			9.59250	9.63090			0.00	0	0
Total \$ / R Future									119,784,951.40	14,267	399,632
\$ / R	On	18/06/2012	7.25	Call		1,155.00000	1,115,000	22.68	0.00	0	0
\$ / R	On	18/06/2012	7.25	Put		1.00000	0,000	22.68	0.00	0	0
\$ / R	On	18/06/2012	7.30	Call		1,105.00000	1,066,000	22.34	0.00	0	0
\$ / R	On	18/06/2012	7.30	Put		1.00000	1,000	22.34	0.00	0	0
\$ / R	On	18/06/2012	7.20	Call		1,204.00000	1,165,000	23.02	0.00	0	0
\$ / R	On	18/06/2012	7.20	Put		0.00000	0,000	23.02	0.00	0	0
\$ / R	On	18/06/2012	8.10	Call		343.00000	305,000	16.88	0.00	0	6,700
\$ / R	On	18/06/2012	8.10	Put		39.00000	40,000	16.88	0.00	0	6,832
\$ / R	On	18/06/2012	6.75	Put		0.00000	0,000	26.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,654.00000	1,615,000	26.06	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		125.00000	100,000	19.62	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		221.00000	235,000	19.62	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		85.00000	65,000	21.07	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		331.00000	350,000	21.07	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		66.00000	50,000	22.03	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		412.00000	435,000	22.03	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,404.00000	1,365,000	24.37	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		0.00000	0,000	24.37	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		906.00000	867,000	20.99	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		2.00000	2,000	20.99	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		424.00000	385,000	16.36	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		20.00000	20,000	16.36	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		272.00000	236,000	17.40	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		68.00000	71,000	17.40	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		660.00000	621,000	18.28	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		6.00000	6,000	18.28	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		498.00000	523,000	23.03	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		52.00000	38,000	23.03	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		709.00000	670,000	18.82	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		5.00000	5,000	18.82	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		868.00000	899,000	26.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		22.00000	14,000	26.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		162.00000	133,000	18.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		158.00000	168,000	18.66	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		1,354.00000	1,315,000	24.03	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		0.00000	0,000	24.03	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		4.00000	4,000	19.36	0.00	0	6,800
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		758.00000	719,000	19.36	0.00	0	6,700
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Call		612.00000	572,000	17.73	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Put		8.00000	7,000	17.73	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	7.90	Call		517.00000	476,000	16.65	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.90	Put		13.00000	11,000	16.65	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,332.00000	1,292,000	17.99	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		17.00000	17,000	17.99	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,284.00000	1,244,000	17.81	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		19.00000	19,000	17.81	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,380.00000	1,340,000	18.17	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		15.00000	15,000	18.17	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		22.00000	22,000	17.64	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,237.00000	1,197,000	17.64	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		792.00000	813,000	22.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		207.00000	188,000	22.15	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		713.00000	675,000	16.85	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		98.00000	100,000	16.85	0.00	0	20,360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		336.00000	310,000	19.58	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		421.00000	435,000	19.58	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		874.00000	896,000	22.67	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		189.00000	171,000	22.67	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		560.00000	577,000	20.60	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		275.00000	252,000	20.60	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		873.00000	833,000	16.67	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		58.00000	58,000	16.67	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		300.00000	310,000	18.59	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		415.00000	385,000	18.59	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		571.00000	538,000	17.22	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		156.00000	163,000	17.22	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		1,050.00000	1,009,000	16.93	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		35.00000	34,000	16.93	0.00	0	246
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Call		1,143.00000	1,102,000	17.28	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Put		28.00000	27,000	17.28	0.00	0	8,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Put		524.00000	540,000	20.34	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Call		289.00000	265,000	20.34	2,385,000.00	9,000	27,100
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Call		373.00000	345,000	19.07	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Put		358.00000	370,000	19.07	740,000.00	2,000	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.00	Call		640.00000	603,000	16.94	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.00	Put		125.00000	128,000	16.94	0.00	0	3,925
\$ / R	On	17/09/2012	Foreign Exchange Option	8.25	Call		487.00000	456,000	17.90	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.25	Put		222.00000	231,000	17.90	577,500.00	2,500	5,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,023.00000	982,000	16.60	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		106.00000	105,000	16.60	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		982.00000	944,000	16.68	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		115.00000	117,000	16.68	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,064.00000	1,023,000	16.69	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		97.00000	96,000	16.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		187.00000	191,000	17.07	0.00	0	6,040
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		804.00000	768,000	17.07	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		838.00000	854,000	21.24	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		355.00000	331,000	21.24	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Call		632.00000	602,000	18.06	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Put		315.00000	325,000	18.06	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Put		488.00000	501,000	19.30	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Call		505.00000	478,000	19.30	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Put		763.00000	778,000	20.85	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Call		380.00000	355,000	20.85	0.00	0	5,500
