

Currency Derivatives Daily MTM Report

Daily summary for: 20/04/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012			7.86070	7.90520			78,096,054.50	9,935	244,546
\$ / R	On	17/09/2012			7.96560	8.01060			52,851,756.00	6,635	22,378
\$ / R	On	14/12/2012			8.06910	8.11490			847,255.50	105	22,316
\$ / R	On	18/03/2013			8.18240	8.22910			0.00	0	8,623
\$ / R	On	13/12/2013			8.38010	8.42720			0.00	0	659
\$ / R	On	12/12/2014			9.04940	9.09230			0.00	0	0
Total \$ / R Future									131,795,066.00	16,675	298,522
\$ / R	On	18/06/2012	7.25	Call		669.00000	625,000	13.95	0.00	0	0
\$ / R	On	18/06/2012	7.25	Put		14.00000	14,000	13.95	0.00	0	0
\$ / R	On	18/06/2012	7.30	Call		622.00000	579,000	13.84	0.00	0	0
\$ / R	On	18/06/2012	7.30	Put		17.00000	18,000	13.84	0.00	0	0
\$ / R	On	18/06/2012	7.20	Call		716.00000	672,000	14.05	0.00	0	0
\$ / R	On	18/06/2012	7.20	Put		11.00000	11,000	14.05	0.00	0	0
\$ / R	On	18/06/2012	8.10	Call		123.00000	107,000	15.99	0.00	0	20,100
\$ / R	On	18/06/2012	8.10	Put		318.00000	346,000	15.99	0.00	0	132
\$ / R	On	18/06/2012	6.75	Put		2.00000	2,000	16.60	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		1,157.00000	1,113,000	16.60	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		54.00000	47,000	18.62	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		649.00000	686,000	18.62	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		41.00000	36,000	19.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		786.00000	825,000	19.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		34.00000	30,000	20.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		879.00000	919,000	20.27	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		910.00000	865,000	14.75	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		5.00000	4,000	14.75	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		446.00000	406,000	13.64	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		41.00000	45,000	13.64	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		154.00000	134,000	15.38	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		249.00000	273,000	15.38	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		99.00000	86,000	16.60	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		394.00000	425,000	16.60	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		271.00000	239,000	14.22	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		116.00000	128,000	14.22	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		974.00000	1,014,000	20.89	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		29.00000	25,000	20.89	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		302.00000	268,000	14.11	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		97.00000	107,000	14.11	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,360.00000	1,402,000	23.35	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		15.00000	13,000	23.35	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		65.00000	57,000	17.94	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		560.00000	596,000	17.94	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		860.00000	816,000	14.38	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		5.00000	5,000	14.38	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		80.00000	88,000	13.99	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		335.00000	299,000	13.99	0.00	0	6,700
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		856.00000	815,000	14.51	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		45.00000	49,000	14.51	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		813.00000	773,000	14.52	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		52.00000	57,000	14.52	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		901.00000	858,000	14.51	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		40.00000	42,000	14.51	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		60.00000	66,000	14.52	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		771.00000	732,000	14.52	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,193.00000	1,232,000	21.06	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		104.00000	98,000	21.06	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		378.00000	355,000	15.82	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		267.00000	289,000	15.82	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		170.00000	160,000	18.88	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		759.00000	794,000	18.88	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,284.00000	1,324,000	21.49	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		95.00000	90,000	21.49	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		928.00000	965,000	19.77	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		139.00000	131,000	19.77	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		482.00000	453,000	15.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		171.00000	187,000	15.09	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		600.00000	632,000	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		211.00000	198,000	17.98	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		297.00000	279,000	16.66	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		386.00000	413,000	16.66	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		614.00000	578,000	14.54	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		103.00000	112,000	14.54	0.00	0	246
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Call		691.00000	653,000	14.53	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Put		80.00000	87,000	14.53	0.00	0	8,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		627.00000	598,000	15.20	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		212.00000	229,000	15.20	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		600.00000	572,000	15.39	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		235.00000	253,000	15.39	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		658.00000	625,000	15.00	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		193.00000	206,000	15.00	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		366.00000	389,000	16.36	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		481.00000	458,000	16.36	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,185.00000	1,222,000	20.37	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		200.00000	191,000	20.37	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		644.00000	618,000	16.08	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		365.00000	386,000	16.08	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		622.00000	597,000	16.27	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		393.00000	415,000	16.27	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		666.00000	640,000	15.90	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		337.00000	358,000	15.90	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,177.00000	1,211,000	19.87	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		306.00000	293,000	19.87	0.00	0	180

