



Currency Derivatives Daily MTM Report

Daily summary for: 03/04/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 18/06/2012 Foreign Exchange Future			7.76260	7.73350			49,711,690.40	6,404	190,437
\$ / R On 17/09/2012 Foreign Exchange Future			7.86610	7.83720			4,113,970.30	523	10,923
\$ / R On 14/12/2012 Foreign Exchange Future			7.96790	7.93860			0.00	0	18,686
\$ / R On 18/03/2013 Foreign Exchange Future			8.07540	8.05060			0.00	0	8,562
\$ / R On 13/12/2013 Foreign Exchange Future			8.26460	8.23730			0.00	0	659
\$ / R On 12/12/2014 Foreign Exchange Future			8.93120	8.90120			0.00	0	0
Total \$ / R Future							53,825,660.70	6,927	229,267
\$ / R On 18/06/2012 Foreign Exchange Option	7.25	Call		525.00000	548,000	14.08	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.25	Put		42.00000	35,000	14.08	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.30	Call		483.00000	505,000	13.97	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.30	Put		50.00000	42,000	13.97	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.20	Call		567.00000	592,000	14.18	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.20	Put		34.00000	29,000	14.18	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	8.10	Call		111.00000	110,000	16.76	0.00	0	20,100
\$ / R On 18/06/2012 Foreign Exchange Option	8.10	Put		478.00000	447,000	16.76	0.00	0	132
\$ / R On 18/06/2012 Foreign Exchange Option	6.75	Put		7.00000	5,000	16.10	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		990.00000	1,018,000	16.10	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		58.00000	56,000	19.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		825.00000	793,000	19.27	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		46.00000	45,000	20.19	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		963.00000	932,000	20.19	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		40.00000	39,000	20.79	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		1,057.00000	1,026,000	20.79	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		748.00000	775,000	14.61	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		15.00000	12,000	14.61	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		341.00000	356,000	14.20	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		108.00000	93,000	14.20	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		133.00000	133,000	16.19	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		400.00000	370,000	16.19	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		93.00000	92,000	17.37	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		560.00000	529,000	17.37	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		210.00000	215,000	14.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		227.00000	202,000	14.76	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,152.00000	1,121,000	21.39	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		35.00000	34,000	21.39	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		233.00000	239,000	14.64	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		200.00000	176,000	14.64	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,539.00000	1,508,000	23.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		22.00000	21,000	23.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		67.00000	65,000	18.64	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		734.00000	702,000	18.64	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		701.00000	728,000	14.51	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		18.00000	15,000	14.51	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		174.00000	152,000	14.53	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		257.00000	265,000	14.53	0.00	0	6,700
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		721.00000	742,000	14.62	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		84.00000	76,000	14.62	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		682.00000	702,000	14.60	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		95.00000	86,000	14.60	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		760.00000	782,000	14.65	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		73.00000	66,000	14.65	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		108.00000	97,000	14.58	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		645.00000	663,000	14.58	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,366.00000	1,335,000	21.42	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		103.00000	101,000	21.42	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		326.00000	327,000	16.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		389.00000	361,000	16.15	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		160.00000	157,000	19.27	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		923.00000	891,000	19.27	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,459.00000	1,427,000	21.85	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		96.00000	93,000	21.85	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,096.00000	1,064,000	20.14	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		133.00000	130,000	20.14	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		407.00000	413,000	15.40	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		270.00000	247,000	15.40	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		756.00000	725,000	18.36	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		193.00000	191,000	18.36	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		262.00000	261,000	17.02	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		525.00000	495,000	17.02	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		547.00000	554,000	15.55	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		308.00000	286,000	15.55	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		524.00000	530,000	15.74	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		335.00000	312,000	15.74	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		571.00000	579,000	15.36	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		282.00000	261,000	15.36	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		487.00000	459,000	16.67	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		426.00000	427,000	16.67	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,350.00000	1,318,000	20.64	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		189.00000	186,000	20.64	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		583.00000	582,000	16.54	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		482.00000	457,000	16.54	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		565.00000	562,000	16.73	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		514.00000	487,000	16.73	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		603.00000	602,000	16.36	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		452.00000	427,000	16.36	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,339.00000	1,308,000	20.23	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		290.00000	283,000	20.23	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		529.00000	527,000	17.10	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		578.00000	552,000	17.10	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		549.00000	548,000	19.21	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,290.00000	1,261,000	19.21	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		538.00000	536,000	19.32	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,329.00000	1,299,000	19.32	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		561.00000	559,000	19.10	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,252.00000	1,222,000	19.