

Currency Derivatives Daily MTM Report

Daily summary for: 20/03/2012

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			7.71650	7.64240			109,203,908.00	14,152	213,771
\$ / R On 17/09/2012 Foreign Exchange Future			7.82010	7.74460			7,702,798.50	985	9,302
\$ / R On 14/12/2012 Foreign Exchange Future			7.92360	7.84530			0.00	0	10,035
\$ / R On 18/03/2013 Foreign Exchange Future			8.03880	7.95780			0.00	0	8,531
\$ / R On 13/12/2013 Foreign Exchange Future			8.22200	8.14050			0.00	0	659
\$ / R On 12/12/2014 Foreign Exchange Future			8.87090	8.79680			0.00	0	0
Total \$ / R Future							116,906,706.50	15,137	242,298
\$ / R On 18/06/2012 Foreign Exchange Option	7.25	Call		467.00000	525,000	14.60	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.25	Put		75.00000	59,000	14.60	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.30	Call		431.00000	485,000	14.53	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.30	Put		89.00000	69,000	14.53	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.20	Call		506.00000	566,000	14.67	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.20	Put		64.00000	50,000	14.67	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	8.10	Call		110.00000	127,000	17.70	0.00	0	20,100
\$ / R On 18/06/2012 Foreign Exchange Option	8.10	Put		568.00000	511,000	17.70	0.00	0	132
\$ / R On 18/06/2012 Foreign Exchange Option	6.75	Put		15.00000	12,000	16.09	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		907.00000	978,000	16.09	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		61.00000	70,000	19.99	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		919.00000	854,000	19.99	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		50.00000	58,000	20.84	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		1,058.00000	992,000	20.84	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		44.00000	51,000	21.40	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		1,152.00000	1,085,000	21.40	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		674.00000	741,000	14.96	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		32.00000	25,000	14.96	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		308.00000	351,000	15.06	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		166.00000	135,000	15.06	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		130.00000	149,000	17.17	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		488.00000	433,000	17.17	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		95.00000	108,000	18.27	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		653.00000	592,000	18.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		197.00000	226,000	15.85	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		305.00000	260,000	15.85	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,247.00000	1,179,000	21.97	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		39.00000	45,000	21.97	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		215.00000	246,000	15.58	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		273.00000	230,000	15.58	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,634.00000	1,563,000	24.23	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		26.00000	29,000	24.23	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		71.00000	81,000	19.42	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		829.00000	765,000	19.42	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		631.00000	696,000	14.89	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		39.00000	30,000	14.89	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		242.00000	204,000	15.45	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		234.00000	270,000	15.45	0.00	0	6,700
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		661.00000	721,000	15.16	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		116.00000	101,000	15.16	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		625.00000	683,000	15.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		130.00000	113,000	15.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		699.00000	760,000	15.16	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		104.00000	90,000	15.16	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		145.00000	126,000	15.14	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		590.00000	646,000	15.14	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,455.00000	1,392,000	21.89	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		100.00000	112,000	21.89	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		303.00000	335,000	16.94	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		458.00000	415,000	16.94	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		153.00000	170,000	19.88	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		1,008.00000	950,000	19.88	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,548.00000	1,483,000	22.29	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		93.00000	103,000	22.29	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,183.00000	1,122,000	20.68	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		128.00000	142,000	20.68	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		377.00000	416,000	16.18	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		332.00000	296,000	16.18	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		838.00000	783,000	19.03	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	8.40	Call		183.00000	203,000	19.03	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		246.00000	273,000	17.76	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		601.00000	553,000	17.76	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		508.00000	549,000	15.99	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		363.00000	325,000	15.99	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		487.00000	526,000	16.18	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		392.00000	352,000	16.18	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		530.00000	572,000	15.81	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		335.00000	298,000	15.81	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		550.00000	504,000	17.07	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		395.00000	428,000	17.07	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,432.00000	1,367,000	20.87	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		177.00000	191,000	20.87	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		556.00000	594,000	17.27	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		548.00000	505,000	17.27	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		538.00000	576,000	17.45	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		580.00000	537,000	17.45	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		574.00000	614,000	17.10	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		516.00000	475,000	17.10	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,420.00000	1,358,000	20.71	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		278.00000	297,000	20.71	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		503.00000	539,000	17.75	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		645.00000	600,000	17.75	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		555.00000	582,000	20.23	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,392.00000	1,338,000	20.23	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	9.03	Call		544.00000	571,000	20.33	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,431.00000	1,377,000	20.33	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		566.00000	594,000	20.13	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,353.00000	1,300,000	20.