



Currency Derivatives Daily MTM Report

Daily summary for: 02/05/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 18/06/2012 Foreign Exchange Future			7.80030	7.80320			110,428,847.10	14,157	238,653
\$ / R On 17/09/2012 Foreign Exchange Future			7.90400	7.90690			1,762,592.00	223	28,914
\$ / R On 14/12/2012 Foreign Exchange Future			8.00600	8.00910			0.00	0	22,316
\$ / R On 18/03/2013 Foreign Exchange Future			8.11720	8.12060			0.00	0	8,623
\$ / R On 13/12/2013 Foreign Exchange Future			8.32060	8.32300			0.00	0	659
\$ / R On 12/12/2014 Foreign Exchange Future			9.00040	9.00230			0.00	0	0
Total \$ / R Future							112,191,439.10	14,380	299,165
\$ / R On 18/06/2012 Foreign Exchange Option	7.25	Call		565.00000	560,000	13.36	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.25	Put		12.00000	10,000	13.36	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.30	Call		518.00000	513,000	13.09	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.30	Put		15.00000	13,000	13.09	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.20	Call		612.00000	608,000	13.63	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.20	Put		9.00000	8,000	13.63	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	8.10	Call		67.00000	62,000	15.14	0.00	0	20,100
\$ / R On 18/06/2012 Foreign Exchange Option	8.10	Put		364.00000	362,000	15.14	0.00	0	132
\$ / R On 18/06/2012 Foreign Exchange Option	6.75	Put		2.00000	1,000	16.65	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		1,055.00000	1,051,000	16.65	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		25.00000	22,000	17.99	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		722.00000	722,000	17.99	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		18.00000	16,000	19.02	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		865.00000	866,000	19.02	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		14.00000	13,000	19.61	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		961.00000	963,000	19.61	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		807.00000	803,000	14.70	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		4.00000	3,000	14.70	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		344.00000	338,000	12.72	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		41.00000	38,000	12.72	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		88.00000	83,000	14.49	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		285.00000	283,000	14.49	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		51.00000	47,000	15.79	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		448.00000	447,000	15.79	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		179.00000	173,000	13.12	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		126.00000	123,000	13.12	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,059.00000	1,060,000	20.21	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		12.00000	10,000	20.21	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		207.00000	200,000	13.04	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		104.00000	100,000	13.04	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,453.00000	1,454,000	22.59	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		6.00000	4,000	22.59	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		31.00000	28,000	17.26	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		628.00000	628,000	17.26	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		757.00000	754,000	14.43	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		4.00000	4,000	14.43	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		84.00000	81,000	12.96	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		237.00000	231,000	12.96	0.00	0	6,700
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		753.00000	749,000	13.89	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		46.00000	45,000	13.89	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		711.00000	706,000	13.85	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		54.00000	52,000	13.85	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		797.00000	792,000	13.92	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		40.00000	38,000	13.92	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		62.00000	61,000	13.82	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		669.00000	665,000	13.82	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,267.00000	1,267,000	20.50	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		74.00000	71,000	20.50	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		296.00000	292,000	14.97	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		289.00000	288,000	14.97	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		124.00000	120,000	18.20	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		817.00000	816,000	18.20	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,360.00000	1,360,000	20.95	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		67.00000	64,000	20.95	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		993.00000	992,000	19.13	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		100.00000	96,000	19.13	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		392.00000	388,000	14.32	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		185.00000	184,000	14.32	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		649.00000	648,000	17.26	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		156.00000	152,000	17.26	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		227.00000	223,000	15.88	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		420.00000	419,000	15.88	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		513.00000	509,000	13.68	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		106.00000	105,000	13.68	0.00	0	246
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Call		589.00000	585,000	13.75	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Put		82.00000	81,000	13.75	0.00	0	8,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		535.00000	533,000	14.61	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		226.00000	227,000	14.61	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		510.00000	508,000	14.79	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		251.00000	252,000	14.79	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		562.00000	560,000	14.43	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		203.00000	204,000	14.43	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		391.00000	391,000	15.68	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		400.00000	397,000	15.68	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,248.00000	1,248,000	19.84	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		157.00000	154,000	19.84	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		557.00000	556,000	15.59	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		386.00000	389,000	15.59	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		537.00000	535,000	15.77	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		416.00000	418,000	15.77	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		579.00000	577,000	15.41	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		358.00000	360,000	15.41	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,232.00000	1,233,000	19.37	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		253.00000	250,000	19.37	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		499.00000	497,000	16.13	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		478.00000	480,000	16.13	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		520.00000	519,000	18.41	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,175.00000	1,176,000	18.41	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		508.00000	507,000	18.52	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,213.00000	1,214,000	18.52	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		532.00000	531,000	18.30	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,137.00000	1,138,000	18.