

Currency Derivatives Daily MTM Report

Daily summary for: 30/03/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012			7.76170	7.84360			394,139,126.00	50,780	198,729
\$ / R	On	17/09/2012			7.86550	7.94830			196,637.50	25	11,500
\$ / R	On	14/12/2012			7.96710	8.05170			199,177.50	25	12,186
\$ / R	On	18/03/2013			8.07860	8.16590			0.00	0	8,562
\$ / R	On	13/12/2013			8.26580	8.35310			0.00	0	659
\$ / R	On	12/12/2014			8.92790	9.00820			0.00	0	0
Total \$ / R Future									394,534,941.00	50,830	231,636
\$ / R	On	18/06/2012	7.25	Call		626.00000	551,000	14.23	0.00	0	0
\$ / R	On	18/06/2012	7.25	Put		32.00000	39,000	14.23	0.00	0	0
\$ / R	On	18/06/2012	7.30	Call		582.00000	510,000	14.17	0.00	0	0
\$ / R	On	18/06/2012	7.30	Put		38.00000	48,000	14.17	0.00	0	0
\$ / R	On	18/06/2012	7.20	Call		670.00000	594,000	14.29	0.00	0	0
\$ / R	On	18/06/2012	7.20	Put		26.00000	32,000	14.29	0.00	0	0
\$ / R	On	18/06/2012	8.10	Call		143.00000	121,000	17.23	0.00	0	20,100
\$ / R	On	18/06/2012	8.10	Put		399.00000	459,000	17.23	0.00	0	132
\$ / R	On	18/06/2012	6.75	Put		5.00000	6,000	15.99	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		1,099.00000	1,018,000	15.99	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		74.00000	64,000	19.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		730.00000	802,000	19.63	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		60.00000	51,000	20.51	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		866.00000	939,000	20.51	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		52.00000	44,000	21.09	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		958.00000	1,032,000	21.09	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		856.00000	776,000	14.54	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		12.00000	14,000	14.54	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		422.00000	364,000	14.55	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		78.00000	102,000	14.55	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		170.00000	144,000	16.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		326.00000	382,000	16.67	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		120.00000	102,000	17.81	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		476.00000	540,000	17.81	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		270.00000	227,000	15.28	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		176.00000	215,000	15.28	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,051.00000	1,127,000	21.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		45.00000	39,000	21.66	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		297.00000	251,000	15.13	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		153.00000	189,000	15.13	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,434.00000	1,512,000	23.96	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		28.00000	24,000	23.96	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		87.00000	74,000	19.03	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		643.00000	712,000	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	18/06/2012	Foreign Exchange Option	7.05	Call		808.00000	729,000	14.48	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		14.00000	17,000	14.48	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		131.00000	164,000	14.98	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		325.00000	276,000	14.98	0.00	0	6,700
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		816.00000	744,000	14.70	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		68.00000	79,000	14.70	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		775.00000	705,000	14.71	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		77.00000	90,000	14.71	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		857.00000	785,000	14.68	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		59.00000	70,000	14.68	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		87.00000	102,000	14.73	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		735.00000	667,000	14.73	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,271.00000	1,342,000	21.60	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		119.00000	107,000	21.60	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		375.00000	338,000	16.52	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		327.00000	373,000	16.52	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		184.00000	166,000	19.54	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		836.00000	901,000	19.54	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,362.00000	1,434,000	22.01	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		110.00000	99,000	22.01	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,005.00000	1,073,000	20.37	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		153.00000	138,000	20.37	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		469.00000	424,000	15.74	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		221.00000	259,000	15.74	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		674.00000	736,000	18.67	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		222.00000	201,000	18.67	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		302.00000	273,000	17.38	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		454.00000	508,000	17.38	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		609.00000	562,000	15.79	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		257.00000	295,000	15.79	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		583.00000	539,000	15.98	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		281.00000	322,000	15.98	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		635.00000	587,000	15.60	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		233.00000	270,000	15.60	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		422.00000	470,000	16.93	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		474.00000	437,000	16.93	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,256.00000	1,326,000	20.85	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		208.00000	193,000	20.85	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		638.00000	597,000	16.87	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		422.00000	468,000	16.87	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		617.00000	578,000	17.06	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		451.00000	499,000	17.06	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		659.00000	617,000	16.69	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		393.00000	438,000	16.69	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,249.00000	1,317,000	20.51	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		315.00000	296,000	20.51	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		579.00000	541,000	17.40	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		513.00000	562,000	17.40	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		587.00000	561,000	19.44	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,212.00000	1,273,000	19.44	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		575.00000	549,000	19.55	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,250.00000	1,311,000	19.55	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		599.00000	572,000	19.33	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,174.00000	1,234,000	19.