

Currency Derivatives Daily MTM Report

Daily summary for: 27/03/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012			7.69020	7.68310			47,879,185.20	6,226	211,575
\$ / R	On	17/09/2012			7.79340	7.78570			4,013,601.00	515	11,475
\$ / R	On	14/12/2012			7.89550	7.88670			3,947,750.00	500	12,531
\$ / R	On	18/03/2013			8.00780	7.99810			0.00	0	8,562
\$ / R	On	13/12/2013			8.19270	8.18090			0.00	0	659
\$ / R	On	12/12/2014			8.85220	8.84410			0.00	0	0
Total \$ / R Future									55,840,536.20	7,241	244,802
\$ / R	On	18/06/2012	7.25	Call		491.00000	494,000	14.27	0.00	0	0
\$ / R	On	18/06/2012	7.25	Put		58.00000	54,000	14.27	0.00	0	0
\$ / R	On	18/06/2012	7.30	Call		452.00000	455,000	14.20	0.00	0	0
\$ / R	On	18/06/2012	7.30	Put		69.00000	65,000	14.20	0.00	0	0
\$ / R	On	18/06/2012	7.20	Call		532.00000	536,000	14.35	0.00	0	0
\$ / R	On	18/06/2012	7.20	Put		49.00000	46,000	14.35	0.00	0	0
\$ / R	On	18/06/2012	8.10	Call		111.00000	109,000	17.65	0.00	0	20,100
\$ / R	On	18/06/2012	8.10	Put		528.00000	519,000	17.65	0.00	0	132
\$ / R	On	18/06/2012	6.75	Put		10.00000	9,000	15.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		943.00000	949,000	15.83	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		61.00000	59,000	20.08	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		878.00000	869,000	20.08	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		49.00000	48,000	20.96	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		1,016.00000	1,008,000	20.96	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		43.00000	42,000	21.55	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		1,110.00000	1,102,000	21.55	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		706.00000	711,000	14.64	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		23.00000	21,000	14.64	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		321.00000	322,000	14.79	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		138.00000	132,000	14.79	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		131.00000	129,000	17.08	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		448.00000	439,000	17.08	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		95.00000	93,000	18.26	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		612.00000	603,000	18.26	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		203.00000	201,000	15.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		270.00000	261,000	15.66	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,205.00000	1,197,000	22.13	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		38.00000	37,000	22.13	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		221.00000	220,000	15.37	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		238.00000	230,000	15.37	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,592.00000	1,584,000	24.47	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		25.00000	24,000	24.47	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		70.00000	68,000	19.48	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		787.00000	778,000	19.48	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		661.00000	666,000	14.57	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		28.00000	26,000	14.57	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		211.00000	203,000	15.23	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		244.00000	243,000	15.23	0.00	0	6,700
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		688.00000	690,000	14.84	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		102.00000	97,000	14.84	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		650.00000	652,000	14.84	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		114.00000	109,000	14.84	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		726.00000	729,000	14.84	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		90.00000	86,000	14.84	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		128.00000	123,000	14.85	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		614.00000	616,000	14.85	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,418.00000	1,410,000	22.04	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		104.00000	103,000	22.04	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		313.00000	313,000	16.83	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		427.00000	420,000	16.83	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		158.00000	157,000	19.93	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		972.00000	964,000	19.93	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,511.00000	1,502,000	22.46	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		97.00000	95,000	22.46	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,147.00000	1,138,000	20.77	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		133.00000	131,000	20.77	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		390.00000	390,000	16.01	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		304.00000	297,000	16.01	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		803.00000	795,000	19.04	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		189.00000	188,000	19.04	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		254.00000	253,000	17.71	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		568.00000	560,000	17.71	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		523.00000	526,000	15.99	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		336.00000	331,000	15.99	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		501.00000	504,000	16.18	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		364.00000	359,000	16.18	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		545.00000	549,000	15.80	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		308.00000	304,000	15.80	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		520.00000	514,000	17.12	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		407.00000	409,000	17.12	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,395.00000	1,388,000	21.06	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		182.00000	183,000	21.06	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		565.00000	563,000	17.01	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		517.00000	505,000	17.01	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		547.00000	546,000	17.20	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		549.00000	538,000	17.20	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		584.00000	582,000	16.82	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		486.00000	474,000	16.82	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,386.00000	1,372,000	20.64	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		284.00000	280,000	20.64	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		512.00000	510,000	17.51	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		614.00000	602,000	17.51	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		566.00000	532,000	19.43	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,363.00000	1,317,000	19.43	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		555.00000	521,000	19.54	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,402.00000	1,356,000	19.54	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		577.00000	543,000	19.32	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,324.00000	1,278,000	19.