



Currency Derivatives Daily MTM Report

Daily summary for: 12/04/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012			7.97450	8.05660			189,155,140.00	23,720	194,453
\$ / R	On	17/09/2012			8.08150	8.16380			1,939,560.00	240	11,378
\$ / R	On	14/12/2012			8.18690	8.26910			818,690.00	100	21,916
\$ / R	On	18/03/2013			8.30210	8.38450			0.00	0	8,623
\$ / R	On	13/12/2013			8.49680	8.57910			0.00	0	659
\$ / R	On	12/12/2014			9.15320	9.23120			0.00	0	0
Total \$ / R Future									191,913,390.00	24,060	237,029
\$ / R	On	18/06/2012	7.25	Call		817.00000	738,000	14.73	0.00	0	0
\$ / R	On	18/06/2012	7.25	Put		10.00000	14,000	14.73	0.00	0	0
\$ / R	On	18/06/2012	7.30	Call		770.00000	692,000	14.64	0.00	0	0
\$ / R	On	18/06/2012	7.30	Put		13.00000	18,000	14.64	0.00	0	0
\$ / R	On	18/06/2012	7.20	Call		866.00000	785,000	14.82	0.00	0	0
\$ / R	On	18/06/2012	7.20	Put		9.00000	11,000	14.82	0.00	0	0
\$ / R	On	18/06/2012	8.10	Call		198.00000	166,000	16.22	0.00	0	20,100
\$ / R	On	18/06/2012	8.10	Put		241.00000	292,000	16.22	0.00	0	132
\$ / R	On	18/06/2012	6.75	Put		2.00000	3,000	17.50	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	6.75	Call		1,309.00000	1,227,000	17.50	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		94.00000	80,000	18.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		537.00000	606,000	18.69	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		73.00000	62,000	19.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		666.00000	738,000	19.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		62.00000	53,000	20.32	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		755.00000	829,000	20.32	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,062.00000	980,000	15.88	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		5.00000	6,000	15.88	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		588.00000	514,000	14.30	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		31.00000	40,000	14.30	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		242.00000	201,000	15.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		185.00000	227,000	15.63	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		164.00000	137,000	16.82	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		307.00000	363,000	16.82	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		389.00000	331,000	14.77	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		82.00000	107,000	14.77	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		846.00000	922,000	20.93	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		53.00000	46,000	20.93	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		425.00000	363,000	14.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		68.00000	89,000	14.63	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,223.00000	1,302,000	23.35	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		30.00000	26,000	23.35	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		113.00000	95,000	18.03	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		456.00000	521,000	18.03	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		1,012.00000	931,000	15.55	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		5.00000	7,000	15.55	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		55.00000	73,000	14.49	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		462.00000	397,000	14.49	0.00	0	6,700
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,006.00000	926,000	14.96	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		42.00000	45,000	14.96	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		961.00000	882,000	14.84	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		47.00000	51,000	14.84	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,052.00000	971,000	15.08	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		38.00000	40,000	15.08	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		53.00000	57,000	14.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		917.00000	838,000	14.72	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,079.00000	1,147,000	21.03	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		143.00000	128,000	21.03	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		480.00000	431,000	15.85	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		216.00000	250,000	15.85	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		226.00000	204,000	18.87	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		662.00000	723,000	18.87	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,167.00000	1,237,000	21.45	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		131.00000	118,000	21.45	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		823.00000	888,000	19.75	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		187.00000	169,000	19.75	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		601.00000	539,000	15.04	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		137.00000	158,000	15.04	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		514.00000	569,000	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		278.00000	250,000	17.98	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		384.00000	345,000	16.67	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		320.00000	364,000	16.67	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		750.00000	679,000	14.88	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		86.00000	98,000	14.88	24,108.00	246	246
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		749.00000	689,000	15.36	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		180.00000	202,000	15.36	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		716.00000	659,000	15.46	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		197.00000	222,000	15.46	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		782.00000	720,000	15.26	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		163.00000	183,000	15.26	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		309.00000	346,000	16.35	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		578.00000	533,000	16.35	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,081.00000	1,143,000	20.36	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		250.00000	230,000	20.36	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		753.00000	702,000	16.22	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		319.00000	350,000	16.22	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		727.00000	679,000	16.40	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		343.00000	377,000	16.40	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		781.00000	726,000	16.03	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		297.00000	324,000	16.03	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,085.00000	1,142,000	19.99	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		369.00000	344,000	19.99	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		680.00000	636,000	16.78	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		396.00000	434,000	16.78	0.00	0	180