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		985.00000	951,000	16.90	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		211.00000	219,000	16.90	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		953.00000	920,000	17.04	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		229.00000	238,000	17.04	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,017.00000	983,000	16.76	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		193.00000	201,000	16.76	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		869.00000	889,000	20.72	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		493.00000	471,000	20.72	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		893.00000	862,000	17.32	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		269.00000	280,000	17.32	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		865.00000	853,000	20.31	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		913.00000	943,000	20.31	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		848.00000	836,000	20.41	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		946.00000	976,000	20.41	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		882.00000	870,000	20.20	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	8.93	Put		880.00000	910,000	20.20	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Call		1,282.00000	1,263,000	17.62	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Put		352.00000	375,000	17.62	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Put		927.00000	957,000	20.35	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Call		857.00000	845,000	20.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,727.00000	1,726,000	19.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		596.00000	634,000	19.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,703.00000	1,703,000	19.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		622.00000	661,000	19.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,752.00000	1,751,000	19.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		571.00000	609,000	19.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		371.00000	402,000	18.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,002.00000	1,994,000	18.03	0.00	0	200
Total \$ / R Option										3,702,500.00	13,500	274,545
Total \$ / R										123 487 451.40	27,767	674,177
\$ / R MAXOn	18/06/2012	Foreign Exchange Future				8.36480	8.40390			0.00	0	797
\$ / R MAXOn	17/09/2012	Foreign Exchange Future				8.47550	8.51490			0.00	0	2
\$ / R MAXOn	14/12/2012	Foreign Exchange Future				8.57730	8.61720			0.00	0	2
Total \$ / R MAXI Future										0.00	0	801
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call			18,504.00000	15,288,000	18.18	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put			13,114.00000	13,808,000	18.18	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call			16,150.00000	13,271,000	18.66	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put			15,760.00000	16,791,000	18.66	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call			21,121.00000	17,759,000	17.92	0.00	0	0

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\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		10,731.00000	11,279,000	17.92	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		91,448.00000	87,468,000	16.62	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		4,998.00000	4,958,000	16.62	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		87,233.00000	83,273,000	16.67	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		5,783.00000	5,763,000	16.67	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		95,909.00000	91,751,000	16.57	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		4,459.00000	4,241,000	16.57	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		89,123.00000	85,408,000	16.87	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		14,723.00000	14,998,000	16.87	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		85,616.00000	81,936,000	16.95	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		16,216.00000	16,526,000	16.95	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		92,722.00000	88,975,000	16.79	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		13,322.00000	13,565,000	16.79	0.00	0	0
Total \$ / R MAXI Option									0.00	0	0
Total \$ / R MAXI									0.00	0	801
£ / R	On 18/06/2012	Foreign Exchange Future			13.12710	13.14200			5,250,840.00	400	72,052
£ / R	On 17/09/2012	Foreign Exchange Future			13.29420	13.30920			0.00	0	2,375
£ / R	On 14/12/2012	Foreign Exchange Future			13.44980	13.46480			0.00	0	0
Total £ / R Future									5,250,840.00	400	74,427
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		1,298.00000	1,283,000	21.43	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		6.00000	6,000	21.43	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Call		1,249.00000	1,233,000	21.02	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Put		7.00000	6,000	21.02	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Call		1,347.00000	1,332,000	21.84	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	11.80	Put		5.00000	5,000	21.84	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		2,042.00000	2,027,000	22.32	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		0.00000	0,000	22.32	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		24.00000	26,000	16.48	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		666.00000	653,000	16.48	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		448.00000	429,000	17.02	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		589.00000	585,000	17.02	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		431.00000	412,000	17.17	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		622.00000	618,000	17.17	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		466.00000	447,000	16.88	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		557.00000	553,000	16.88	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,985.00000	1,970,000	17.47	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		26.00000	26,000	17.47	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		1,217.00000	1,201,000	14.82	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		203.00000	202,000	14.82	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		1,182.00000	1,166,000	14.89	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		218.00000	217,000	14.89	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		1,252.00000	1,236,000	14.75	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		188.00000	187,000	14.75	0.00	0	0
Total £ / R Option										0.00	0	54,000
Total £ / R										5 250 840.00	400	128,427
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10520	0.10560			0.00	0	3,849
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10670	0.10710			0.00	0	25
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10820	0.10850			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ¥ / R Future											0.00	0	3,874