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		581.00000	557,000	16.65	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		452.00000	475,000	16.65	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		589.00000	576,000	18.98	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,140.00000	1,174,000	18.98	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		576.00000	564,000	19.09	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,177.00000	1,212,000	19.09	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		602.00000	589,000	18.87	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,103.00000	1,137,000	18.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,318.00000	1,310,000	17.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		726.00000	761,000	17.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,299.00000	1,292,000	17.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		757.00000	793,000	17.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,337.00000	1,329,000	17.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		695.00000	730,000	17.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		460.00000	484,000	16.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,552.00000	1,533,000	16.59	0.00	0	200
Total \$ / R Option										0.00	0	191,320
Total \$ / R										131,795,066.00	16,675	489,842
\$ / R MAXOn	18/06/2012	Foreign Exchange Future				7.86070	7.90520			251,542.40	32	758
\$ / R MAXOn	17/09/2012	Foreign Exchange Future				7.96560	8.01060			0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Future				8.06910	8.11490			0.00	0	0
Total \$ / R MAXI Future										251,542.40	32	758
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call			7,207.00000	6,258,000	17.59	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put			51,687.00000	55,188,000	17.59	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	8.40	Call		6,524.00000	5,669,000	17.94		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		56,004.00000	59,599,000	17.94		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		7,976.00000	6,922,000	17.25		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		47,456.00000	50,852,000	17.25		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		51,111.00000	48,136,000	14.91		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		15,091.00000	16,616,000	14.91		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		48,160.00000	45,313,000	15.09		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		17,140.00000	18,793,000	15.09		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		54,210.00000	51,109,000	14.73		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		13,190.00000	14,589,000	14.73		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		53,793.00000	51,255,000	15.87		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		29,623.00000	31,665,000	15.87		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		51,481.00000	49,042,000	16.06		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		32,311.00000	34,452,000	16.06		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		56,217.00000	53,579,000	15.67		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		27,047.00000	28,989,000	15.67		0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										251,542.40	32	758
£ / R	On 18/06/2012	Foreign Exchange Future			12.66510	12.69210				17,452,507.80	1,378	64,029
£ / R	On 17/09/2012	Foreign Exchange Future			12.82600	12.85300				12,749,044.00	994	2,223
£ / R	On 14/12/2012	Foreign Exchange Future			12.98270	13.01080				0.00	0	0
Total £ / R Future										30,201,551.80	2,372	66,252
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		875.00000	848,000	13.19		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		33.00000	33,000	13.19		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	11.90	Call		828.00000	801,000	12.88	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		36.00000	36,000	12.88	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		923.00000	895,000	13.50	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		31.00000	30,000	13.50	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		1,602.00000	1,575,000	17.42	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		10.00000	10,000	17.42	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		177.00000	186,000	12.88	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		369.00000	351,000	12.88	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		275.00000	267,000	15.49	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		872.00000	891,000	15.49	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		264.00000	256,000	15.61	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		911.00000	930,000	15.61	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		287.00000	278,000	15.37	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		834.00000	852,000	15.37	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,547.00000	1,519,000	14.01	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		44.00000	43,000	14.01	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		882.00000	865,000	13.65	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		322.00000	333,000	13.65	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		855.00000	838,000	13.75	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		345.00000	356,000	13.75	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		911.00000	893,000	13.55	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		301.00000	311,000	13.55	0.00	0	0
Total £ / R Option										0.00	0	54,000
Total £ / R										30,201,551.80	2,372	120,252
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09640	0.09700			0.00	0	3,849

