

Currency Derivatives Daily MTM Report

Daily summary for: 16/04/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012			8.03240	8.00740			967,944,362.00	120,505	251,333
\$ / R	On	17/09/2012			8.13950	8.11440			3,418,590.00	420	10,753
\$ / R	On	14/12/2012			8.24550	8.22020			2,061,375.00	250	21,916
\$ / R	On	18/03/2013			8.36140	8.33570			0.00	0	8,623
\$ / R	On	13/12/2013			8.55920	8.53180			0.00	0	659
\$ / R	On	12/12/2014			9.21280	9.18730			0.00	0	0
Total \$ / R Future									973,424,327.00	121,175	293,284
\$ / R	On	18/06/2012	7.25	Call		769.00000	791,000	14.66	0.00	0	0
\$ / R	On	18/06/2012	7.25	Put		12.00000	9,000	14.66	0.00	0	0
\$ / R	On	18/06/2012	7.30	Call		722.00000	744,000	14.61	0.00	0	0
\$ / R	On	18/06/2012	7.30	Put		15.00000	12,000	14.61	0.00	0	0
\$ / R	On	18/06/2012	7.20	Call		817.00000	840,000	15.00	0.00	0	0
\$ / R	On	18/06/2012	7.20	Put		10.00000	8,000	15.00	0.00	0	0
\$ / R	On	18/06/2012	8.10	Call		174.00000	180,000	15.88	0.00	0	20,100
\$ / R	On	18/06/2012	8.10	Put		267.00000	248,000	15.88	0.00	0	132
\$ / R	On	18/06/2012	6.75	Put		3.00000	2,000	18.07	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		1,260.00000	1,284,000	18.07	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		82.00000	83,000	18.28	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		575.00000	551,000	18.28	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		63.00000	64,000	19.25	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		706.00000	682,000	19.25	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		54.00000	54,000	19.90	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		797.00000	772,000	19.90	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,012.00000	1,036,000	16.37	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		5.00000	4,000	16.37	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		542.00000	562,000	14.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		35.00000	30,000	14.41	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		211.00000	221,000	15.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		204.00000	189,000	15.41	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		143.00000	148,000	16.47	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		336.00000	316,000	16.47	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		351.00000	364,000	14.59	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		94.00000	82,000	14.59	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		889.00000	864,000	20.55	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		46.00000	46,000	20.55	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		384.00000	399,000	14.43	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		77.00000	67,000	14.43	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,269.00000	1,243,000	22.90	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		26.00000	25,000	22.90	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		98.00000	100,000	17.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		491.00000	468,000	17.66	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		963.00000	987,000	16.02	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		6.00000	5,000	16.02	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		63.00000	54,000	14.27	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		420.00000	436,000	14.27	0.00	0	6,700
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		956.00000	979,000	15.22	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		42.00000	40,000	15.22	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		911.00000	933,000	15.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		47.00000	44,000	15.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,001.00000	1,024,000	15.36	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		37.00000	35,000	15.36	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		53.00000	50,000	14.96	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		867.00000	889,000	14.96	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,116.00000	1,093,000	20.74	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		130.00000	132,000	20.74	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		447.00000	460,000	15.71	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		233.00000	221,000	15.71	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		209.00000	214,000	18.61	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		695.00000	675,000	18.61	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,205.00000	1,182,000	21.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		119.00000	121,000	21.15	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		858.00000	837,000	19.48	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		172.00000	176,000	19.48	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		560.00000	578,000	15.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		146.00000	139,000	15.09	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		543.00000	525,000	17.75	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		257.00000	264,000	17.75	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		356.00000	367,000	16.49	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		342.00000	328,000	16.49	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		705.00000	724,000	14.94	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		91.00000	85,000	14.94	0.00	0	246
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		710.00000	727,000	15.32	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		190.00000	182,000	15.32	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		679.00000	696,000	15.41	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		209.00000	201,000	15.41	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		743.00000	760,000	15.23	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		173.00000	165,000	15.23	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		328.00000	315,000	16.18	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		548.00000	560,000	16.18	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,113.00000	1,094,000	20.15	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		233.00000	239,000	20.15	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		717.00000	730,000	15.96	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		331.00000	319,000	15.96	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		693.00000	706,000	16.14	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		357.00000	345,000	16.14	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		743.00000	757,000	15.85	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		307.00000	296,000	15.85	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,112.00000	1,093,000	19.73	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		348.00000	354,000	19.73	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		649.00000	661,000	16.51	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		413.00000	400,000	16.51	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		646.00000	654,000	18.85	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,092.00000	1,073,000	18.85	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		632.00000	640,000	18.95	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,128.00000	1,109,000	18.95	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		660.00000	669,000	18.74	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,056.00000	1,038,000	18.