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		145.00000	118,000	22.71		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		385.00000	398,000	22.71		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		17.00000	10,000	26.56		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,257.00000	1,290,000	26.56		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		780.00000	739,000	21.16		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		20.00000	19,000	21.16		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		1,464.00000	1,421,000	19.40		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		54.00000	51,000	19.40		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		721.00000	682,000	20.48		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		311.00000	312,000	20.48		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		2,419.00000	2,378,000	22.03		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		9.00000	8,000	22.03		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		1,627.00000	1,595,000	19.40		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		117.00000	115,000	19.40		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		928.00000	901,000	20.24		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		418.00000	421,000	20.24		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		2,534.00000	2,503,000	20.21		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		24.00000	23,000	20.21		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			10.48980	10.51910				346,163.40	33	47,224
€ / R	On	17/09/2012	Foreign Exchange Future			10.63730	10.66700				0.00	0	14,257
€ / R	On	14/12/2012	Foreign Exchange Future			10.78000	10.81030				0.00	0	18,272

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013			11.19540	11.22990			0.00	0	500
Total € / R Future									346,163.40	33	80,253
€ / R	On	18/06/2012				220.00000	192,000	14.27	0.00	0	0
€ / R	On	18/06/2012				101.00000	102,000	14.27	0.00	0	0
€ / R	On	18/06/2012				193.00000	165,000	14.43	0.00	0	0
€ / R	On	18/06/2012				124.00000	125,000	14.43	0.00	0	0
€ / R	On	18/06/2012				250.00000	221,000	14.10	0.00	0	0
€ / R	On	18/06/2012				81.00000	81,000	14.10	0.00	0	0
€ / R	On	18/06/2012				64.00000	64,000	13.94	0.00	0	0
€ / R	On	18/06/2012				283.00000	254,000	13.94	0.00	0	800
€ / R	On	18/06/2012				723.00000	694,000	15.00	0.00	0	0
€ / R	On	18/06/2012				4.00000	4,000	15.00	0.00	0	1,000
€ / R	On	18/06/2012				921.00000	892,000	17.03	0.00	0	0
€ / R	On	18/06/2012				2.00000	2,000	17.03	0.00	0	1,000
€ / R	On	18/06/2012				1,071.00000	1,041,000	18.56	0.00	0	0
€ / R	On	18/06/2012				2.00000	1,000	18.56	0.00	0	15,360
€ / R	On	18/06/2012				674.00000	645,000	14.49	0.00	0	0
€ / R	On	18/06/2012				5.00000	5,000	14.49	0.00	0	5,120
€ / R	On	18/06/2012				13.00000	13,000	13.12	0.00	0	5,120
€ / R	On	18/06/2012				482.00000	453,000	13.12	0.00	0	5,120
€ / R	On	18/06/2012				179.00000	182,000	14.94	0.00	0	5,120
€ / R	On	18/06/2012				148.00000	122,000	14.94	0.00	0	5,120
€ / R	On	17/09/2012				361.00000	337,000	16.08	0.00	0	0
€ / R	On	17/09/2012				420.00000	425,000	16.08	0.00	0	0
€ / R	On	17/09/2012				343.00000	320,000	16.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		452.00000	458,000	16.28	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		380.00000	355,000	15.88	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		389.00000	393,000	15.88	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,239.00000	1,213,000	14.53	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		22.00000	26,000	14.53	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		963.00000	938,000	13.88	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		46.00000	51,000	13.88	0.00	0	1,625
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Put		801.00000	812,000	18.19	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Call		218.00000	199,000	18.19	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.20	Call		620.00000	594,000	14.35	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.20	Put		153.00000	157,000	14.35	0.00	0	1,500
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		712.00000	690,000	15.04	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		292.00000	300,000	15.04	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		686.00000	665,000	15.18	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		316.00000	325,000	15.18	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		738.00000	717,000	14.90	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		268.00000	277,000	14.90	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		835.00000	815,000	17.04	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,098.00000	1,113,000	17.04	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		819.00000	800,000	17.12	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,132.00000	1,148,000	17.12	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		852.00000	832,000	16.96	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,065.00000	1,080,000	16.96	0.00	0	0
Total € / R Option										0.00	0	72,445
Total € / R										346 163.40	33	152,698

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 Future			8.22580	8.19910			493,548.00	60	13,535
AU\$ / R On 17/09/2012 Foreign Exchange Future			8.26810	8.24240			0.00	0	3,160
AU\$ / R On 14/12/2012 Foreign Exchange Future			8.31510	8.29060			0.00	0	1,115
Total AU\$ / R Future							493,548.00	60	17,810
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		555.00000	580,000	16.42	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		6.00000	4,000	16.42	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		507.00000	531,000	15.80	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		8.00000	5,000	15.80	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		604.00000	629,000	17.04	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		5.00000	3,000	17.04	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		276.00000	284,000	14.71	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		270.00000	252,000	14.71	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		254.00000	261,000	14.79	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		298.00000	279,000	14.79	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		300.00000	310,000	14.70	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		244.00000	228,000	14.70	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		466.00000	477,000	14.57	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		265.00000	251,000	14.57	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		439.00000	450,000	14.63	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		288.00000	274,000	14.63	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		493.00000	505,000	14.51	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		242.00000	229,000	14.51	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							493 548.00	60	17,810

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 Future			8.15610	8.16520			0.00	0	10
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.24640	8.25590			0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.33030	8.34030			0.00	0	0
Total CAD/ R Future										0.00	0	10
