



Currency Derivatives Daily MTM Report

Daily summary for: 04/04/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012			7.90010	7.76260			128,526,726.90	16,269	193,409
\$ / R	On	17/09/2012			8.00540	7.86610			10,278,933.60	1,284	10,823
\$ / R	On	14/12/2012			8.10970	7.96790			26,299,757.10	3,243	21,886
\$ / R	On	18/03/2013			8.22400	8.07540			509,888.00	62	8,593
\$ / R	On	13/12/2013			8.41530	8.26460			0.00	0	659
\$ / R	On	12/12/2014			9.07300	8.93120			0.00	0	0
Total \$ / R Future									165,615,305.60	20,858	235,370
\$ / R	On	18/06/2012	7.25	Call		548.00000	671,000	14.34	0.00	0	0
\$ / R	On	18/06/2012	7.25	Put		35.00000	21,000	14.34	0.00	0	0
\$ / R	On	18/06/2012	7.30	Call		505.00000	626,000	14.25	0.00	0	0
\$ / R	On	18/06/2012	7.30	Put		42.00000	26,000	14.25	0.00	0	0
\$ / R	On	18/06/2012	7.20	Call		592.00000	717,000	14.43	0.00	0	0
\$ / R	On	18/06/2012	7.20	Put		29.00000	17,000	14.43	0.00	0	0
\$ / R	On	18/06/2012	8.10	Call		110.00000	148,000	16.21	0.00	0	20,100
\$ / R	On	18/06/2012	8.10	Put		447.00000	348,000	16.21	0.00	0	132
\$ / R	On	18/06/2012	6.75	Put		5.00000	4,000	16.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,018.00000	1,154,000	16.67	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		56.00000	74,000	18.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		793.00000	674,000	18.63	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		45.00000	59,000	19.57	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		932.00000	809,000	19.57	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		39.00000	50,000	20.18	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		1,026.00000	900,000	20.18	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		775.00000	908,000	15.19	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		12.00000	8,000	15.19	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		356.00000	456,000	13.90	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		93.00000	56,000	13.90	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		133.00000	178,000	15.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		370.00000	278,000	15.63	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		92.00000	123,000	16.79	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		529.00000	423,000	16.79	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		215.00000	291,000	14.62	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		202.00000	141,000	14.62	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,121.00000	994,000	20.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		34.00000	44,000	20.76	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		239.00000	320,000	14.48	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		176.00000	120,000	14.48	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,508.00000	1,376,000	23.11	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		21.00000	26,000	23.11	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		65.00000	87,000	18.00	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		702.00000	587,000	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	On	18/06/2012	Foreign Exchange Option	7.05	Call		728.00000	860,000	14.90	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		15.00000	10,000	14.90	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		152.00000	101,000	14.33	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		265.00000	351,000	14.33	0.00	0	6,700
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		742.00000	860,000	14.68	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		76.00000	55,000	14.68	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		702.00000	818,000	14.69	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		86.00000	63,000	14.69	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		782.00000	904,000	14.82	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		66.00000	49,000	14.82	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		97.00000	72,000	14.69	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		663.00000	777,000	14.69	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,335.00000	1,215,000	21.02	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		101.00000	120,000	21.02	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		327.00000	394,000	15.86	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		361.00000	289,000	15.86	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		157.00000	189,000	18.87	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		891.00000	784,000	18.87	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,427.00000	1,306,000	21.45	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		93.00000	111,000	21.45	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,064.00000	952,000	19.76	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		130.00000	157,000	19.76	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		413.00000	495,000	15.10	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		247.00000	190,000	15.10	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		725.00000	625,000	17.98	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		191.00000	230,000	17.98	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		261.00000	316,000	16.67	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		495.00000	411,000	16.67	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		554.00000	637,000	15.17	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		286.00000	227,000	15.17	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		530.00000	610,000	15.36	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		312.00000	250,000	15.36	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		579.00000	667,000	15.10	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		261.00000	207,000	15.10	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		459.00000	384,000	16.32	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		427.00000	494,000	16.32	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,318.00000	1,205,000	20.31	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		186.00000	215,000	20.31	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		582.00000	660,000	16.24	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		457.00000	386,000	16.24	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		562.00000	638,000	16.43	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		487.00000	414,000	16.43	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		602.00000	682,000	16.06	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		427.00000	358,000	16.06	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,308.00000	1,199,000	19.97	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		283.00000	323,000	19.97	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		527.00000	598,000	16.80	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		552.00000	474,000	16.80	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		548.00000	602,000	18.96	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,261.00000	1,165,000	18.96	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		536.00000	589,000	19.07	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,299.00000	1,202,000	19.07	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		559.00000	615,000	18.85	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,222.00000	1,128,000	18.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,254.00000	1,322,000	17.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		823.00000	749,000	17.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,234.00000	1,304,000	17.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		853.00000	781,000	17.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,272.00000	1,341,000	17.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		791.00000	718,000	17.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		528.00000	477,000	16.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,459.00000	1,550,000	16.45	0.00	0	200
Total \$ / R Option										0.00	0	185,074
Total \$ / R										165,615,305.60	20,858	420,444
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			7.90010	7.76260			0.00	0	830
\$ / R MAX	On	17/09/2012	Foreign Exchange Future			8.00540	7.86610			0.00	0	0
\$ / R MAX	On	14/12/2012	Foreign Exchange Future			8.10970	7.96790			0.00	0	0
Total \$ / R MAXI Future										0.00	0	830