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,249.00000	1,254,000	18.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		848.00000	823,000	18.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,228.00000	1,234,000	18.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		877.00000	853,000	18.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,270.00000	1,272,000	17.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		819.00000	791,000	17.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		546.00000	528,000	16.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,447.00000	1,459,000	16.66	0.00	0	200
Total \$ / R Option										0.00	0	185,074
Total \$ / R										53,825,660.70	6,927	414,341
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			7.76260	7.73350			0.00	0	830
\$ / R MAX	On	17/09/2012	Foreign Exchange Future			7.86610	7.83720			0.00	0	0
\$ / R MAX	On	14/12/2012	Foreign Exchange Future			7.96790	7.93860			0.00	0	0
Total \$ / R MAXI Future										0.00	0	830
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Call		7,292.00000	7,101,000	18.32	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Put		68,942.00000	65,841,000	18.32	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.40	Call		6,742.00000	6,547,000	18.64	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.40	Put		73,392.00000	70,287,000	18.64	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.30	Call		7,900.00000	7,717,000	18.00	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.30	Put		64,550.00000	61,457,000	18.00	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		43,100.00000	43,799,000	15.23	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		24,420.00000	22,229,000	15.23	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		40,728.00000	41,290,000	15.40	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		27,048.00000	24,720,000	15.40	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		45,607.00000	46,447,000	15.05	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		21,927.00000	19,877,000	15.05	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		47,263.00000	47,647,000	16.20	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		40,723.00000	38,177,000	16.20	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		45,347.00000	45,647,000	16.38	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		43,807.00000	41,177,000	16.38	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		49,275.00000	49,748,000	16.01	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		37,735.00000	35,278,000	16.01	0.00	0	0
Total \$ / R MAXI Option									0.00	0	0
Total \$ / R MAXI									0.00	0	830
£ / R	On 18/06/2012	Foreign Exchange Future			12.39070	12.38030			114,366,161.00	9,230	64,057
£ / R	On 17/09/2012	Foreign Exchange Future			12.54840	12.53890			0.00	0	1,413
£ / R	On 14/12/2012	Foreign Exchange Future			12.70420	12.69330			0.00	0	0
Total £ / R Future									114,366,161.00	9,230	65,470
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		618.00000	623,000	12.28	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		88.00000	82,000	12.28	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Call		582.00000	586,000	12.35	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Put		102.00000	95,000	12.35	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Call		656.00000	661,000	12.20	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Put		76.00000	70,000	12.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		1,301.00000	1,312,000	15.43	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		21.00000	21,000	15.43	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		377.00000	362,000	13.47	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		257.00000	253,000	13.47	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		239.00000	232,000	16.38	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,150.00000	1,134,000	16.38	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		230.00000	224,000	16.50	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,191.00000	1,176,000	16.50	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		248.00000	242,000	16.26	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,109.00000	1,094,000	16.26	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,253.00000	1,264,000	12.95	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		64.00000	66,000	12.95	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		748.00000	747,000	14.60	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		505.00000	493,000	14.60	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		725.00000	725,000	14.70	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		532.00000	521,000	14.70	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		770.00000	770,000	14.50	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		477.00000	466,000	14.50	0.00	0	0
Total £ / R Option										0.00	0	54,000
Total £ / R										114,366,161.00	9,230	119,470
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09440	0.09420			755.20	8	3,351
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09580	0.09560			0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Future			0.09720	0.09700			0.00	0	0
Total ¥ / R Future										755.20	8	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		46.00000	44,000	22.26	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,426.00000	1,404,000	22.26	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		12.00000	12,000	25.14	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,392.00000	2,372,000	25.14	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		186.00000	184,000	19.07	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		566.00000	544,000	19.07	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		578.00000	582,000	16.80	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		318.00000	302,000	16.80	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		238.00000	234,000	19.25	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		978.00000	954,000	19.25	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		1,307.00000	1,325,000	16.33	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		47.00000	45,000	16.33	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		774.00000	777,000	17.85	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		414.00000	397,000	17.85	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		406.00000	401,000	19.92	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		1,046.00000	1,021,000	19.92	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		1,463.00000	1,478,000	17.39	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		103.00000	98,000	17.39	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										755.20	8	3,351