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Call		121.00000	105,000	13.00	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Put		106.00000	99,000	13.00	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Call		100.00000	84,000	13.37	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Put		135.00000	128,000	13.37	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Call		148.00000	132,000	13.03	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Put		83.00000	76,000	13.03	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.71	Call		604.00000	591,000	12.96	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.71	Put		57.00000	53,000	12.96	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.76	Call		563.00000	550,000	12.86	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.76	Put		66.00000	62,000	12.86	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.66	Call		646.00000	633,000	13.05	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.66	Put		49.00000	45,000	13.05	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.80	Call		651.00000	641,000	12.96	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.80	Put		114.00000	114,000	12.96	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.85	Call		613.00000	603,000	12.88	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.85	Put		126.00000	126,000	12.88	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.75	Call		690.00000	680,000	13.04	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.75	Put		103.00000	103,000	13.04	0.00	0	0
Total CAD/ R Option										0.00	0	0
Total CAD/ R										0.00	0	10

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO 18/06/2012 Foreign Exchange Future			0.32580	0.33270			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 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 18/06/2012 Foreign Exchange Future			0.00170	0.00300			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 18/06/2012 Foreign Exchange Future			0.02630	0.03430			0.00	0	0
Total CF CANDO CABC Future							0.00	0	0
Total CF CANDO CABC							0.00	0	0
CF CANDO 18/06/2012 Foreign Exchange Future				0.00010			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			8.72690	8.75620			0.00	0	11,122
CHF / R On 17/09/2012 Foreign Exchange Future			8.86410	8.89230			0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			8.99660	9.02470			0.00	0	0
Total CHF / R Future							0.00	0	11,172
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		59.00000	41,000	19.22	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		403.00000	414,000	19.22	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		51.00000	35,000	19.64	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		445.00000	458,000	19.64	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		68.00000	48,000	18.79		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		362.00000	371,000	18.79		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		421.00000	383,000	16.60		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		279.00000	269,000	16.60		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		398.00000	361,000	16.80		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		306.00000	297,000	16.80		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		445.00000	407,000	16.40		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		253.00000	243,000	16.40		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		745.00000	702,000	15.92		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		226.00000	211,000	15.92		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		714.00000	672,000	16.00		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		245.00000	231,000	16.00		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		777.00000	734,000	15.85		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		208.00000	193,000	15.85		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	11,172
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.35300	6.33490				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.41030	6.39240				0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.45480	6.43790				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		107.00000	110,000	13.36		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		72.00000	57,000	13.36		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		81.00000	82,000	13.33		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		96.00000	79,000	13.33		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Call		137.00000	142,000	13.39	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		52.00000	39,000	13.39	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.24	Call		277.00000	283,000	13.41	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.24	Put		128.00000	116,000	13.41	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.29	Call		247.00000	252,000	13.37	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.29	Put		148.00000	135,000	13.37	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.19	Call		308.00000	316,000	13.44	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.19	Put		109.00000	99,000	13.44	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.34	Call		340.00000	345,000	14.98	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.34	Put		239.00000	228,000	14.98	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.39	Call		315.00000	319,000	14.99	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.39	Put		264.00000	252,000	14.99	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.29	Call		367.00000	373,000	14.96	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.29	Put		216.00000	206,000	14.96	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			1.31790	1.32430			0.00	0	0
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.33370	1.34030			0.00	0	0
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.34870	1.35520			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.15	Call		1,746.00000	1,682,000	24.69	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.15	Put		3.00000	3,000	24.69	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.20	Call		1,250.00000	1,186,000	20.62	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.20	Put		7.00000	7,000	20.62	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,243.00000	2,179,000	24.94		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		0.00000	0,000	24.94		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		1,397.00000	1,331,000	17.46		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		102.00000	102,000	17.46		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		1,019.00000	959,000	17.95		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		224.00000	230,000	17.95		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,841.00000	1,775,000	17.98		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		46.00000	46,000	17.98		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		1,505.00000	1,444,000	17.77		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		233.00000	237,000	17.77		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		1,170.00000	1,115,000	18.21		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		398.00000	408,000	18.21		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,897.00000	1,831,000	17.46		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		125.00000	124,000	17.46		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								125 875 502.80	14,760	617,649
Total Options								3 702 500.00	13,500	400,990
Grand Total:								129,578,002.80	28,260	1,018,639