

Currency Derivatives Daily MTM Report

Daily summary for: 09/05/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012			8.07410	7.96350			247,115,904.60	30,606	255,021
\$ / R	On	17/09/2012			8.18130	8.06950			34,844,156.70	4,259	35,274
\$ / R	On	14/12/2012			8.28540	8.17300			9,329,360.40	1,126	22,316
\$ / R	On	18/03/2013			8.39920	8.28600			6,005,428.00	715	9,338
\$ / R	On	13/12/2013			8.60920	8.49310			0.00	0	659
\$ / R	On	12/12/2014			9.28050	9.16940			0.00	0	0
Total \$ / R Future									297,294,849.70	36,706	322,608
\$ / R	On	18/06/2012	7.25	Call		718.00000	827,000	15.38	0.00	0	0
\$ / R	On	18/06/2012	7.25	Put		5.00000	3,000	15.38	0.00	0	0
\$ / R	On	18/06/2012	7.30	Call		669.00000	777,000	15.11	0.00	0	0
\$ / R	On	18/06/2012	7.30	Put		6.00000	3,000	15.11	0.00	0	0
\$ / R	On	18/06/2012	7.20	Call		767.00000	876,000	15.79	0.00	0	0
\$ / R	On	18/06/2012	7.20	Put		4.00000	2,000	15.79	0.00	0	0
\$ / R	On	18/06/2012	8.10	Call		97.00000	142,000	14.51	0.00	0	20,100
\$ / R	On	18/06/2012	8.10	Put		234.00000	168,000	14.51	0.00	0	132
\$ / R	On	18/06/2012	6.75	Put		1.00000	0,000	19.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,214.00000	1,324,000	19.50	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		32.00000	49,000	17.43	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		569.00000	475,000	17.43	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		23.00000	34,000	18.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		710.00000	610,000	18.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		18.00000	27,000	19.43	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		805.00000	703,000	19.43	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		965.00000	1,075,000	17.44	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		2.00000	1,000	17.44	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		478.00000	583,000	14.04	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		15.00000	9,000	14.04	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		130.00000	189,000	14.03	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		167.00000	115,000	14.03	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		73.00000	108,000	15.23	648,000.00	6,000	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		310.00000	234,000	15.23	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		271.00000	358,000	13.47	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		58.00000	34,000	13.47	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		901.00000	798,000	20.23	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		14.00000	22,000	20.23	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		308.00000	399,000	13.36	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		45.00000	25,000	13.36	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,293.00000	1,185,000	22.79	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		6.00000	9,000	22.79	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		41.00000	63,000	16.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		478.00000	389,000	16.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Call		915.00000	1,025,000	17.03	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		2.00000	1,000	17.03	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		34.00000	18,000	13.25	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		347.00000	442,000	13.25	0.00	0	6,700
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Call		236.00000	319,000	13.58	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Put		73.00000	45,000	13.58	0.00	0	200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		895.00000	1,002,000	14.44	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		26.00000	21,000	14.44	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		848.00000	954,000	14.22	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		29.00000	23,000	14.22	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		942.00000	1,049,000	14.65	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		23.00000	18,000	14.65	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		34.00000	26,000	14.00	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		803.00000	907,000	14.00	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,113.00000	1,022,000	19.81	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		82.00000	103,000	19.81	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		366.00000	439,000	14.38	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		197.00000	158,000	14.38	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		144.00000	179,000	17.44	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		675.00000	598,000	17.44	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,205.00000	1,112,000	20.26	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		74.00000	93,000	20.26	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		845.00000	762,000	18.40	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		114.00000	143,000	18.40	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		483.00000	570,000	13.81	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	7.70	Put		114.00000	89,000	13.81	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		516.00000	448,000	16.50	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		185.00000	229,000	16.50	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		276.00000	337,000	15.13	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		307.00000	256,000	15.13	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		633.00000	730,000	13.80	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		64.00000	49,000	13.80	0.00	0	246
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Call		716.00000	816,000	13.79	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Put		47.00000	35,000	13.79	0.00	0	8,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		629.00000	717,000	14.16	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		156.00000	132,000	14.16	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		596.00000	683,000	14.22	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		173.00000	148,000	14.22	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		663.00000	753,000	14.09	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		140.00000	118,000	14.09	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		293.00000	251,000	14.94	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		466.00000	536,000	14.94	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,100.00000	1,022,000	19.19	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		173.00000	207,000	19.19	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Call		0.00000	406,000	16.12	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Put		0.00000	421,000	16.12	2,526,000.00	6,000	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Put		0.00000	625,000	17.27	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Call		0.00000	310,000	17.27	1,860,000.00	6,000	6,000
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		635.00000	708,000	14.86	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		299.00000	259,000	14.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		611.00000	681,000	14.98	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		325.00000	282,000	14.98	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		660.00000	737,000	14.75	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		274.00000	238,000	14.75	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,094.00000	1,020,000	18.77	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		280.00000	319,000	18.77	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		567.00000	632,000	15.36	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		381.00000	333,000	15.36	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		574.00000	628,000	18.06	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,059.00000	997,000	18.06	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		561.00000	614,000	18.17	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,096.00000	1,033,000	18.17	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		588.00000	643,000	17.95	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,023.00000	962,000	17.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,326.00000	1,393,000	16.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		657.00000	613,000	16.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,306.00000	1,372,000	16.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		687.00000	642,000	16.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,347.00000	1,414,000	16.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		628.00000	584,000	16.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		410.00000	378,000	15.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,579.00000	1,658,000	15.79	0.00	0	200
Total \$ / R Option										5,034,000.00	18,000	203,520
Total \$ / R										302,328,849.70	54,706	526,128
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			8.07410	7.96350			24,222.30	3	693