€ / R	On	18/06/2012	Foreign Exchange Future			10.36060	10.28840			19,540,091.60	1,886	47,074
€ / R	On	17/09/2012	Foreign Exchange Future			10.50530	10.43300			5,903,978.60	562	4,310
€ / R	On	14/12/2012	Foreign Exchange Future			10.64830	10.57460			0.00	0	8,000
€ / R	On	13/12/2013	Foreign Exchange Future			10.99370	10.92310			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										25,444,070.20	2,448	59,884
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		191.00000	211,000	12.21	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		303.00000	250,000	12.21	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		175.00000	192,000	12.37	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		337.00000	281,000	12.37	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		209.00000	232,000	12.04	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		271.00000	221,000	12.04	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		243.00000	196,000	12.01	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		231.00000	257,000	12.01	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		547.00000	604,000	11.89	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		59.00000	43,000	11.89	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		720.00000	784,000	12.43	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		32.00000	23,000	12.43	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		858.00000	925,000	12.85	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		20.00000	14,000	12.85	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		506.00000	561,000	11.75	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		68.00000	50,000	11.75	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		129.00000	99,000	11.87	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		367.00000	410,000	11.87	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		408.00000	348,000	12.70	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		146.00000	159,000	12.70	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		299.00000	300,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		592.00000	520,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		281.00000	281,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		624.00000	551,000	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		318.00000	292,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		561.00000	462,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,040.00000	1,092,000	12.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		57.00000	37,000	12.00	0.00	0	10,200
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		575.00000	613,000	13.48	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		390.00000	355,000	13.48	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		552.00000	589,000	13.58	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		417.00000	381,000	13.58	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		599.00000	638,000	13.38	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		364.00000	330,000	13.38	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		619.00000	639,000	14.85	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,189.00000	1,138,000	14.85	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		606.00000	625,000	14.93	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,226.00000	1,174,000	14.93	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		633.00000	654,000	14.77	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,153.00000	1,103,000	14.77	0.00	0	0
Total € / R Option										0.00	0	54,160
Total € / R										25,444,070.20	2,448	114,044
AU\$ / R	On	18/06/2012	Foreign Exchange Future			7.99540	7.98310			0.00	0	22,825
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.02690	8.01480			0.00	0	2,636
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.06130	8.04780			0.00	0	100
Total AU\$ / R Future										0.00	0	25,561
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		381.00000	389,000	11.28	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		48.00000	44,000	11.28	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		343.00000	350,000	11.26		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		60.00000	55,000	11.26		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		421.00000	430,000	11.29		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		38.00000	35,000	11.29		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		188.00000	189,000	12.83		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		410.00000	399,000	12.83		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		173.00000	174,000	12.97		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		445.00000	434,000	12.97		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		203.00000	205,000	12.68		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		375.00000	365,000	12.68		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		327.00000	330,000	12.79		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		368.00000	358,000	12.79		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		308.00000	311,000	12.90		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		399.00000	389,000	12.90		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		348.00000	351,000	12.68		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		339.00000	329,000	12.68		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								0.00	0	25,561
CAD/ R On 18/06/2012 Foreign Exchange Future			7.83060	7.77320				0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			7.91840	7.86100				0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Future			8.00450	7.94610				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		63.00000	70,000	12.97		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		440.00000	389,000	12.97		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		55.00000	62,000	13.20		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		482.00000	431,000	13.20		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		71.00000	80,000	12.73		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		398.00000	349,000	12.73		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		322.00000	355,000	11.15		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		170.00000	145,000	11.15		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		295.00000	325,000	11.17		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		193.00000	165,000	11.17		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		351.00000	386,000	11.12		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		149.00000	126,000	11.12		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		387.00000	415,000	11.54		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		245.00000	214,000	11.54		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Call		362.00000	388,000	11.61		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		270.00000	237,000	11.61		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		413.00000	443,000	11.48		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		221.00000	192,000	11.48		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	10