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,239.00000	1,243,000	17.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		737.00000	743,000	17.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,221.00000	1,224,000	17.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		769.00000	774,000	17.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,258.00000	1,262,000	17.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		706.00000	712,000	17.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		459.00000	466,000	16.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,461.00000	1,466,000	16.05	0.00	0	200
Total \$ / R Option										0.00	0	191,320
Total \$ / R										112,191,439.10	14,380	490,485
\$ / R MAXOn	18/06/2012	Foreign Exchange Future		7.80030		7.80320				390,015.00	50	768
\$ / R MAXOn	17/09/2012	Foreign Exchange Future		7.90400		7.90690				0.00	0	2
\$ / R MAXOn	14/12/2012	Foreign Exchange Future		8.00600		8.00910				0.00	0	2
Total \$ / R MAXI Future										390,015.00	50	772
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		3,517.00000	3,201,000	16.89		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		58,197.00000	58,171,000	16.89		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		3,128.00000	2,833,000	17.26		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		62,808.00000	62,803,000	17.26		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		3,965.00000	3,628,000	16.52		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		53,645.00000	53,598,000	16.52		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		41,997.00000	41,562,000	14.16		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		16,347.00000	16,202,000	14.16		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		39,210.00000	38,779,000	14.32		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		18,560.00000	18,419,000	14.32		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		44,942.00000	44,504,000	14.00		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		14,292.00000	14,144,000	14.00		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		45,195.00000	44,942,000	15.23		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		31,605.00000	31,662,000	15.23		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		43,053.00000	42,781,000	15.41		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		34,463.00000	34,501,000	15.41		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		47,453.00000	47,218,000	15.05		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		28,863.00000	28,938,000	15.05		0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										390,015.00	50	772
£ / R	On 18/06/2012	Foreign Exchange Future			12.63770	12.67050				32,238,772.70	2,551	63,388
£ / R	On 17/09/2012	Foreign Exchange Future			12.79880	12.83160				0.00	0	2,223
£ / R	On 14/12/2012	Foreign Exchange Future			12.95550	12.98840				0.00	0	0
Total £ / R Future										32,238,772.70	2,551	65,611
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		842.00000	809,000	12.97		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		22.00000	21,000	12.97		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		794.00000	762,000	12.64	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		24.00000	24,000	12.64	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		890.00000	857,000	13.29	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		20.00000	19,000	13.29	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		1,575.00000	1,542,000	16.92	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		5.00000	4,000	16.92	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		143.00000	150,000	11.78	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		313.00000	288,000	11.78	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		221.00000	212,000	14.52	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		839.00000	863,000	14.52	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		211.00000	202,000	14.63	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		879.00000	903,000	14.63	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		232.00000	223,000	14.40	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		800.00000	824,000	14.40	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,518.00000	1,486,000	13.86	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		36.00000	37,000	13.86	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		829.00000	810,000	13.02	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		291.00000	305,000	13.02	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		801.00000	782,000	13.11	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		313.00000	327,000	13.11	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		858.00000	839,000	12.93	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		270.00000	284,000	12.93	0.00	0	0
Total £ / R Option										0.00	0	54,000
Total £ / R										32,238,772.70	2,551	119,611
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09730	0.09770			973.00	10	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			0.09870	0.09910			0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10010	0.10050			0.00	0	0
Total ¥ / R Future										973.00	10	3,849
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		30.00000	28,000	20.77	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,060.00000	1,098,000	20.77	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		3.00000	3,000	22.58	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,033.00000	2,073,000	22.58	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		232.00000	218,000	17.99	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		262.00000	288,000	17.99	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		771.00000	734,000	16.33	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		161.00000	164,000	16.33	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		284.00000	262,000	17.98	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		674.00000	692,000	17.98	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		1,629.00000	1,589,000	16.93	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		19.00000	19,000	16.93	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		945.00000	906,000	16.54	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		235.00000	236,000	16.54	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		455.00000	427,000	18.08	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		745.00000	757,000	18.08	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		1,752.00000	1,711,000	16.33	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		42.00000	41,000	16.33	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										973.00	10	3,849