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,249.00000	1,287,000	19.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		952.00000	916,000	19.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,230.00000	1,267,000	19.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		983.00000	946,000	19.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,269.00000	1,307,000	19.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		922.00000	886,000	19.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		644.00000	611,000	17.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,441.00000	1,482,000	17.81	0.00	0	200
Total \$ / R Option										0.00	0	185,074
Total \$ / R										116,906,706.50	15,137	427,372
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			7.71650	7.64240			38,582.50	5	947
\$ / R MAX	On	17/09/2012	Foreign Exchange Future			7.82010	7.74460			0.00	0	0
\$ / R MAX	On	14/12/2012	Foreign Exchange Future			7.92360	7.84530			0.00	0	0
Total \$ / R MAXI Future										38,582.50	5	947
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Call		7,583.00000	8,683,000	19.14	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Put		78,343.00000	72,033,000	19.14	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.40	Call		7,063.00000	8,084,000	19.42	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.40	Put		82,823.00000	76,434,000	19.42	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.30	Call		8,151.00000	9,338,000	18.85	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.30	Put		73,911.00000	67,688,000	18.85	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	7.65	Call		39,853.00000	43,907,000	16.01	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		30,433.00000	26,937,000	16.01	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		37,682.00000	41,567,000	16.18	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		33,262.00000	29,597,000	16.18	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		42,145.00000	46,373,000	15.83	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		27,725.00000	24,403,000	15.83	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		0.00000	47,496,000	16.62	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		2,790.00000	42,456,000	16.62	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		0.00000	45,575,000	16.80	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		7,790.00000	45,535,000	16.80	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		2,210.00000	49,500,000	16.44	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		0.00000	39,460,000	16.44	0.00	0	0
Total \$ / R MAXI Option									0.00	0	0
Total \$ / R MAXI									38,582.50	5	947
£ / R	On 18/06/2012	Foreign Exchange Future			12.22900	12.13200			41,272,875.00	3,375	60,079
£ / R	On 17/09/2012	Foreign Exchange Future			12.38520	12.28520			0.00	0	1,000
£ / R	On 14/12/2012	Foreign Exchange Future			12.54050	12.43540			0.00	0	0
Total £ / R Future									41,272,875.00	3,375	61,079
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		474.00000	535,000	12.98	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		192.00000	156,000	12.98	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Call		445.00000	503,000	13.03	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Put		213.00000	174,000	13.03	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Call		505.00000	569,000	12.93	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Put		173.00000	140,000	12.93	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	11.10	Call		1,073.00000	1,165,000	14.60	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		41.00000	36,000	14.60	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		570.00000	499,000	14.15	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		202.00000	228,000	14.15	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		211.00000	225,000	17.01	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,376.00000	1,290,000	17.01	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		203.00000	217,000	17.12	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,418.00000	1,332,000	17.12	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		218.00000	233,000	16.89	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,333.00000	1,248,000	16.89	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,058.00000	1,139,000	13.26	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		123.00000	104,000	13.26	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		0.00000	688,000	15.01	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		15.00000	598,000	15.01	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		0.00000	668,000	15.11	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		65.00000	628,000	15.11	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		35.00000	709,000	14.90	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		0.00000	569,000	14.90	0.00	0	0
Total £ / R Option										0.00	0	54,000
Total £ / R										41,272,875.00	3,375	115,079
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09250	0.09180			0.00	0	3,351
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09390	0.09310			0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Future			0.09530	0.09450			0.00	0	0
Total ¥ / R Future										0.00	0	3,351

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	Call		35.00000	38,000	21.98	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,655.00000	1,588,000	21.98	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		10.00000	11,000	24.48	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,630.00000	2,561,000	24.48	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		134.00000	146,000	18.87	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		754.00000	696,000	18.87	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		493.00000	520,000	18.06	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		483.00000	430,000	18.06	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		216.00000	226,000	20.58	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		1,206.00000	1,136,000	20.58	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		1,118.00000	1,177,000	17.30	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		108.00000	87,000	17.30	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		110.00000	709,000	18.87	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		0.00000	519,000	18.87	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		0.00000	379,000	20.97	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		890.00000	1,189,000	20.97	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		1,110.00000	1,340,000	18.11	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		0.00000	150,000	18.11	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	3,351