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 Future			0.09780	0.09840			0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Future			0.09920	0.09980			0.00	0	0
Total ¥ / R Future										0.00	0	3,849
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		51.00000	43,000	22.02	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,151.00000	1,203,000	22.02	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		10.00000	8,000	24.65	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,110.00000	2,168,000	24.65	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		257.00000	225,000	19.14	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		357.00000	385,000	19.14	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		734.00000	691,000	16.66	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		194.00000	211,000	16.66	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		284.00000	264,000	18.72	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		744.00000	784,000	18.72	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		1,564.00000	1,505,000	16.50	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		24.00000	25,000	16.50	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		915.00000	872,000	17.19	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		275.00000	292,000	17.19	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		458.00000	434,000	19.08	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		818.00000	854,000	19.08	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		1,694.00000	1,638,000	16.76	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		54.00000	58,000	16.76	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	3,849
€ / R	On	18/06/2012	Foreign Exchange Future			10.38740	10.39360			21,263,007.80	2,047	47,544

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 Future			10.53400	10.54000			54,250,100.00	5,150	8,281
€ / R	On	14/12/2012	Foreign Exchange Future			10.68070	10.68740			0.00	0	12,000
€ / R	On	13/12/2013	Foreign Exchange Future			11.06040	11.06870			0.00	0	500
Total € / R Future										75,513,107.80	7,197	68,325
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		199.00000	192,000	11.88	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		205.00000	205,000	11.88	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		178.00000	172,000	12.06	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		234.00000	235,000	12.06	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		223.00000	217,000	11.86	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		179.00000	180,000	11.86	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		156.00000	156,000	11.84	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		250.00000	243,000	11.84	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		622.00000	615,000	12.08	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		28.00000	28,000	12.08	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		808.00000	802,000	12.86	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		14.00000	15,000	12.86	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		953.00000	946,000	13.45	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		9.00000	9,000	13.45	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		576.00000	570,000	11.88	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		32.00000	33,000	11.88	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		69.00000	69,000	11.74	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		413.00000	406,000	11.74	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		300.00000	300,000	12.42	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		144.00000	137,000	12.42	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		296.00000	292,000	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	10.73	Put		482.00000	484,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		276.00000	273,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		512.00000	515,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		290.00000	286,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		426.00000	428,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,117.00000	1,122,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		27.00000	38,000	13.00	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		854.00000	848,000	12.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		64.00000	64,000	12.00	0.00	0	1,625
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		615.00000	614,000	13.39	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		318.00000	323,000	13.39	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		590.00000	589,000	13.50	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		343.00000	348,000	13.50	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		641.00000	640,000	13.28	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		294.00000	299,000	13.28	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		647.00000	647,000	14.67	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,071.00000	1,080,000	14.67	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		633.00000	633,000	14.75	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,107.00000	1,116,000	14.75	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		662.00000	662,000	14.59	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,036.00000	1,045,000	14.59	0.00	0	0
Total € / R Option										0.00	0	55,785
Total € / R										75,513,107.80	7,197	124,110
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.10750	8.12410			0.00	0	22,609
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.14070	8.15770			0.00	0	2,636

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 14/12/2012 Foreign Exchange Future			8.17820	8.19610				0.00	0	100
Total AU\$ / R Future								0.00	0	25,345
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		493.00000	476,000	11.60		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		19.00000	19,000	11.60		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		447.00000	430,000	11.29		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		23.00000	23,000	11.29		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		540.00000	523,000	11.92		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		16.00000	16,000	11.92		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		226.00000	217,000	12.52		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		305.00000	313,000	12.52		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		208.00000	199,000	12.66		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		337.00000	345,000	12.66		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		246.00000	236,000	12.39		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		275.00000	282,000	12.39		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		392.00000	378,000	12.67		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		285.00000	289,000	12.67		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		368.00000	355,000	12.74		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		311.00000	316,000	12.74		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		418.00000	403,000	12.60		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		261.00000	264,000	12.60		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								0.00	0	25,345
CAD/ R On 18/06/2012 Foreign Exchange Future			7.91970	7.95330				0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			8.00760	8.04150				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	14/12/2012	Foreign Exchange Future			8.09280	8.12750			0.00	0	0
Total CAD/ R Future										0.00	0	10
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Call		69.00000	60,000	11.43	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Put		266.00000	290,000	11.43	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Call		58.00000	50,000	11.67	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Put		305.00000	330,000	11.67	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Call		82.00000	71,000	11.19	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Put		229.00000	251,000	11.19	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.71	Call		426.00000	401,000	10.97	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.71	Put		93.00000	102,000	10.97	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.76	Call		392.00000	368,000	11.00	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.76	Put		109.00000	119,000	11.00	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.66	Call		462.00000	436,000	10.94	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.66	Put		79.00000	87,000	10.94	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.80	Call		479.00000	455,000	11.23	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.80	Put		155.00000	166,000	11.23	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.85	Call		448.00000	425,000	11.30	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.85	Put		174.00000	186,000	11.30	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.75	Call		511.00000	486,000	11.17	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.75	Put		137.00000	147,000	11.17	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			0.01860	0.03090			0.00	0	12,500
Total CF CANDO CAAY Future										0.00	0	12,500