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	8.98	Call		671.00000	638,000	19.07	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,070.00000	1,119,000	19.07	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		657.00000	625,000	19.18	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,106.00000	1,156,000	19.18	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		686.00000	652,000	18.97	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,035.00000	1,083,000	18.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,411.00000	1,370,000	17.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		680.00000	717,000	17.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,391.00000	1,351,000	17.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		710.00000	748,000	17.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,431.00000	1,390,000	17.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		650.00000	687,000	17.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		433.00000	456,000	16.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,664.00000	1,609,000	16.53	0.00	0	200
Total \$ / R Option										24,108.00	246	183,320
Total \$ / R										191 937 498.00	24,306	420,349
\$ / R MAXOn	18/06/2012	Foreign Exchange Future			7.97450	8.05660				318,980.00	40	790
\$ / R MAXOn	17/09/2012	Foreign Exchange Future			8.08150	8.16380				0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Future			8.18690	8.26910				0.00	0	0
Total \$ / R MAXI Future										318,980.00	40	790
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		12,362.00000	10,329,000	17.71		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		41,702.00000	47,879,000	17.71		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		11,263.00000	9,456,000	18.03		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		45,603.00000	52,006,000	18.03		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		13,578.00000	11,334,000	17.41		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		37,918.00000	43,884,000	17.41		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		63,642.00000	57,165,000	15.00		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		12,302.00000	14,055,000	15.00		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		60,061.00000	53,833,000	15.04		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		13,721.00000	15,723,000	15.04		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		67,331.00000	60,623,000	14.96		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		10,991.00000	12,513,000	14.96		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		64,199.00000	59,192,000	15.85		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		24,609.00000	27,822,000	15.85		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		61,603.00000	56,782,000	16.05		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		27,013.00000	30,412,000	16.05		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		67,055.00000	61,715,000	15.65		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		22,465.00000	25,345,000	15.65		0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										318 980.00	40	790
£ / R	On 18/06/2012	Foreign Exchange Future			12.71880	12.81260				826,722.00	65	63,024
£ / R	On 17/09/2012	Foreign Exchange Future			12.88130	12.97520				0.00	0	2,323
£ / R	On 14/12/2012	Foreign Exchange Future			13.04030	13.13400				0.00	0	0
Total £ / R Future										826,722.00	65	65,347
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		996.00000	907,000	13.54		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		33.00000	38,000	13.54		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Call		949.00000	861,000	13.29		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Put		36.00000	42,000	13.29		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	11.80	Call		1,043.00000	954,000	13.79	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		30.00000	35,000	13.79	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		1,723.00000	1,630,000	17.20	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		10.00000	11,000	17.20	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		152.00000	187,000	13.13	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		465.00000	406,000	13.13	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		338.00000	306,000	15.76	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		813.00000	875,000	15.76	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		324.00000	295,000	15.88	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		849.00000	914,000	15.88	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		351.00000	319,000	15.63	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		776.00000	838,000	15.63	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,667.00000	1,574,000	13.94	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		42.00000	43,000	13.94	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		972.00000	912,000	13.65	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		288.00000	322,000	13.65	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		942.00000	885,000	13.76	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		308.00000	345,000	13.76	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		1,003.00000	941,000	13.55	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		269.00000	301,000	13.55	0.00	0	0
Total £ / R Option										0.00	0	54,000
Total £ / R										826 722.00	65	119,347
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09860	0.09950			12,029.20	122	3,899
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10000	0.10100			0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10150	0.10240			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ¥ / R Future										12,029.20	122	3,899
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		100.00000	84,000	21.81	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		950.00000	1,024,000	21.81	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		26.00000	22,000	24.99	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,876.00000	1,962,000	24.99	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		398.00000	345,000	18.71	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		248.00000	285,000	18.71	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		946.00000	862,000	16.69	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		146.00000	162,000	16.69	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		402.00000	359,000	18.60	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		602.00000	659,000	18.60	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		1,821.00000	1,720,000	17.03	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		21.00000	20,000	17.03	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		1,129.00000	1,053,000	17.47	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		229.00000	243,000	17.47	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		593.00000	552,000	19.17	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		693.00000	742,000	19.17	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		1,950.00000	1,857,000	17.07	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		50.00000	47,000	17.07	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										12 029.20	122	3,899