€ / R	On	18/06/2012	Foreign Exchange Future			10.21840	10.09760			20,487,892.00	2,005	45,700
€ / R	On	17/09/2012	Foreign Exchange Future			10.36220	10.23930			0.00	0	1,250
€ / R	On	14/12/2012	Foreign Exchange Future			10.50660	10.37960			0.00	0	8,000
€ / R	On	13/12/2013	Foreign Exchange Future			10.77050	10.63890			0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total € / R Future										20,487,892.00	2,005	55,450
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		152.00000	186,000	13.06	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		454.00000	368,000	13.06	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		140.00000	170,000	13.22	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		492.00000	402,000	13.22	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		166.00000	202,000	12.90	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		418.00000	334,000	12.90	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		382.00000	302,000	12.74	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		180.00000	220,000	12.74	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		422.00000	507,000	12.22	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		124.00000	89,000	12.22	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		566.00000	667,000	12.35	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		68.00000	49,000	12.35	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		692.00000	800,000	12.61	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		44.00000	32,000	12.61	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		390.00000	471,000	12.25	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		142.00000	103,000	12.25	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		229.00000	173,000	12.35	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		277.00000	341,000	12.35	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		570.00000	475,000	13.54	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		118.00000	143,000	13.54	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		241.00000	286,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		727.00000	649,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		226.00000	269,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		762.00000	682,000	15.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		257.00000	304,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		693.00000	617,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		884.00000	1,004,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		95.00000	92,000	14.00	0.00	0	10,200
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		0.00000	554,000	13.81	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		10.00000	437,000	13.81	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		0.00000	533,000	13.91	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		60.00000	466,000	13.91	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		40.00000	577,000	13.71	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		0.00000	410,000	13.71	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		530.00000	569,000	15.14	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,384.00000	1,292,000	15.14	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		519.00000	557,000	15.22	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,423.00000	1,330,000	15.22	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		542.00000	582,000	15.07	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,346.00000	1,255,000	15.07	0.00	0	0
Total € / R Option										0.00	0	54,160
Total € / R										20,487,892.00	2,005	109,610
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.01640	8.01400			176,360.80	22	22,853
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.04540	8.04110			0.00	0	2,636
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.07680	8.06900			0.00	0	100
Total AU\$ / R Future										176,360.80	22	25,589
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		420.00000	422,000	11.80	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		56.00000	56,000	11.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		382.00000	383,000	11.78	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		68.00000	67,000	11.78	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		461.00000	462,000	11.82	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		47.00000	46,000	11.82	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Call		210.00000	213,000	13.09	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Put		405.00000	404,000	13.09	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Call		194.00000	198,000	13.23	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Put		439.00000	439,000	13.23	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Call		226.00000	230,000	12.96	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Put		371.00000	371,000	12.96	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.09	Call		0.00000	351,000	12.91	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.09	Put		20.00000	363,000	12.91	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.14	Call		0.00000	331,000	13.02	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.14	Put		70.00000	393,000	13.02	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.04	Call		30.00000	374,000	12.85	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.04	Put		0.00000	336,000	12.85	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										176,360.80	22	25,589
CAD/ R	On	18/06/2012	Foreign Exchange Future			7.75400	7.70090			0.00	0	10
CAD/ R	On	17/09/2012	Foreign Exchange Future			7.84150	7.78700			0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Future			7.92830	7.87000			0.00	0	0
Total CAD/ R Future										0.00	0	10
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Call		62.00000	75,000	13.84	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Put		511.00000	471,000	13.84	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		55.00000	67,000	14.05		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		554.00000	513,000	14.05		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		70.00000	84,000	13.62		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		469.00000	430,000	13.62		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		334.00000	328,000	11.73		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		256.00000	195,000	11.73		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		287.00000	301,000	11.78		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		259.00000	218,000	11.78		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		381.00000	356,000	11.69		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		253.00000	173,000	11.69		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		66.00000	392,000	12.12		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		0.00000	267,000	12.12		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Call		16.00000	367,000	12.17		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		0.00000	292,000	12.17		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		116.00000	419,000	12.06		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		0.00000	244,000	12.06		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	10