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,275.00000	1,215,000	18.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		931.00000	863,000	18.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,255.00000	1,195,000	18.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		961.00000	893,000	18.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,296.00000	1,235,000	18.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		902.00000	833,000	18.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		624.00000	562,000	16.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,468.00000	1,414,000	16.79	0.00	0	200
Total \$ / R Option										0.00	0	185,074
Total \$ / R										55,840,536.20	7,241	429,876
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			7.69020	7.68310			38,451.00	5	947
\$ / R MAX	On	17/09/2012	Foreign Exchange Future			7.79340	7.78570			0.00	0	0
\$ / R MAX	On	14/12/2012	Foreign Exchange Future			7.89550	7.88670			0.00	0	0
Total \$ / R MAXI Future										38,451.00	5	947
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Call		7,543.00000	7,353,000	19.18	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Put		74,233.00000	73,333,000	19.18	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.40	Call		7,014.00000	6,829,000	19.48	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.40	Put		78,704.00000	77,809,000	19.48	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.30	Call		8,125.00000	7,930,000	18.87	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.30	Put		69,815.00000	68,910,000	18.87	0.00	0	0

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\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		41,221.00000	41,256,000	15.82	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		27,691.00000	26,956,000	15.82	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		38,973.00000	38,993,000	16.01	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		30,443.00000	29,693,000	16.01	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		43,597.00000	43,649,000	15.62	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		25,067.00000	24,349,000	15.62	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		45,214.00000	45,474,000	16.66	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		43,864.00000	43,244,000	16.66	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		43,376.00000	43,619,000	16.84	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		47,026.00000	46,389,000	16.84	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		47,131.00000	47,410,000	16.46	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		40,781.00000	40,180,000	16.46	0.00	0	0
Total \$ / R MAXI Option									0.00	0	0
Total \$ / R MAXI									38,451.00	5	947
£ / R	On 18/06/2012	Foreign Exchange Future			12.27010	12.23110			42,270,494.50	3,445	53,485
£ / R	On 17/09/2012	Foreign Exchange Future			12.42650	12.38560			86,985.50	7	1,413
£ / R	On 14/12/2012	Foreign Exchange Future			12.58030	12.53740			0.00	0	0
Total £ / R Future									42,357,480.00	3,452	54,898
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		519.00000	536,000	12.09	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		138.00000	116,000	12.09	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Call		487.00000	503,000	12.16	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Put		156.00000	133,000	12.16	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Call		553.00000	572,000	12.01	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Put		122.00000	102,000	12.01	0.00	0	0

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£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		1,161.00000	1,196,000	14.40	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		30.00000	26,000	14.40	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		482.00000	447,000	13.54	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		213.00000	217,000	13.54	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		211.00000	213,000	16.54	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,275.00000	1,237,000	16.54	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		203.00000	205,000	16.66	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,317.00000	1,279,000	16.66	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		218.00000	221,000	16.41	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,232.00000	1,195,000	16.41	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,128.00000	1,160,000	12.83	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		92.00000	84,000	12.83	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		676.00000	695,000	14.85	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		589.00000	565,000	14.85	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		656.00000	674,000	14.96	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		619.00000	594,000	14.96	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		698.00000	716,000	14.75	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		561.00000	536,000	14.75	0.00	0	0
Total £ / R Option										0.00	0	54,000
Total £ / R										42,357,480.00	3,452	108,898
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09250	0.09280			0.00	0	3,351
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09390	0.09410			0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Future			0.09520	0.09550			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		39.00000	36,000	22.50	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,559.00000	1,586,000	22.50	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		10.00000	9,000	24.94	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,530.00000	2,559,000	24.94	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		151.00000	141,000	19.31	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		671.00000	691,000	19.31	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		514.00000	498,000	17.56	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		404.00000	408,000	17.56	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		217.00000	210,000	20.26	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		1,107.00000	1,120,000	20.26	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		1,186.00000	1,163,000	16.65	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		76.00000	73,000	16.65	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		706.00000	684,000	18.52	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		496.00000	504,000	18.52	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		374.00000	360,000	20.74	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		1,164.00000	1,180,000	20.74	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		1,350.00000	1,318,000	17.68	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		140.00000	138,000	17.68	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			10.24970	10.24000			5,227,347.00	510	45,090