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CF CANDO CAAY							0.00	0	12,500
CF CANDO On 18/06/2012 Foreign Exchange Future			0.10290	0.11590			0.00	0	5,670
Total CF CANDO CAAZ Future							0.00	0	5,670
Total CF CANDO CAAZ							0.00	0	5,670
CF CANDO On 18/06/2012 Foreign Exchange Future			0.24180	0.23500			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			0.01100	0.01070			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			0.21390	0.20630			0.00	0	0
Total CF CANDO CABC Future							0.00	0	0
Total CF CANDO CABC							0.00	0	0
CF CANDO On 18/06/2012 Foreign Exchange Future			0.00420	0.00430			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			8.64660	8.65040			0.00	0	32,519
CHF / R On 17/09/2012 Foreign Exchange Future			8.77630	8.78000			0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			8.90670	8.91160			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		75.00000	67,000	15.80	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		525.00000	520,000	15.80	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		67.00000	60,000	16.00	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	9.15	Put		567.00000	563,000	16.00		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		83.00000	75,000	15.57		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		483.00000	478,000	15.57		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		361.00000	357,000	15.36		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		331.00000	331,000	15.36		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		340.00000	337,000	15.50		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		360.00000	361,000	15.50		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		383.00000	379,000	15.21		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		303.00000	303,000	15.21		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		649.00000	651,000	14.98		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		243.00000	250,000	14.98		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		622.00000	624,000	15.13		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		266.00000	273,000	15.13		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		677.00000	679,000	14.84		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		221.00000	228,000	14.84		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			6.40210	6.42290				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.46140	6.48260				0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.50600	6.52730				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		179.00000	162,000	10.15		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		56.00000	60,000	10.15		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		146.00000	131,000	10.02		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	6.35	Put		73.00000	79,000	10.02	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Call		215.00000	197,000	10.27	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		42.00000	45,000	10.27	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.24	Call		344.00000	326,000	12.21	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.24	Put		104.00000	108,000	12.21	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.29	Call		312.00000	294,000	12.18	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.29	Put		122.00000	126,000	12.18	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.19	Call		379.00000	360,000	12.23	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.19	Put		89.00000	92,000	12.23	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.34	Call		383.00000	366,000	13.23	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.34	Put		193.00000	197,000	13.23	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.39	Call		355.00000	338,000	13.25	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.39	Put		215.00000	219,000	13.25	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.29	Call		413.00000	395,000	13.21	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.29	Put		173.00000	176,000	13.21	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			1.24440	1.25240			0.00	0	0
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.25960	1.26760			0.00	0	0
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.27510	1.28310			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.15	Call		1,045.00000	969,000	14.05	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.15	Put		21.00000	25,000	14.05	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.20	Call		624.00000	557,000	14.34	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	1.20	Put		100.00000	113,000	14.34		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,532.00000	1,453,000	16.49		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		8.00000	9,000	16.49		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		825.00000	769,000	15.42		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		257.00000	281,000	15.42		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		560.00000	519,000	16.30		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		492.00000	531,000	16.30		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,184.00000	1,116,000	15.02		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		116.00000	128,000	15.02		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		961.00000	910,000	16.08		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		410.00000	439,000	16.08		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		717.00000	677,000	16.83		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		666.00000	706,000	16.83		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,279.00000	1,217,000	15.53		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		228.00000	246,000	15.53		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								237,761,268.00	26,276	545,800
Total Options								0.00	0	301,105
Grand Total:								237,761,268.00	26,276	846,905