€ / R	On	18/06/2012	Foreign Exchange Future			10.50950	10.57630			31,528,500.00	3,000	47,299
€ / R	On	17/09/2012	Foreign Exchange Future			10.65860	10.72620			21,317.20	2	6,216
€ / R	On	14/12/2012	Foreign Exchange Future			10.80720	10.87520			0.00	0	8,000

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013			11.18330	11.25360			0.00	0	500
Total € / R Future									31,549,817.20	3,002	62,015
€ / R	On	18/06/2012				316.00000	278,000	12.23	0.00	0	0
€ / R	On	18/06/2012				140.00000	169,000	12.23	0.00	0	0
€ / R	On	18/06/2012				287.00000	252,000	12.33	0.00	0	0
€ / R	On	18/06/2012				161.00000	193,000	12.33	0.00	0	0
€ / R	On	18/06/2012				347.00000	305,000	12.12	0.00	0	0
€ / R	On	18/06/2012				121.00000	146,000	12.12	0.00	0	0
€ / R	On	18/06/2012				104.00000	126,000	12.02	0.00	0	0
€ / R	On	18/06/2012				380.00000	335,000	12.02	0.00	0	1,000
€ / R	On	18/06/2012				794.00000	731,000	12.07	0.00	0	0
€ / R	On	18/06/2012				18.00000	22,000	12.07	0.00	0	1,000
€ / R	On	18/06/2012				986.00000	921,000	12.74	0.00	0	0
€ / R	On	18/06/2012				10.00000	12,000	12.74	0.00	0	1,000
€ / R	On	18/06/2012				1,133.00000	1,066,000	13.25	0.00	0	0
€ / R	On	18/06/2012				7.00000	7,000	13.25	0.00	0	15,360
€ / R	On	18/06/2012				747.00000	685,000	11.90	0.00	0	0
€ / R	On	18/06/2012				21.00000	26,000	11.90	0.00	0	5,120
€ / R	On	18/06/2012				42.00000	51,000	11.49	0.00	0	0
€ / R	On	18/06/2012				568.00000	510,000	11.49	0.00	0	5,120
€ / R	On	18/06/2012				209.00000	249,000	12.65	0.00	0	0
€ / R	On	18/06/2012				235.00000	208,000	12.65	0.00	0	15,360
€ / R	On	17/09/2012				396.00000	360,000	14.00	0.00	0	0
€ / R	On	17/09/2012				395.00000	427,000	14.00	0.00	0	0
€ / R	On	17/09/2012				372.00000	338,000	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	10.78	Put		421.00000	455,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		420.00000	383,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		369.00000	400,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,313.00000	1,240,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		37.00000	31,000	13.00	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		1,035.00000	976,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		59.00000	67,000	13.00	108,875.00	1,625	1,625
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		740.00000	701,000	13.34	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		255.00000	284,000	13.34	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		711.00000	674,000	13.46	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		276.00000	307,000	13.46	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		769.00000	729,000	13.23	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		234.00000	262,000	13.23	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		755.00000	747,000	15.30	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		994.00000	1,057,000	15.30	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		739.00000	731,000	15.38	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,028.00000	1,091,000	15.38	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		771.00000	763,000	15.23	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		960.00000	1,023,000	15.23	0.00	0	0
Total € / R Option										108,875.00	1,625	55,785
Total € / R										31 658 692.20	4,627	117,800
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.26360	8.25030			1,958,473.20	237	22,824
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.29660	8.28390			0.00	0	2,636
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.33290	8.32210			0.00	0	100

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AU\$ / R Future								1,958,473.20	237	25,560
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		614.00000	627,000	12.27		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		14.00000	13,000	12.27		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		567.00000	580,000	12.03		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		17.00000	16,000	12.03		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		662.00000	674,000	12.51		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		12.00000	10,000	12.51		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		289.00000	297,000	12.25		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		242.00000	237,000	12.25		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		265.00000	273,000	12.30		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		268.00000	263,000	12.30		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		315.00000	323,000	12.20		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		218.00000	213,000	12.20		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		464.00000	472,000	12.52		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		231.00000	228,000	12.52		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		436.00000	445,000	12.58		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		253.00000	251,000	12.58		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		492.00000	501,000	12.46		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		209.00000	207,000	12.46		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								1 958 473.20	237	25,560
CAD/ R On 18/06/2012 Foreign Exchange Future			7.99190	8.02940				0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			8.08200	8.11930				0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Future			8.17010	8.20710				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CAD/ R Future								0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		114.00000	101,000	12.24		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		235.00000	259,000	12.24		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		100.00000	88,000	12.49		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		271.00000	296,000	12.49		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		131.00000	117,000	12.00		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		202.00000	225,000	12.00		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		499.00000	466,000	11.29		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		88.00000	93,000	11.29		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		463.00000	432,000	11.35		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		102.00000	109,000	11.35		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		538.00000	504,000	11.34		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		77.00000	81,000	11.34		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		552.00000	522,000	11.63		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		149.00000	156,000	11.63		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Call		519.00000	491,000	11.70		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		166.00000	175,000	11.70		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		588.00000	554,000	11.57		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		135.00000	138,000	11.57		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			0.07360	0.10760				0.00	0	12,500
