

Currency Derivatives Daily MTM Report

Daily summary for: 26/03/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012			7.68310	7.79400			137,796,398.50	17,935	213,075
\$ / R	On	17/09/2012			7.78570	7.89770			14,714,973.00	1,890	10,975
\$ / R	On	14/12/2012			7.88670	8.00000			0.00	0	12,531
\$ / R	On	18/03/2013			7.99810	8.11290			0.00	0	8,562
\$ / R	On	13/12/2013			8.18090	8.29630			0.00	0	659
\$ / R	On	12/12/2014			8.84410	8.95220			0.00	0	0
Total \$ / R Future									152,511,371.50	19,825	245,802
\$ / R	On	18/06/2012	7.25	Call		589.00000	491,000	14.42	0.00	0	0
\$ / R	On	18/06/2012	7.25	Put		45.00000	58,000	14.42	0.00	0	0
\$ / R	On	18/06/2012	7.30	Call		547.00000	452,000	14.36	0.00	0	0
\$ / R	On	18/06/2012	7.30	Put		53.00000	69,000	14.36	0.00	0	0
\$ / R	On	18/06/2012	7.20	Call		632.00000	532,000	14.48	0.00	0	0
\$ / R	On	18/06/2012	7.20	Put		38.00000	49,000	14.48	0.00	0	0
\$ / R	On	18/06/2012	8.10	Call		142.00000	111,000	17.87	0.00	0	20,100
\$ / R	On	18/06/2012	8.10	Put		448.00000	528,000	17.87	0.00	0	132
\$ / R	On	18/06/2012	6.75	Put		9.00000	10,000	15.89	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		1,053.00000	943,000	15.89	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		77.00000	61,000	20.28	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		783.00000	878,000	20.28	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		62.00000	49,000	21.15	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		918.00000	1,016,000	21.15	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		54.00000	43,000	21.73	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		1,010.00000	1,110,000	21.73	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		812.00000	706,000	14.71	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		18.00000	23,000	14.71	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		398.00000	321,000	14.98	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		104.00000	138,000	14.98	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		167.00000	131,000	17.30	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		373.00000	448,000	17.30	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		120.00000	95,000	18.48	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		526.00000	612,000	18.48	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		258.00000	203,000	15.89	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		214.00000	270,000	15.89	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,104.00000	1,205,000	22.31	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		48.00000	38,000	22.31	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		282.00000	221,000	15.61	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		188.00000	238,000	15.61	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,486.00000	1,592,000	24.64	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		30.00000	25,000	24.64	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		88.00000	70,000	19.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		694.00000	787,000	19.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Call		766.00000	661,000	14.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		22.00000	28,000	14.66	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		164.00000	211,000	15.45	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		308.00000	244,000	15.45	0.00	0	6,700
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		782.00000	688,000	15.04	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		84.00000	102,000	15.04	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		742.00000	650,000	15.04	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		94.00000	114,000	15.04	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		822.00000	726,000	15.04	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		74.00000	90,000	15.04	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		106.00000	128,000	15.04	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		704.00000	614,000	15.04	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,322.00000	1,418,000	22.18	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		120.00000	104,000	22.18	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		365.00000	313,000	16.97	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		367.00000	427,000	16.97	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		183.00000	158,000	20.07	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		885.00000	972,000	20.07	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,413.00000	1,511,000	22.60	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		111.00000	97,000	22.60	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,055.00000	1,147,000	20.91	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		153.00000	133,000	20.91	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		453.00000	390,000	16.16	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		255.00000	304,000	16.16	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		722.00000	803,000	19.18	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		220.00000	189,000	19.18	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		296.00000	254,000	17.84	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		498.00000	568,000	17.84	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		586.00000	523,000	16.04	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		286.00000	336,000	16.04	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		562.00000	501,000	16.23	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		312.00000	364,000	16.23	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		611.00000	545,000	15.84	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		261.00000	308,000	15.84	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		457.00000	520,000	17.17	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		457.00000	407,000	17.17	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,302.00000	1,395,000	21.11	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		202.00000	182,000	21.11	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		623.00000	565,000	17.21	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		460.00000	517,000	17.21	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		603.00000	547,000	17.39	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		490.00000	549,000	17.39	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		643.00000	584,000	17.03	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		430.00000	486,000	17.03	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,297.00000	1,386,000	20.87	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		310.00000	284,000	20.87	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		566.00000	512,000	17.71	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		553.00000	614,000	17.71	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		604.00000	566,000	20.34	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,286.00000	1,363,000	20.34	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		592.00000	555,000	20.45	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,324.00000	1,402,000	20.45	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		617.00000	577,000	20.24	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,249.00000	1,324,000	20.