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,383.00000	1,394,000	17.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		696.00000	681,000	17.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,364.00000	1,375,000	17.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		727.00000	712,000	17.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,403.00000	1,415,000	17.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		666.00000	652,000	17.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		443.00000	433,000	16.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,630.00000	1,646,000	16.42	0.00	0	200
Total \$ / R Option										0.00	0	183,320
Total \$ / R										973,424,327.00	121,175	476,604
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			8.03240	8.00740			0.00	0	790
\$ / R MAX	On	17/09/2012	Foreign Exchange Future			8.13950	8.11440			0.00	0	0
\$ / R MAX	On	14/12/2012	Foreign Exchange Future			8.24550	8.22020			0.00	0	0
Total \$ / R MAXI Future										0.00	0	790
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Call		10,721.00000	11,008,000	17.36	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Put		44,981.00000	42,768,000	17.36	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.40	Call		9,755.00000	9,996,000	17.66	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.40	Put		49,015.00000	46,756,000	17.66	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		11,794.00000	12,133,000	17.06		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		41,054.00000	38,893,000	17.06		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		59,406.00000	61,219,000	15.05		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		13,006.00000	12,309,000	15.05		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		55,952.00000	57,739,000	15.09		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		14,552.00000	13,829,000	15.09		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		62,980.00000	64,817,000	15.02		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		11,580.00000	10,907,000	15.02		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		60,945.00000	62,304,000	15.69		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		26,245.00000	25,074,000	15.69		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		58,442.00000	59,749,000	15.88		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		28,742.00000	27,519,000	15.88		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		63,562.00000	65,105,000	15.55		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		23,862.00000	22,875,000	15.55		0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										0.00	0	790
£ / R	On 18/06/2012	Foreign Exchange Future			12.72670	12.70880				6,236,083.00	490	63,489
£ / R	On 17/09/2012	Foreign Exchange Future			12.88870	12.87080				0.00	0	2,323
£ / R	On 14/12/2012	Foreign Exchange Future			13.04770	13.03070				0.00	0	0
Total £ / R Future										6,236,083.00	490	65,812
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		896.00000	913,000	13.86		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		37.00000	36,000	13.86		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Call		849.00000	867,000	13.61		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Put		40.00000	40,000	13.61		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		943.00000	960,000	14.10	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		34.00000	33,000	14.10	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		1,620.00000	1,637,000	17.54	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		11.00000	10,000	17.54	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		185.00000	177,000	13.19	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		394.00000	404,000	13.19	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		300.00000	303,000	15.76	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		879.00000	864,000	15.76	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		288.00000	291,000	15.88	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		917.00000	902,000	15.88	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		312.00000	315,000	15.64	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		841.00000	826,000	15.64	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,565.00000	1,581,000	14.15	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		44.00000	42,000	14.15	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		904.00000	913,000	13.65	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		324.00000	316,000	13.65	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		877.00000	885,000	13.75	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		347.00000	338,000	13.75	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		932.00000	942,000	13.54	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		302.00000	295,000	13.54	0.00	0	0
Total £ / R Option										0.00	0	54,000
Total £ / R										6,236,083.00	490	119,812
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09990	0.09890			599.40	6	3,899
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10140	0.10040			0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10290	0.10180			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											599.40	6	3,899