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,297.00000	1,260,000	18.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		789.00000	832,000	18.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,279.00000	1,240,000	18.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		821.00000	862,000	18.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,316.00000	1,281,000	18.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		758.00000	803,000	18.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		506.00000	535,000	16.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,514.00000	1,463,000	16.75	0.00	0	200
Total \$ / R Option										0.00	0	185,074
Total \$ / R										394,534,941.00	50,830	416,710
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			7.76170	7.84360			0.00	0	882
\$ / R MAX	On	17/09/2012	Foreign Exchange Future			7.86550	7.94830			0.00	0	0
\$ / R MAX	On	14/12/2012	Foreign Exchange Future			7.96710	8.05170			0.00	0	0
Total \$ / R MAXI Future										0.00	0	882
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Call		9,373.00000	7,988,000	18.72	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Put		60,013.00000	66,818,000	18.72	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.40	Call		8,663.00000	7,389,000	19.03	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.40	Put		64,303.00000	71,219,000	19.03	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.30	Call		10,155.00000	8,649,000	18.42	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.30	Put		55,795.00000	62,479,000	18.42	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		49,518.00000	44,784,000	15.55	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		19,728.00000	23,274,000	15.55	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		46,846.00000	42,331,000	15.74	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		22,056.00000	25,821,000	15.74	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		52,329.00000	47,372,000	15.36	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		17,539.00000	20,862,000	15.36	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		52,608.00000	48,610,000	16.45	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		34,758.00000	39,220,000	16.45	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		50,464.00000	46,632,000	16.64	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		37,614.00000	42,242,000	16.64	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		54,856.00000	50,686,000	16.26	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		32,006.00000	36,296,000	16.26	0.00	0	0
Total \$ / R MAXI Option									0.00	0	0
Total \$ / R MAXI									0.00	0	882
£ / R	On 18/06/2012	Foreign Exchange Future			12.39280	12.46410			13,148,760.80	1,061	61,858
£ / R	On 17/09/2012	Foreign Exchange Future			12.55100	12.62290			0.00	0	1,413
£ / R	On 14/12/2012	Foreign Exchange Future			12.70550	12.77950			0.00	0	0
Total £ / R Future									13,148,760.80	1,061	63,271
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		685.00000	635,000	12.58	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		71.00000	92,000	12.58	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Call		647.00000	598,000	12.65	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Put		83.00000	105,000	12.65	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Call		729.00000	672,000	12.50	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Put		65.00000	79,000	12.50	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		1,385.00000	1,316,000	15.37	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		21.00000	23,000	15.37	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		331.00000	376,000	13.77	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		295.00000	269,000	13.77	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		267.00000	248,000	16.68	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,094.00000	1,147,000	16.68	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		258.00000	239,000	16.80	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,135.00000	1,188,000	16.80	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		277.00000	257,000	16.56	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,054.00000	1,106,000	16.56	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,331.00000	1,269,000	12.94	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		58.00000	68,000	12.94	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		793.00000	755,000	14.65	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		464.00000	500,000	14.65	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		769.00000	732,000	14.75	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		490.00000	527,000	14.75	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		817.00000	778,000	14.55	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		438.00000	473,000	14.55	0.00	0	0
Total £ / R Option										0.00	0	54,000
Total £ / R										13,148,760.80	1,061	117,271
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09440	0.09540			0.00	0	3,351
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09580	0.09680			0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Future			0.09720	0.09820			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		56.00000	49,000	22.29	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,316.00000	1,409,000	22.29	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		15.00000	13,000	24.86	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,275.00000	2,373,000	24.86	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		223.00000	195,000	19.24	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		483.00000	555,000	19.24	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		655.00000	597,000	17.18	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		275.00000	317,000	17.18	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		272.00000	248,000	19.65	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		892.00000	968,000	19.65	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		1,419.00000	1,328,000	16.44	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		39.00000	48,000	16.44	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		850.00000	792,000	18.21	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		370.00000	412,000	18.21	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		447.00000	417,000	20.30	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		967.00000	1,037,000	20.30	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		1,571.00000	1,484,000	17.59	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		91.00000	104,000	17.59	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			10.33910	10.41490			3,918,518.90	379	46,075