€ / R	On	18/06/2012	Foreign Exchange Future			10.26400	10.32840			1,283,000.00	125	45,866

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			10.40800	10.47390				0.00	0	8,381
€ / R	On	14/12/2012	Foreign Exchange Future			10.55370	10.62120				0.00	0	12,000
€ / R	On	13/12/2013	Foreign Exchange Future			10.95200	11.02110				0.00	0	500
Total € / R Future											1,283,000.00	125	66,747
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		137.00000	102,000	10.92		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		209.00000	238,000	10.92		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		120.00000	88,000	11.12		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		242.00000	274,000	11.12		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		156.00000	119,000	10.71		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		178.00000	205,000	10.71		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		153.00000	173,000	10.51		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		181.00000	137,000	10.51		0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		547.00000	483,000	10.31		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		19.00000	19,000	10.31		0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		738.00000	672,000	11.25		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		10.00000	8,000	11.25		0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		884.00000	819,000	12.19		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		6.00000	5,000	12.19		0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		501.00000	439,000	10.31		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		23.00000	25,000	10.31		0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		60.00000	67,000	10.31		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		338.00000	281,000	10.31		0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		313.00000	351,000	11.52		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		91.00000	65,000	11.52		0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		254.00000	202,000	13.00		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		506.00000	520,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		236.00000	185,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		538.00000	553,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		274.00000	219,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		476.00000	487,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,062.00000	981,000	11.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		38.00000	23,000	11.00	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		791.00000	719,000	11.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		67.00000	61,000	11.00	0.00	0	1,625
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		557.00000	495,000	12.42	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		326.00000	331,000	12.42	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		532.00000	472,000	12.52	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		351.00000	358,000	12.52	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		583.00000	520,000	12.32	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		302.00000	306,000	12.32	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		619.00000	576,000	14.41	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,091.00000	1,117,000	14.41	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		604.00000	563,000	14.48	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,126.00000	1,154,000	14.48	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		633.00000	591,000	14.33	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,055.00000	1,082,000	14.33	0.00	0	0
Total € / R Option										0.00	0	55,785
Total € / R										1,283,000.00	125	122,532
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.00150	8.08680			0.00	0	22,609
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.03950	8.12220			200,987.50	25	2,661

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			8.08290	8.16270				0.00	0	100
Total AU\$ / R Future								200,987.50	25	25,370
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		447.00000	365,000	9.95		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		10.00000	14,000	9.95		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		399.00000	321,000	9.91		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		12.00000	20,000	9.91		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		495.00000	411,000	9.99		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		8.00000	10,000	9.99		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		185.00000	155,000	12.04		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		299.00000	352,000	12.04		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		168.00000	140,000	12.19		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		332.00000	387,000	12.19		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		204.00000	170,000	11.89		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		268.00000	317,000	11.89		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		344.00000	304,000	12.10		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		271.00000	310,000	12.10		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		320.00000	284,000	12.22		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		297.00000	340,000	12.22		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		369.00000	327,000	12.03		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		246.00000	283,000	12.03		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								200,987.50	25	25,370
CAD/ R On 18/06/2012 Foreign Exchange Future			7.87580	7.89390				0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			7.96250	7.98070				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			8.04630	8.06340				0.00	0	0
Total CAD/ R Future											0.00	0	10