CF CANDO On 30/04/2012 Foreign Exchange Future			0.03860	0.03560				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			0.08960	0.08320				0.00	0	5,670
Total CF CANDO CAAZ Future								0.00	0	5,670
Total CF CANDO CAAZ								0.00	0	5,670

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO 18/06/2012 Foreign Exchange Future			0.17990	0.17310			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 18/06/2012 Foreign Exchange Future			0.03010	0.03170			0.00	0	8,000
Total CF CANDO CABB Future							0.00	0	8,000
Total CF CANDO CABB							0.00	0	8,000
CF CANDO 18/06/2012 Foreign Exchange Future			0.10890	0.10400			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 18/06/2012 Foreign Exchange Future			0.01470	0.01480			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			8.61130	8.55210			4,004,254.50	465	32,519
CHF / R On 17/09/2012 Foreign Exchange Future			8.73810	8.67840			0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			8.86430	8.80310			0.00	0	0
Total CHF / R Future							4,004,254.50	465	32,569
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		82.00000	85,000	16.08	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		630.00000	574,000	16.08	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		75.00000	77,000	16.28	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		673.00000	616,000	16.28	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		90.00000	94,000	15.87	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		588.00000	533,000	15.87	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		344.00000	359,000	15.46	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		416.00000	371,000	15.46	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		326.00000	340,000	15.64	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		448.00000	402,000	15.64	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		362.00000	379,000	15.31	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		384.00000	341,000	15.31	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		616.00000	642,000	15.19	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		319.00000	283,000	15.19	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		592.00000	616,000	15.34	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		345.00000	307,000	15.34	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		642.00000	669,000	15.05	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		295.00000	260,000	15.05	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							4,004,254.50	465	32,569
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.36950	6.32260			0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.42740	6.38050			0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.47220	6.42400			0.00	0	0
Total NZ\$ / R Future							0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		129.00000	154,000	10.06	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		106.00000	85,000	10.06	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		107.00000	125,000	9.89	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		134.00000	106,000	9.89	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		159.00000	187,000	10.23	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		86.00000	68,000	10.23	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		293.00000	320,000	12.59	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 17/09/2012 Foreign Exchange Option	6.24	Put		155.00000	136,000	12.59		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		265.00000	290,000	12.58		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		177.00000	156,000	12.58		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		323.00000	352,000	12.60		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		135.00000	118,000	12.60		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Call		336.00000	360,000	13.48		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		249.00000	225,000	13.48		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		311.00000	333,000	13.49		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		274.00000	248,000	13.49		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		363.00000	388,000	13.48		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		226.00000	203,000	13.48		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			1.23060	1.22600				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.24630	1.24130				0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Future			1.26210	1.25720				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		834.00000	870,000	14.58		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		74.00000	64,000	14.58		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		482.00000	501,000	14.71		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		222.00000	195,000	14.71		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,289.00000	1,331,000	16.32		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		29.00000	25,000	16.32		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		696.00000	710,000	15.50		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 17/09/2012 Foreign Exchange Option	1.21	Put		391.00000	355,000	15.50		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		483.00000	487,000	16.45		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		678.00000	632,000	16.45		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,002.00000	1,031,000	15.06		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		197.00000	176,000	15.06		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		846.00000	855,000	16.17		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		554.00000	514,000	16.17		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		641.00000	644,000	17.02		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		849.00000	803,000	17.02		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,118.00000	1,139,000	15.54		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		326.00000	298,000	15.54		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								197,640,901.60	19,078	483,112
Total Options								0.00	0	293,234
Grand Total:								197,640,901.60	19,078	776,346