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,331.00000	1,275,000	19.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		879.00000	931,000	19.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,310.00000	1,255,000	19.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		908.00000	961,000	19.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,348.00000	1,296,000	19.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		846.00000	902,000	19.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		579.00000	624,000	17.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,531.00000	1,468,000	17.96	0.00	0	200
Total \$ / R Option										0.00	0	185,074
Total \$ / R										152 511 371.50	19,825	430,876
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			7.68310	7.79400			38,415.50	5	947
\$ / R MAX	On	17/09/2012	Foreign Exchange Future			7.78570	7.89770			0.00	0	0
\$ / R MAX	On	14/12/2012	Foreign Exchange Future			7.88670	8.00000			0.00	0	0
Total \$ / R MAXI Future										38,415.50	5	947
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Call		9,533.00000	7,543,000	19.39	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Put		65,133.00000	74,233,000	19.39	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.40	Call		8,849.00000	7,014,000	19.69	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.40	Put		69,449.00000	78,704,000	19.69	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.30	Call		10,283.00000	8,125,000	19.08	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.30	Put		60,883.00000	69,815,000	19.08	0.00	0	0

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\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		47,835.00000	41,221,000	15.97	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		23,105.00000	27,691,000	15.97	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		45,314.00000	38,973,000	16.16	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		25,584.00000	30,443,000	16.16	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		50,486.00000	43,597,000	15.78	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		20,756.00000	25,067,000	15.78	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		50,680.00000	45,214,000	16.70	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		38,000.00000	43,864,000	16.70	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		48,634.00000	43,376,000	16.89	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		40,954.00000	47,026,000	16.89	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		52,825.00000	47,131,000	16.51	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		35,145.00000	40,781,000	16.51	0.00	0	0
Total \$ / R MAXI Option									0.00	0	0
Total \$ / R MAXI									38 415.50	5	947
£ / R	On 18/06/2012	Foreign Exchange Future			12.23110	12.37020			16,878,918.00	1,380	55,609
£ / R	On 17/09/2012	Foreign Exchange Future			12.38560	12.52610			0.00	0	1,420
£ / R	On 14/12/2012	Foreign Exchange Future			12.53740	12.67920			0.00	0	0
Total £ / R Future									16,878,918.00	1,380	57,029
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		626.00000	519,000	12.58	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		106.00000	138,000	12.58	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Call		590.00000	487,000	12.65	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Put		120.00000	156,000	12.65	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Call		663.00000	553,000	12.50	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Put		93.00000	122,000	12.50	0.00	0	0

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£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		1,297.00000	1,161,000	14.54	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		27.00000	30,000	14.54	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		400.00000	482,000	13.95	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		270.00000	213,000	13.95	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		249.00000	211,000	16.78	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,173.00000	1,275,000	16.78	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		240.00000	203,000	16.90	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,214.00000	1,317,000	16.90	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		258.00000	218,000	16.66	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,132.00000	1,232,000	16.66	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,253.00000	1,128,000	12.90	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		77.00000	92,000	12.90	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		750.00000	676,000	14.94	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		521.00000	589,000	14.94	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		728.00000	656,000	15.04	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		549.00000	619,000	15.04	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		772.00000	698,000	14.85	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		493.00000	561,000	14.85	0.00	0	0
Total £ / R Option										0.00	0	54,000
Total £ / R										16 878 918.00	1,380	111,029
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09280	0.09490			0.00	0	3,351
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09410	0.09630			0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Future			0.09550	0.09770			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		57.00000	39,000	22.42	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,367.00000	1,559,000	22.42	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		17.00000	10,000	24.95	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,327.00000	2,530,000	24.95	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		218.00000	151,000	19.26	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		528.00000	671,000	19.26	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		660.00000	514,000	17.70	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		330.00000	404,000	17.70	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		289.00000	217,000	20.29	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		959.00000	1,107,000	20.29	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		1,391.00000	1,186,000	17.01	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		61.00000	76,000	17.01	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		846.00000	706,000	18.63	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		416.00000	496,000	18.63	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		455.00000	374,000	20.79	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		1,025.00000	1,164,000	20.79	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		1,543.00000	1,350,000	17.99	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		113.00000	140,000	17.99	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			10.24000	10.35120			16,189,440.00	1,581	45,080