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Call		34.00000	32,000	10.76		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Put		290.00000	306,000	10.76		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Call		28.00000	26,000	11.03		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Put		334.00000	350,000	11.03		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Call		43.00000	40,000	10.49		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Put		249.00000	264,000	10.49		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.71	Call		361.00000	347,000	10.09		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.71	Put		89.00000	93,000	10.09		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.76	Call		327.00000	313,000	10.08		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.76	Put		105.00000	109,000	10.08		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.66	Call		396.00000	382,000	10.10		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.66	Put		74.00000	78,000	10.10		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.80	Call		413.00000	401,000	10.55		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.80	Put		153.00000	158,000	10.55		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.85	Call		383.00000	372,000	10.59		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.85	Put		173.00000	179,000	10.59		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.75	Call		445.00000	433,000	10.51		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.75	Put		135.00000	140,000	10.51		0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	10
CF CANDO	On	18/06/2012	Foreign Exchange Future			0.06990	0.07370				0.00	0	5,670
Total CF CANDO CAAZ Future											0.00	0	5,670

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CF CANDO CAAZ							0.00	0	5,670
CF CANDO On 18/06/2012 Foreign Exchange Future			0.32720	0.31410			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			0.00480	0.00520			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			0.17220	0.16600			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			0.00100	0.00120			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			8.54190	8.59890			6,876,229.50	805	31,654
CHF / R On 17/09/2012 Foreign Exchange Future			8.66770	8.72590			0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			8.79430	8.85330			0.00	0	0
Total CHF / R Future							6,876,229.50	805	31,704
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		41.00000	28,000	15.05	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		542.00000	586,000	15.05	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		35.00000	24,000	15.22	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		586.00000	632,000	15.22	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		46.00000	33,000	14.87	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		497.00000	541,000	14.87	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		307.00000	272,000	14.60		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		331.00000	354,000	14.60		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		288.00000	255,000	14.80		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		362.00000	387,000	14.80		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		328.00000	291,000	14.41		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		302.00000	323,000	14.41		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		592.00000	552,000	14.40		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		244.00000	263,000	14.40		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		565.00000	527,000	14.54		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		267.00000	288,000	14.54		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		620.00000	579,000	14.27		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		222.00000	240,000	14.27		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								6,876,229.50	805	31,704
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.30130	6.36690				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.35980	6.42570				0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.40620	6.47230				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		123.00000	85,000	9.31		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		56.00000	84,000	9.31		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		93.00000	65,000	9.64		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		76.00000	114,000	9.64		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		157.00000	112,000	9.38		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		40.00000	61,000	9.38		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		284.00000	238,000	11.22		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		101.00000	121,000	11.22		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		252.00000	209,000	11.18		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		119.00000	142,000	11.18		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		318.00000	269,000	11.25		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		85.00000	102,000	11.25		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Call		326.00000	287,000	12.58		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		191.00000	218,000	12.58		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		299.00000	262,000	12.59		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		214.00000	243,000	12.59		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		355.00000	314,000	12.56		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		170.00000	195,000	12.56		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			1.23510	1.23510				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.24990	1.24980				0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Future			1.26500	1.26480				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		869.00000	867,000	13.23		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		18.00000	16,000	13.23		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		450.00000	443,000	12.95		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		99.00000	92,000	12.95		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,357.00000	1,356,000	15.61		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		6.00000	5,000	15.61		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		665.00000	661,000	14.51		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		275.00000	270,000	14.51		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		427.00000	422,000	15.43		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		537.00000	531,000	15.43		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,009.00000	1,006,000	14.14		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		119.00000	115,000	14.14		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		805.00000	806,000	15.43		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		437.00000	436,000	15.43		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		586.00000	586,000	16.28		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		718.00000	716,000	16.28		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,106.00000	1,107,000	14.85		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		238.00000	237,000	14.85		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								153,181,416.80	17,946	530,898
Total Options								0.00	0	301,105
Grand Total:								153,181,416.80	17,946	832,003