€ / R	On	17/09/2012	Foreign Exchange Future			10.39270	10.38260			5,196,350.00	500	1,250
€ / R	On	14/12/2012	Foreign Exchange Future			10.53440	10.52390			0.00	0	8,000
€ / R	On	13/12/2013	Foreign Exchange Future			10.88150	10.86840			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										10,423,697.00	1,010	54,840
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		187.00000	182,000	12.71	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		347.00000	332,000	12.71	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		171.00000	166,000	12.89	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		381.00000	366,000	12.89	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		203.00000	199,000	12.53	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		313.00000	299,000	12.53	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		282.00000	267,000	12.34	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		222.00000	217,000	12.34	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		515.00000	518,000	11.82	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		75.00000	68,000	11.82	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		680.00000	686,000	12.05	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		40.00000	36,000	12.05	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		814.00000	822,000	12.31	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		24.00000	22,000	12.31	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		478.00000	480,000	11.86	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		88.00000	80,000	11.86	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		157.00000	145,000	12.01	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		347.00000	345,000	12.01	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		454.00000	439,000	13.26	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		144.00000	139,000	13.26	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		287.00000	262,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		630.00000	595,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		269.00000	245,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		662.00000	628,000	14.00	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		305.00000	280,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		598.00000	563,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,001.00000	994,000	12.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		68.00000	51,000	12.00	0.00	0	10,200
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		553.00000	551,000	13.46	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		419.00000	407,000	13.46	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		531.00000	529,000	13.56	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		447.00000	435,000	13.56	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		576.00000	575,000	13.36	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		392.00000	381,000	13.36	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		604.00000	605,000	15.03	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,229.00000	1,217,000	15.03	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		591.00000	592,000	15.11	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,266.00000	1,254,000	15.11	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		618.00000	618,000	14.95	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,193.00000	1,180,000	14.95	0.00	0	0
Total € / R Option										0.00	0	54,160
Total € / R										10,423,697.00	1,010	109,000
AU\$ / R	On	18/06/2012	Foreign Exchange Future			7.98950	8.01330			0.00	0	22,831
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.01810	8.04130			0.00	0	2,636
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.04880	8.07100			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		414.00000	394,000	11.68	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		51.00000	55,000	11.68	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		375.00000	356,000	11.67		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		62.00000	67,000	11.67		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		454.00000	433,000	11.69		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		41.00000	44,000	11.69		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		207.00000	198,000	13.16		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		402.00000	416,000	13.16		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		191.00000	183,000	13.30		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		436.00000	451,000	13.30		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		223.00000	214,000	13.03		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		368.00000	382,000	13.03		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		349.00000	335,000	13.01		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		367.00000	375,000	13.01		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		329.00000	316,000	13.13		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		397.00000	406,000	13.13		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		370.00000	356,000	12.91		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		338.00000	346,000	12.91		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			7.72970	7.73700				0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			7.81670	7.82360				0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Future			7.90170	7.90780				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		65.00000	60,000	13.60		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		478.00000	480,000	13.60		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		58.00000	53,000	13.82		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		521.00000	523,000	13.82		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		73.00000	68,000	13.37		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		436.00000	438,000	13.37		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		308.00000	298,000	11.26		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		193.00000	190,000	11.26		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		282.00000	272,000	11.29		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		217.00000	214,000	11.29		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		336.00000	326,000	11.22		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		171.00000	168,000	11.22		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		370.00000	362,000	11.69		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		266.00000	264,000	11.69		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Call		346.00000	338,000	11.76		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		292.00000	290,000	11.76		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		396.00000	387,000	11.62		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		242.00000	239,000	11.62		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	10