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Call		7,101.00000	9,443,000	17.69	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Put		65,841.00000	54,433,000	17.69	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.40	Call		6,547.00000	8,684,000	18.00	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.40	Put		70,287.00000	58,674,000	18.00	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.30	Call		7,717.00000	10,284,000	17.37	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.30	Put		61,457.00000	50,274,000	17.37	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		43,799.00000	52,290,000	14.92	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		22,229.00000	16,790,000	14.92	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		41,290.00000	49,440,000	15.11	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		24,720.00000	18,940,000	15.11	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		46,447.00000	55,282,000	14.73	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		19,877.00000	14,782,000	14.73	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		47,647.00000	54,954,000	15.83	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		38,177.00000	31,304,000	15.83	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		45,647.00000	52,689,000	16.02	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		41,177.00000	34,039,000	16.02	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		49,748.00000	57,329,000	15.64	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		35,278.00000	28,679,000	15.64	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			12.53340	12.39070			22,785,721.20	1,818	62,339
£ / R	On 17/09/2012	Foreign Exchange Future			12.69270	12.54840			12,184,992.00	960	2,363
£ / R	On 14/12/2012	Foreign Exchange Future			12.85030	12.70420			0.00	0	0
Total £ / R Future									34,970,713.20	2,778	64,702
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		623.00000	739,000	12.28	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		82.00000	56,000	12.28	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Call		586.00000	695,000	12.05	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Put		95.00000	62,000	12.05	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Call		661.00000	784,000	12.52	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Put		70.00000	51,000	12.52	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		1,312.00000	1,449,000	15.78	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		21.00000	16,000	15.78	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		362.00000	279,000	13.03	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		253.00000	312,000	13.03	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		232.00000	267,000	16.14	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,134.00000	1,024,000	16.14	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		224.00000	257,000	16.25	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,176.00000	1,064,000	16.25	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		242.00000	278,000	16.02	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,094.00000	985,000	16.02	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,264.00000	1,395,000	13.14	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		66.00000	52,000	13.14	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		747.00000	826,000	14.37	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		493.00000	426,000	14.37	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		725.00000	801,000	14.48	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		521.00000	451,000	14.48	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		770.00000	851,000	14.27	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		466.00000	401,000	14.27	0.00	0	0
Total £ / R Option										0.00	0	54,000
Total £ / R										34,970,713.20	2,778	118,702
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09590	0.09440			51,498.30	537	3,839
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09730	0.09580			0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Future			0.09870	0.09720			0.00	0	0
Total ¥ / R Future										51,498.30	537	3,839

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		44.00000	55,000	21.66	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,404.00000	1,265,000	21.66	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		12.00000	14,000	24.59	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,372.00000	2,224,000	24.59	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		184.00000	229,000	18.42	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		544.00000	439,000	18.42	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		582.00000	677,000	16.72	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		302.00000	247,000	16.72	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		234.00000	276,000	19.00	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		954.00000	846,000	19.00	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		1,325.00000	1,462,000	16.27	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		45.00000	32,000	16.27	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		777.00000	869,000	17.70	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		397.00000	339,000	17.70	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		401.00000	452,000	19.68	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		1,021.00000	922,000	19.68	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		1,478.00000	1,609,000	17.34	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		98.00000	79,000	17.34	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										51,498.30	537	3,839
€ / R	On	18/06/2012	Foreign Exchange Future			10.36730	10.36060			20,734,600.00	2,000	45,074
€ / R	On	17/09/2012	Foreign Exchange Future			10.51240	10.50530			0.00	0	4,310
€ / R	On	14/12/2012	Foreign Exchange Future			10.65710	10.64830			0.00	0	8,000
€ / R	On	13/12/2013	Foreign Exchange Future			11.02090	10.99370			0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total € / R Future										20,734,600.00	2,000	57,884
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		211.00000	203,000	11.65	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		250.00000	236,000	11.65	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		192.00000	184,000	11.85	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		281.00000	267,000	11.85	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		232.00000	223,000	11.46	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		221.00000	206,000	11.46	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		196.00000	181,000	11.40	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		257.00000	248,000	11.40	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		604.00000	600,000	11.04	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		43.00000	33,000	11.04	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		784.00000	785,000	11.76	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		23.00000	18,000	11.76	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		925.00000	928,000	12.29	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		14.00000	11,000	12.29	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		561.00000	556,000	10.87	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		50.00000	39,000	10.87	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		99.00000	84,000	11.10	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		410.00000	401,000	11.10	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		348.00000	335,000	12.24	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		159.00000	152,000	12.24	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		300.00000	302,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		520.00000	515,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		281.00000	283,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		551.00000	546,000	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		292.00000	323,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		462.00000	486,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,092.00000	1,098,000	12.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		37.00000	36,000	12.00	0.00	0	10,200
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		613.00000	587,000	12.58	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		355.00000	320,000	12.58	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		589.00000	562,000	12.69	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		381.00000	345,000	12.69	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		638.00000	612,000	12.47	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		330.00000	295,000	12.47	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		639.00000	620,000	14.31	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,138.00000	1,092,000	14.31	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		625.00000	606,000	14.39	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,174.00000	1,128,000	14.39	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		654.00000	634,000	14.23	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,103.00000	1,056,000	14.23	0.00	0	0
Total € / R Option										0.00	0	54,160
Total € / R										20,734,600.00	2,000	112,044
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.03750	7.99540			0.00	0	22,825
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.07020	8.02690			0.00	0	2,636