€ / R	On	17/09/2012	Foreign Exchange Future			10.48390	10.55970			0.00	0	1,250
€ / R	On	14/12/2012	Foreign Exchange Future			10.62530	10.70340			0.00	0	8,000
€ / R	On	13/12/2013	Foreign Exchange Future			10.97470	11.05570			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										3,918,518.90	379	55,825
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		246.00000	219,000	12.82	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		231.00000	280,000	12.82	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		226.00000	201,000	13.01	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		261.00000	312,000	13.01	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		271.00000	239,000	12.63	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		206.00000	250,000	12.63	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		182.00000	223,000	12.57	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		297.00000	262,000	12.57	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		654.00000	592,000	12.11	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		39.00000	53,000	12.11	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		836.00000	768,000	12.50	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		21.00000	29,000	12.50	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		978.00000	906,000	12.79	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		13.00000	17,000	12.79	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		611.00000	550,000	12.01	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		46.00000	61,000	12.01	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		89.00000	117,000	12.26	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		454.00000	406,000	12.26	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		325.00000	380,000	13.39	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		190.00000	169,000	13.39	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		359.00000	324,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		525.00000	566,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		339.00000	305,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		555.00000	597,000	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		352.00000	344,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		468.00000	536,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,155.00000	1,087,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		45.00000	53,000	13.00	0.00	0	10,200
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		645.00000	608,000	13.63	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		332.00000	373,000	13.63	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		620.00000	584,000	13.73	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		357.00000	399,000	13.73	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		671.00000	632,000	13.52	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		308.00000	347,000	13.52	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		663.00000	644,000	15.04	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,100.00000	1,162,000	15.04	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		648.00000	630,000	15.12	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,135.00000	1,198,000	15.12	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		677.00000	658,000	14.96	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,064.00000	1,126,000	14.96	0.00	0	0
Total € / R Option										0.00	0	54,160
Total € / R										3,918,518.90	379	109,985
AU\$ / R	On	18/06/2012	Foreign Exchange Future			7.97320	8.02700			47,839.20	6	22,825
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.00470	8.05840			0.00	0	2,636
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.03890	8.09250			0.00	0	100
Total AU\$ / R Future										47,839.20	6	25,561
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		421.00000	377,000	11.49	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		44.00000	54,000	11.49	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		381.00000	339,000	11.46	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		54.00000	66,000	11.46	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		462.00000	416,000	11.52	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		35.00000	43,000	11.52	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		206.00000	187,000	13.01	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		384.00000	419,000	13.01	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		191.00000	173,000	13.15	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		419.00000	455,000	13.15	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		223.00000	203,000	12.87	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		351.00000	385,000	12.87	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		348.00000	323,000	12.83	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		345.00000	373,000	12.83	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		327.00000	304,000	12.95	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		374.00000	404,000	12.95	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		371.00000	343,000	12.73	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		318.00000	343,000	12.73	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							47,839.20	6	25,561
CAD/ R On 18/06/2012 Foreign Exchange Future			7.75370	7.83870			0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			7.84120	7.92680			0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Future			7.92570	8.01290			0.00	0	0