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		82.00000	98,000	21.47		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		992.00000	908,000	21.47		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		20.00000	23,000	24.38		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,930.00000	1,833,000	24.38		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		354.00000	411,000	18.73		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		264.00000	221,000	18.73		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		893.00000	961,000	16.37		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		153.00000	121,000	16.37		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		372.00000	399,000	17.95		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		632.00000	559,000	17.95		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		1,760.00000	1,856,000	17.36		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		20.00000	16,000	17.36		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		1,072.00000	1,147,000	17.12		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		232.00000	197,000	17.12		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		557.00000	596,000	18.53		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		717.00000	646,000	18.53		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		1,884.00000	1,985,000	16.87		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		44.00000	35,000	16.87		0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											599.40	6	3,899
€ / R	On	18/06/2012	Foreign Exchange Future			10.49980	10.48030				419,992.00	40	45,544
€ / R	On	17/09/2012	Foreign Exchange Future			10.64900	10.62920				0.00	0	5,716
€ / R	On	14/12/2012	Foreign Exchange Future			10.79860	10.77870				43,194,400.00	4,000	12,000

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013			11.18360	11.16090			0.00	0	500
Total € / R Future									43,614,392.00	4,040	63,760
€ / R	On	18/06/2012				258.00000	263,000	12.08	0.00	0	0
€ / R	On	18/06/2012				178.00000	163,000	12.08	0.00	0	0
€ / R	On	18/06/2012				233.00000	237,000	12.18	0.00	0	0
€ / R	On	18/06/2012				203.00000	187,000	12.18	0.00	0	0
€ / R	On	18/06/2012				285.00000	290,000	11.98	0.00	0	0
€ / R	On	18/06/2012				155.00000	140,000	11.98	0.00	0	0
€ / R	On	18/06/2012				134.00000	120,000	11.89	0.00	0	0
€ / R	On	18/06/2012				314.00000	320,000	11.89	0.00	0	1,000
€ / R	On	18/06/2012				704.00000	720,000	12.08	0.00	0	0
€ / R	On	18/06/2012				24.00000	20,000	12.08	0.00	0	1,000
€ / R	On	18/06/2012				892.00000	910,000	12.85	0.00	0	0
€ / R	On	18/06/2012				12.00000	10,000	12.85	0.00	0	1,000
€ / R	On	18/06/2012				1,038.00000	1,056,000	13.44	0.00	0	0
€ / R	On	18/06/2012				8.00000	6,000	13.44	0.00	0	15,360
€ / R	On	18/06/2012				659.00000	673,000	11.88	0.00	0	0
€ / R	On	18/06/2012				29.00000	23,000	11.88	0.00	0	5,120
€ / R	On	18/06/2012				56.00000	46,000	11.40	0.00	0	0
€ / R	On	18/06/2012				486.00000	496,000	11.40	0.00	0	5,120
€ / R	On	18/06/2012				260.00000	244,000	12.49	0.00	0	0
€ / R	On	18/06/2012				190.00000	194,000	12.49	0.00	0	15,360
€ / R	On	17/09/2012				317.00000	351,000	14.00	0.00	0	0
€ / R	On	17/09/2012				413.00000	428,000	14.00	0.00	0	0
€ / R	On	17/09/2012				323.00000	329,000	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		469.00000	456,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		340.00000	374,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		386.00000	401,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,212.00000	1,229,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		33.00000	30,000	13.00	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		934.00000	965,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		55.00000	66,000	13.00	0.00	0	1,625
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		676.00000	692,000	13.33	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		287.00000	283,000	13.33	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		649.00000	665,000	13.45	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		310.00000	306,000	13.45	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		703.00000	719,000	13.22	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		264.00000	260,000	13.22	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		702.00000	711,000	14.72	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,034.00000	1,020,000	14.72	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		687.00000	696,000	14.81	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,069.00000	1,055,000	14.81	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		718.00000	726,000	14.63	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,000.00000	985,000	14.63	0.00	0	0
Total € / R Option										0.00	0	55,785
Total € / R										43,614,392.00	4,040	119,545
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.26100	8.24620			0.00	0	22,824
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.29490	8.28010			0.00	0	2,636
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.33360	8.31830			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								0.00	0	25,560
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		610.00000	624,000	12.48		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		14.00000	13,000	12.48		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		564.00000	576,000	12.22		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		18.00000	15,000	12.22		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		658.00000	671,000	12.73		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		12.00000	10,000	12.73		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		290.00000	295,000	12.35		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		246.00000	237,000	12.35		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		266.00000	271,000	12.40		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		272.00000	263,000	12.40		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		315.00000	320,000	12.30		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		221.00000	212,000	12.30		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		465.00000	472,000	12.60		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		236.00000	228,000	12.60		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		438.00000	445,000	12.67		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		259.00000	251,000	12.67		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		494.00000	501,000	12.53		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		215.00000	207,000	12.53		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								0.00	0	25,560