Total CF CANDO CAAY Future								0.00	0	12,500
Total CF CANDO CAAY								0.00	0	12,500

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			0.14410	0.17130			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 18/06/2012 Foreign Exchange Future			0.20080	0.17330			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			0.01230	0.01030			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			0.21780	0.18760			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			0.00680	0.00650			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			8.74600	8.80830			0.00	0	32,519
CHF / R On 17/09/2012 Foreign Exchange Future			8.87820	8.94240			0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			9.01060	9.07650			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		122.00000	106,000	15.98	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		414.00000	460,000	15.98	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		110.00000	96,000	16.21	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		452.00000	500,000	16.21	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 18/06/2012 Foreign Exchange Option	9.05	Call		134.00000	117,000	15.74		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		376.00000	421,000	15.74		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		451.00000	423,000	15.34		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		259.00000	295,000	15.34		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		426.00000	400,000	15.49		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		284.00000	322,000	15.49		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		476.00000	447,000	15.19		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		234.00000	269,000	15.19		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		764.00000	730,000	15.04		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		193.00000	225,000	15.04		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		731.00000	699,000	15.11		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		210.00000	244,000	15.11		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		798.00000	762,000	14.99		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		177.00000	207,000	14.99		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			6.56620	6.57220				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.62780	6.63210				0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.67340	6.67750				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		304.00000	298,000	11.01		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		32.00000	32,000	11.01		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		264.00000	258,000	10.88		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		42.00000	42,000	10.88		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	18/06/2012	Foreign Exchange Option	6.25	Call		347.00000	340,000	11.14	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		25.00000	24,000	11.14	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.24	Call		470.00000	462,000	12.89	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.24	Put		81.00000	77,000	12.89	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.29	Call		431.00000	425,000	12.84	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.29	Put		92.00000	90,000	12.84	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.19	Call		509.00000	502,000	13.02	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.19	Put		70.00000	67,000	13.02	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.34	Call		496.00000	488,000	13.62	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.34	Put		156.00000	152,000	13.62	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.39	Call		464.00000	457,000	13.63	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.39	Put		174.00000	171,000	13.63	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.29	Call		530.00000	522,000	13.64	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.29	Put		140.00000	136,000	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			1.26220	1.27520			0.00	0	0
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.27790	1.29110			0.00	0	0
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.29410	1.30740			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.15	Call		1,271.00000	1,146,000	14.85	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.15	Put		19.00000	24,000	14.85	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.20	Call		831.00000	721,000	15.11	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.20	Put		79.00000	99,000	15.11	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 18/06/2012 Foreign Exchange Option	1.10	Call		1,761.00000	1,632,000	17.16		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		9.00000	10,000	17.16		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		1,021.00000	918,000	15.76		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		218.00000	247,000	15.76		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		714.00000	640,000	16.52		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		411.00000	469,000	16.52		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,403.00000	1,284,000	15.41		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		100.00000	113,000	15.41		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		1,148.00000	1,055,000	16.32		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		354.00000	394,000	16.32		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		874.00000	801,000	17.04		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		580.00000	640,000	17.04		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,495.00000	1,382,000	15.86		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		201.00000	221,000	15.86		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								226 579 411.60	27,526	493,389
Total Options								132 983.00	1,871	293,105
Grand Total:								226,712,394.60	29,397	786,494