CF CANDOn 30/03/2012 Foreign Exchange Future				0.00000				0.00	0	0
Total CF CANDO CAAN Future								0.00	0	0
Total CF CANDO CAAN								0.00	0	0
CF CANDOn 30/03/2012 Foreign Exchange Future			0.20240	0.20500				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	0.00250			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			0.03710	0.03680			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			0.08180	0.08000			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			0.10400	0.10120			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			0.10440	0.10510			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			0.07420	0.07890			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			0.03620	0.03950			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			8.50550	8.50440			6,379,125.00	750	28,369
CHF / R On 17/09/2012 Foreign Exchange Future			8.63040	8.62900			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			8.75540	8.75400				0.00	0	0
Total CHF / R Future								6,379,125.00	750	28,419
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		85.00000	76,000	16.60		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		681.00000	671,000	16.60		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		78.00000	69,000	16.81		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		724.00000	714,000	16.81		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		92.00000	83,000	16.39		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		638.00000	628,000	16.39		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		333.00000	323,000	15.89		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		454.00000	443,000	15.89		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		316.00000	307,000	16.07		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		487.00000	477,000	16.07		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		351.00000	341,000	15.70		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		422.00000	411,000	15.70		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		594.00000	587,000	15.49		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		346.00000	337,000	15.49		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		570.00000	564,000	15.63		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		372.00000	364,000	15.63		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		618.00000	612,000	15.34		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		320.00000	312,000	15.34		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								6,379,125.00	750	28,419
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.27990	6.28090				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.33720	6.33800				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			6.38110	6.38010			0.00	0	0
Total NZ\$ / R Future							0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		115.00000	114,000	10.35	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		134.00000	134,000	10.35	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		96.00000	95,000	10.59	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		165.00000	165,000	10.59	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		141.00000	136,000	10.11	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		110.00000	106,000	10.11	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		274.00000	274,000	12.89	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		179.00000	180,000	12.89	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		247.00000	247,000	12.89	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		202.00000	203,000	12.89	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		303.00000	302,000	12.89	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		158.00000	158,000	12.89	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Call		318.00000	317,000	13.70	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		275.00000	273,000	13.70	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		294.00000	293,000	13.73	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		301.00000	299,000	13.73	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		343.00000	342,000	13.68	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		250.00000	248,000	13.68	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			1.21700	1.21450			0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.23220	1.23020			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			1.24800	1.24610			0.00	0	0
Total YUAN/R Future							0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		753.00000	770,000	14.83	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		108.00000	100,000	14.83	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		431.00000	440,000	15.18	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		286.00000	270,000	15.18	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,175.00000	1,197,000	14.70	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		30.00000	27,000	14.70	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		652.00000	655,000	16.11	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		458.00000	441,000	16.11	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		454.00000	455,000	17.12	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		760.00000	741,000	17.12	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		937.00000	944,000	15.47	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		243.00000	230,000	15.47	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		800.00000	801,000	16.65	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		619.00000	601,000	16.65	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		607.00000	607,000	17.52	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		926.00000	907,000	17.52	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,058.00000	1,061,000	15.92	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		377.00000	361,000	15.92	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							115,039,289.20	12,458	591,504
Total Options							0.00	0	293,234
Grand Total:							115,039,289.20	12,458	884,738