CAD/ R On 18/06/2012 Foreign Exchange Future			8.01030	8.01730				0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			8.10060	8.10750				0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Future			8.18900	8.19660				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		105.00000	97,000	11.72	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		238.00000	237,000	11.72	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		91.00000	83,000	11.97	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		274.00000	273,000	11.97	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		121.00000	113,000	11.48	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		204.00000	203,000	11.48	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		485.00000	479,000	11.35	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		86.00000	87,000	11.35	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		449.00000	444,000	11.39	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		100.00000	102,000	11.39	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		523.00000	517,000	11.39	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		74.00000	75,000	11.39	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		536.00000	531,000	11.54	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		143.00000	146,000	11.54	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Call		504.00000	499,000	11.61	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		161.00000	164,000	11.61	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		572.00000	566,000	11.58	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		129.00000	131,000	11.58	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			0.08550	0.08320			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			0.16470	0.15510			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			0.21150	0.20330			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			0.01160	0.01200			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			0.20960	0.21660			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			0.00550	0.00610			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			8.73550	8.71970			0.00	0	32,519
CHF / R On 17/09/2012 Foreign Exchange Future			8.86910	8.85230			0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			9.00140	8.98480			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		100.00000	98,000	16.04	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		480.00000	463,000	16.04	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		91.00000	89,000	16.29	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		521.00000	504,000	16.29	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		111.00000	109,000	15.80		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		441.00000	424,000	15.80		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		411.00000	410,000	15.20		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		309.00000	291,000	15.20		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		389.00000	387,000	15.35		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		337.00000	318,000	15.35		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		435.00000	434,000	15.05		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		283.00000	265,000	15.05		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		708.00000	712,000	14.71		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		229.00000	216,000	14.71		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		678.00000	681,000	14.77		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		249.00000	235,000	14.77		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		740.00000	744,000	14.66		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		211.00000	198,000	14.66		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			6.55190	6.57680				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.61130	6.63760				0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.65760	6.68340				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		306.00000	283,000	10.90		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		29.00000	31,000	10.90		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		265.00000	243,000	10.80		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		38.00000	41,000	10.80		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		349.00000	325,000	11.01	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		22.00000	23,000	11.01	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.24	Call		468.00000	447,000	12.90	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.24	Put		73.00000	79,000	12.90	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.29	Call		429.00000	411,000	12.85	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.29	Put		84.00000	93,000	12.85	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.19	Call		508.00000	487,000	13.03	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.19	Put		63.00000	69,000	13.03	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.34	Call		493.00000	476,000	13.65	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.34	Put		147.00000	156,000	13.65	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.39	Call		461.00000	444,000	13.67	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.39	Put		165.00000	174,000	13.67	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.29	Call		527.00000	510,000	13.67	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.29	Put		131.00000	140,000	13.67	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			1.26960	1.26820			0.00	0	0
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.28500	1.28370			0.00	0	0
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.30080	1.29990			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.15	Call		1,201.00000	1,214,000	14.97	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.15	Put		19.00000	18,000	14.97	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.20	Call		765.00000	775,000	15.16	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.20	Put		83.00000	79,000	15.16	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		1,690.00000	1,704,000	17.46		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		8.00000	8,000	17.46		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		955.00000	967,000	15.88		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		226.00000	225,000	15.88		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		664.00000	671,000	16.41		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		435.00000	429,000	16.41		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,331.00000	1,342,000	15.48		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		102.00000	100,000	15.48		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		1,088.00000	1,093,000	16.24		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		369.00000	365,000	16.24		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		825.00000	828,000	16.93		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		606.00000	600,000	16.93		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,424.00000	1,430,000	15.84		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		205.00000	202,000	15.84		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								1,023,275,401.40	125,711	551,854
Total Options								0.00	0	293,105
Grand Total:								1,023,275,401.40	125,711	844,959