€ / R	On	17/09/2012	Foreign Exchange Future			10.38260	10.49510			0.00	0	1,250
€ / R	On	14/12/2012	Foreign Exchange Future			10.52390	10.63740			3,157,170.00	300	8,000
€ / R	On	13/12/2013	Foreign Exchange Future			10.86840	10.98840			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										19,346,610.00	1,881	54,830
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		233.00000	187,000	13.11	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		282.00000	347,000	13.11	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		214.00000	171,000	13.29	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		313.00000	381,000	13.29	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		253.00000	203,000	12.93	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		252.00000	313,000	12.93	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		226.00000	282,000	12.75	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		277.00000	222,000	12.75	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		609.00000	515,000	12.09	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		58.00000	75,000	12.09	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		783.00000	680,000	12.25	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		32.00000	40,000	12.25	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		921.00000	814,000	12.47	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		20.00000	24,000	12.47	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		567.00000	478,000	12.14	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		66.00000	88,000	12.14	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		122.00000	157,000	12.35	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		423.00000	347,000	12.35	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		380.00000	454,000	13.65	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		181.00000	144,000	13.65	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		337.00000	287,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		567.00000	630,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		318.00000	269,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		598.00000	662,000	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		329.00000	305,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		509.00000	598,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,101.00000	1,001,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		56.00000	68,000	13.00	0.00	0	10,200
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		630.00000	553,000	13.65	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		383.00000	419,000	13.65	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		606.00000	531,000	13.76	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		409.00000	447,000	13.76	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		655.00000	576,000	13.54	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		358.00000	392,000	13.54	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		683.00000	604,000	15.11	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,188.00000	1,229,000	15.11	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		669.00000	591,000	15.19	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,224.00000	1,266,000	15.19	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		698.00000	618,000	15.03	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,153.00000	1,193,000	15.03	0.00	0	0
Total € / R Option										0.00	0	54,160
Total € / R										19 346 610.00	1,881	108,990
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.01330	8.05970			0.00	0	22,831
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.04130	8.08770			0.00	0	2,636
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.07100	8.11820			0.00	0	100
Total AU\$ / R Future										0.00	0	25,567
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		454.00000	414,000	11.71	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		44.00000	51,000	11.71	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		414.00000	375,000	11.69		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		54.00000	62,000	11.69		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		497.00000	454,000	11.73		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		37.00000	41,000	11.73		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		226.00000	207,000	13.08		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		375.00000	402,000	13.08		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		209.00000	191,000	13.22		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		408.00000	436,000	13.22		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		243.00000	223,000	12.94		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		342.00000	368,000	12.94		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		373.00000	349,000	13.08		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		344.00000	367,000	13.08		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		352.00000	329,000	13.19		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		373.00000	397,000	13.19		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		397.00000	370,000	12.98		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		318.00000	338,000	12.98		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								0.00	0	25,567