CF CANDO On 30/03/2012 Foreign Exchange Future			0.04430	0.00470				0.00	0	0
Total CF CANDO CAAN Future								0.00	0	0
Total CF CANDO CAAN								0.00	0	0
CF CANDO On 30/03/2012 Foreign Exchange Future			0.06720	0.22130				0.00	0	100,000
Total CF CANDO CAAO Future								0.00	0	100,000
Total CF CANDO CAAO								0.00	0	100,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO On 30/03/2012 Foreign Exchange Future			0.08490	0.00760			0.00	0	12,500
Total CF CANDO CAAX Future							0.00	0	12,500
Total CF CANDO CAAX							0.00	0	12,500
CF CANDO On 30/04/2012 Foreign Exchange Future			0.14060	0.03650			0.00	0	12,500
Total CF CANDO CAAY Future							0.00	0	12,500
Total CF CANDO CAAY							0.00	0	12,500
CF CANDO On 18/06/2012 Foreign Exchange Future			0.17630	0.07320			0.00	0	5,670
Total CF CANDO CAAZ Future							0.00	0	5,670
Total CF CANDO CAAZ							0.00	0	5,670
CF CANDO On 18/06/2012 Foreign Exchange Future			0.09540	0.10200			0.00	0	8,000
Total CF CANDO CABA Future							0.00	0	8,000
Total CF CANDO CABA							0.00	0	8,000
CF CANDO On 18/06/2012 Foreign Exchange Future			0.10500	0.10300			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			0.08970	0.00000			0.00	0	16,000
Total CF CANDO CABC Future							0.00	0	16,000
Total CF CANDO CABC							0.00	0	16,000
CF CANDO On 18/06/2012 Foreign Exchange Future			0.04690	0.03910			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			8.47620	8.37390			4,704,291.00	555	28,521
CHF / R On 17/09/2012 Foreign Exchange Future			8.60140	8.49610			0.00	0	50

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 14/12/2012 Foreign Exchange Future			8.72770	8.61730			0.00	0	0
Total CHF / R Future							4,704,291.00	555	28,571
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		77.00000	90,000	17.55	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		803.00000	714,000	17.55	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		71.00000	82,000	17.74	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		847.00000	756,000	17.74	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		83.00000	97,000	17.36	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		759.00000	671,000	17.36	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		297.00000	333,000	16.56	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		551.00000	482,000	16.56	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		282.00000	317,000	16.73	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		586.00000	516,000	16.73	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		312.00000	351,000	16.39	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		516.00000	450,000	16.39	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		112.00000	586,000	15.81	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		0.00000	364,000	15.81	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		62.00000	563,000	15.95	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		0.00000	391,000	15.95	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		162.00000	610,000	15.68	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		0.00000	338,000	15.68	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							4,704,291.00	555	28,571
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.27590	6.28070			0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.32030	6.32590			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.36410	6.36780				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		122.00000	119,000	10.49		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		141.00000	143,000	10.49		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		103.00000	101,000	10.75		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		172.00000	175,000	10.75		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		148.00000	145,000	10.57		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		117.00000	119,000	10.57		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		272.00000	269,000	12.92		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		189.00000	192,000	12.92		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		245.00000	242,000	12.88		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		212.00000	215,000	12.88		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		301.00000	297,000	12.95		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		168.00000	170,000	12.95		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Call		31.00000	314,000	13.83		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		1.00000	287,000	13.83		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		0.00000	292,000	13.90		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		20.00000	315,000	13.90		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		81.00000	339,000	13.82		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		1.00000	262,000	13.82		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			1.21840	1.20730				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.23400	1.22310				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 14/12/2012 Foreign Exchange Future			1.25030	1.23850			0.00	0	0
Total YUAN/R Future							0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		712.00000	795,000	15.05	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		139.00000	111,000	15.05	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		411.00000	467,000	15.37	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		338.00000	283,000	15.37	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,118.00000	1,217,000	14.95	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		45.00000	33,000	14.95	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		625.00000	683,000	16.30	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		502.00000	451,000	16.30	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		436.00000	479,000	17.24	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		813.00000	747,000	17.24	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		898.00000	973,000	15.73	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		275.00000	241,000	15.73	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		105.00000	832,000	16.87	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		0.00000	609,000	16.87	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		0.00000	634,000	17.68	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		395.00000	911,000	17.68	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		605.00000	1,095,000	16.20	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		0.00000	372,000	16.20	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures							183,586,707.80	21,099	595,965
Total Options							0.00	0	293,234
Grand Total:							183,586,707.80	21,099	889,199