Total CAD/ R Future							0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		80.00000	62,000	13.55	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		391.00000	458,000	13.55	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		71.00000	55,000	13.77		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		432.00000	501,000	13.77		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		90.00000	70,000	13.31		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		351.00000	416,000	13.31		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		362.00000	310,000	11.22		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		144.00000	178,000	11.22		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		332.00000	284,000	11.29		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		164.00000	202,000	11.29		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		393.00000	338,000	11.14		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		125.00000	156,000	11.14		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		422.00000	372,000	11.64		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		213.00000	250,000	11.64		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Call		395.00000	348,000	11.72		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		236.00000	276,000	11.72		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		450.00000	398,000	11.56		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		191.00000	226,000	11.56		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				0.00000				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			0.17640	0.14540				0.00	0	0
Total CF CANDO CAAO Future								0.00	0	0
Total CF CANDO CAAO								0.00	0	0

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				0.00000			0.00	0	0
Total CF CANDO CAAX Future							0.00	0	0
Total CF CANDO CAAX							0.00	0	0
CF CANDO On 30/04/2012 Foreign Exchange Future			0.04330	0.05890			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			0.09190	0.11200			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			0.17240	0.14850			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			0.03100	0.05540			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			0.11500	0.08670			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			0.01670	0.02240			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			8.59720	8.65390			0.00	0	31,419
CHF / R On 17/09/2012 Foreign Exchange Future			8.72390	8.78070			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			8.84930	8.90780			0.00	0	0
Total CHF / R Future							0.00	0	31,469
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		109.00000	94,000	16.65	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		555.00000	597,000	16.65	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		100.00000	86,000	16.85	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		596.00000	639,000	16.85	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		119.00000	103,000	16.45	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		515.00000	556,000	16.45	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		391.00000	359,000	15.60	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		360.00000	385,000	15.60	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		371.00000	340,000	15.78	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		390.00000	416,000	15.78	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		412.00000	379,000	15.42	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		331.00000	355,000	15.42	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		670.00000	630,000	15.00	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		268.00000	286,000	15.00	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		644.00000	605,000	15.15	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		292.00000	311,000	15.15	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		697.00000	657,000	14.86	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		245.00000	263,000	14.86	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							0.00	0	31,469
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.32800	6.34910			0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.38570	6.40670			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			6.42870	6.45090				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		150.00000	134,000	10.16		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		101.00000	106,000	10.16		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		122.00000	112,000	10.38		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		123.00000	134,000	10.38		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		180.00000	164,000	10.31		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		81.00000	86,000	10.31		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		316.00000	298,000	12.72		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		152.00000	155,000	12.72		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		287.00000	270,000	12.72		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		173.00000	177,000	12.72		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		347.00000	328,000	12.73		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		133.00000	135,000	12.73		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Call		357.00000	341,000	13.65		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		243.00000	250,000	13.65		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		331.00000	315,000	13.66		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		267.00000	274,000	13.66		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		384.00000	368,000	13.64		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		220.00000	227,000	13.64		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			1.23050	1.24210				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.24600	1.25790				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			1.26190	1.27400				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		978.00000	879,000	14.94		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		57.00000	74,000	14.94		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		593.00000	520,000	15.26		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		172.00000	215,000	15.26		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,445.00000	1,334,000	16.51		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		24.00000	29,000	16.51		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		800.00000	731,000	16.00		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		329.00000	379,000	16.00		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		559.00000	509,000	16.96		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		588.00000	657,000	16.96		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,135.00000	1,042,000	15.42		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		164.00000	190,000	15.42		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		941.00000	875,000	16.57		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		481.00000	536,000	16.57		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		716.00000	665,000	17.42		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		756.00000	826,000	17.42		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,240.00000	1,154,000	15.87		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		280.00000	315,000	15.87		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							411,650,059.90	52,276	478,175
Total Options							0.00	0	293,234
Grand Total:							411,650,059.90	52,276	771,409