CAD/ R On 18/06/2012 Foreign Exchange Future			7.73700	7.77260				0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			7.82360	7.85960				0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Future			7.90780	7.94420				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		75.00000	65,000	13.83		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		452.00000	478,000	13.83		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		67.00000	58,000	14.05		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		494.00000	521,000	14.05		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		84.00000	73,000	13.60		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		411.00000	436,000	13.60		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		336.00000	308,000	11.49		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		185.00000	193,000	11.49		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		308.00000	282,000	11.52		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		207.00000	217,000	11.52		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		365.00000	336,000	11.46		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		164.00000	171,000	11.46		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		395.00000	370,000	11.87		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		254.00000	266,000	11.87		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Call		370.00000	346,000	11.93		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		279.00000	292,000	11.93		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		422.00000	396,000	11.81		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		231.00000	242,000	11.81		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				0.00140				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			0.20500	0.16410				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			0.00250	0.00490			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			0.03680	0.05770			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			0.08000	0.10470			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			0.10120	0.09810			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			0.10510	0.10520			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			0.07890	0.08450			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			0.03950	0.04340			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			8.50440	8.59190			21,363,052.80	2,512	27,619
CHF / R On 17/09/2012 Foreign Exchange Future			8.62900	8.71800			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			8.75400	8.84400			0.00	0	0
Total CHF / R Future							21,363,052.80	2,512	27,669
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		101.00000	85,000	17.24	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		609.00000	681,000	17.24	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		92.00000	78,000	17.44	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		650.00000	724,000	17.44	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		110.00000	92,000	17.05	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		568.00000	638,000	17.05	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		363.00000	333,000	16.28	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		395.00000	454,000	16.28	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		345.00000	316,000	16.46	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		427.00000	487,000	16.46	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		383.00000	351,000	16.11	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		365.00000	422,000	16.11	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		628.00000	594,000	15.72	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		290.00000	346,000	15.72	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		602.00000	570,000	15.86	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		314.00000	372,000	15.86	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		654.00000	618,000	15.58	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		266.00000	320,000	15.58	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							21 363 052.80	2,512	27,669
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.28090	6.32360			0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.33800	6.38120			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			6.38010	6.42370				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		140.00000	115,000	10.34		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		116.00000	134,000	10.34		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		119.00000	96,000	10.60		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		145.00000	165,000	10.60		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		170.00000	141,000	10.44		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		96.00000	110,000	10.44		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		304.00000	274,000	12.87		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		166.00000	179,000	12.87		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		275.00000	247,000	12.86		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		187.00000	202,000	12.86		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		334.00000	303,000	12.88		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		146.00000	158,000	12.88		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Call		345.00000	318,000	13.77		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		259.00000	275,000	13.77		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		320.00000	294,000	13.79		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		284.00000	301,000	13.79		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		372.00000	343,000	13.75		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		236.00000	250,000	13.75		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			1.21450	1.23400				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.23020	1.24990				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			1.24610	1.26610			0.00	0	0
Total YUAN/R Future							0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		920.00000	753,000	14.90	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		80.00000	108,000	14.90	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		557.00000	431,000	15.31	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		217.00000	286,000	15.31	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,374.00000	1,175,000	14.70	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		34.00000	30,000	14.70	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		770.00000	652,000	16.30	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		379.00000	458,000	16.30	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		543.00000	454,000	17.30	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		652.00000	760,000	17.30	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,088.00000	937,000	15.70	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		197.00000	243,000	15.70	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		913.00000	800,000	16.85	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		532.00000	619,000	16.85	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		697.00000	607,000	17.71	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		816.00000	926,000	17.71	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,198.00000	1,058,000	16.16	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		317.00000	377,000	16.16	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							210 138 367.80	25,603	593,875
Total Options							0.00	0	293,234
Grand Total:							210,138,367.80	25,603	887,109