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.10730	8.06130			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		389.00000	421,000	11.04	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		44.00000	34,000	11.04	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		350.00000	380,000	11.03		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		55.00000	43,000	11.03		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		430.00000	465,000	11.25		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		35.00000	28,000	11.25		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		189.00000	201,000	12.58		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		399.00000	367,000	12.58		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		174.00000	185,000	12.73		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		434.00000	401,000	12.73		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		205.00000	218,000	12.44		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		365.00000	334,000	12.44		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		330.00000	348,000	12.57		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		358.00000	330,000	12.57		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		311.00000	327,000	12.68		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		389.00000	359,000	12.68		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		351.00000	371,000	12.51		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		329.00000	303,000	12.51		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			7.91230	7.83060				0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			8.00110	7.91840				0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Future			8.08850	8.00450				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		70.00000	91,000	12.86		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		389.00000	329,000	12.86		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		62.00000	80,000	13.09		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		431.00000	368,000	13.09		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		80.00000	104,000	12.63		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		349.00000	292,000	12.63		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		355.00000	410,000	11.13		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		145.00000	118,000	11.13		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		325.00000	377,000	11.17		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		165.00000	135,000	11.17		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		386.00000	443,000	11.08		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		126.00000	101,000	11.08		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		415.00000	466,000	11.45		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		214.00000	181,000	11.45		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Call		388.00000	437,000	11.53		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		237.00000	202,000	11.53		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		443.00000	496,000	11.37		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		192.00000	161,000	11.37		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			0.06570	0.03860				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			0.12220	0.08960				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 On 18/06/2012 Foreign Exchange Future			0.19890	0.17990			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			0.02000	0.03010			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			0.12280	0.10890			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			0.01100	0.01470			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			8.61860	8.61130			0.00	0	32,519
CHF / R On 17/09/2012 Foreign Exchange Future			8.74550	8.73810			0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			8.87350	8.86430			0.00	0	0
Total CHF / R Future							0.00	0	32,569
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		85.00000	86,000	16.16	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		574.00000	567,000	16.16	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		77.00000	78,000	16.35	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		616.00000	609,000	16.35	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		94.00000	95,000	15.97	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		533.00000	526,000	15.97	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		359.00000	366,000	15.64	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		371.00000	371,000	15.64	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		340.00000	347,000	15.82	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		402.00000	402,000	15.82	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		379.00000	387,000	15.50	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		341.00000	342,000	15.50	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		642.00000	651,000	15.34	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		283.00000	283,000	15.34	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		616.00000	625,000	15.48	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		307.00000	307,000	15.48	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		669.00000	678,000	15.19	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		260.00000	260,000	15.19	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							0.00	0	32,569
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.39970	6.36950			0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.45820	6.42740			0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.50200	6.47220			0.00	0	0
Total NZ\$ / R Future							0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		154.00000	175,000	10.34	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		85.00000	75,000	10.34	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		125.00000	144,000	10.21	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		106.00000	94,000	10.21	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		187.00000	209,000	10.47	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		68.00000	59,000	10.47	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		320.00000	342,000	12.72	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		136.00000	127,000	12.72		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		290.00000	310,000	12.70		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		156.00000	145,000	12.70		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		352.00000	375,000	12.74		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		118.00000	110,000	12.74		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Call		360.00000	380,000	13.58		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		225.00000	215,000	13.58		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		333.00000	352,000	13.60		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		248.00000	237,000	13.60		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		388.00000	408,000	13.55		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		203.00000	193,000	13.55		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			1.25250	1.23060				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.26840	1.24630				0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Future			1.28450	1.26210				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		870.00000	1,062,000	14.64		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		64.00000	37,000	14.64		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		501.00000	654,000	14.73		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		195.00000	129,000	14.73		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,331.00000	1,540,000	16.59		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		25.00000	15,000	16.59		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		710.00000	853,000	15.45		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		355.00000	277,000	15.45		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		487.00000	593,000	16.29		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		632.00000	517,000	16.29		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,031.00000	1,207,000	15.11		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		176.00000	131,000	15.11		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		855.00000	995,000	16.16		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		514.00000	430,000	16.16		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		644.00000	751,000	16.86		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		803.00000	686,000	16.86		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,139.00000	1,310,000	15.68		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		298.00000	245,000	15.68		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								221,372,117.10	26,173	486,935
Total Options								0.00	0	293,234
Grand Total:								221,372,117.10	26,173	780,169