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	17/09/2012	Foreign Exchange Future			8.18130	8.06950			0.00	0	2
\$ / R MAXOn	14/12/2012	Foreign Exchange Future			8.28540	8.17300			0.00	0	2
Total \$ / R MAXI Future									24,222.30	3	697
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		4,729.00000	7,211,000	16.31	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		43,379.00000	34,801,000	16.31	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		4,148.00000	6,310,000	16.67	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		47,798.00000	38,900,000	16.67	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		5,444.00000	8,252,000	15.95	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		39,094.00000	30,842,000	15.95	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		51,632.00000	60,804,000	13.81	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		9,722.00000	7,714,000	13.81	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		48,304.00000	56,973,000	13.81	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		11,394.00000	8,883,000	13.81	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		55,391.00000	64,753,000	13.81	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		8,481.00000	6,663,000	13.81	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		52,772.00000	60,326,000	14.44	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		22,792.00000	19,106,000	14.44	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		50,223.00000	57,558,000	14.64	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		25,243.00000	21,338,000	14.64	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		55,450.00000	63,381,000	14.31	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		20,470.00000	17,161,000	14.31	0.00	0	0
Total \$ / R MAXI Option									0.00	0	0
Total \$ / R MAXI									24,222.30	3	697
£ / R	On 18/06/2012	Foreign Exchange Future			12.99610	12.85300			2,183,344.80	168	68,806

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			13.16180	13.01680			6,673,032.60	507	1,938
£ / R	On	14/12/2012	Foreign Exchange Future			13.32150	13.17620			0.00	0	0
Total £ / R Future										8,856,377.40	675	70,744
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,015.00000	1,155,000	15.55	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		12.00000	9,000	15.55	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		966.00000	1,106,000	15.21	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		13.00000	10,000	15.21	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,064.00000	1,205,000	15.88	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		11.00000	9,000	15.88	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		1,754.00000	1,897,000	18.05	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		1.00000	1,000	18.05	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		75.00000	47,000	12.27	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		428.00000	543,000	12.27	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		254.00000	320,000	14.13	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		687.00000	608,000	14.13	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		242.00000	305,000	14.27	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		725.00000	643,000	14.27	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		267.00000	335,000	13.99	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		650.00000	573,000	13.99	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,694.00000	1,834,000	14.98	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		27.00000	22,000	14.98	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		937.00000	1,045,000	12.36	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		211.00000	174,000	12.36	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		904.00000	1,010,000	12.41	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		228.00000	189,000	12.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		972.00000	1,081,000	12.31	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		196.00000	160,000	12.31	0.00	0	0
Total £ / R Option										0.00	0	54,000
Total £ / R										8,856,377.40	675	124,744
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10150	0.09980			0.00	0	3,849
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10300	0.10130			2,575.00	25	25
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10450	0.10270			0.00	0	0
Total ¥ / R Future										2,575.00	25	3,874
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		45.00000	69,000	20.42	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		865.00000	719,000	20.42	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		4.00000	8,000	23.08	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,824.00000	1,658,000	23.08	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		339.00000	451,000	17.94	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		159.00000	101,000	17.94	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		933.00000	1,079,000	16.77	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		103.00000	79,000	16.77	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		352.00000	441,000	17.91	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		522.00000	441,000	17.91	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		1,842.00000	2,010,000	18.51	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		12.00000	10,000	18.51	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		1,103.00000	1,252,000	16.99	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		173.00000	142,000	16.99	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		535.00000	637,000	18.07	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		605.00000	527,000	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	14/12/2012	Foreign Exchange Option	0.08	Call		1,960.00000	2,134,000	17.39	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		30.00000	24,000	17.39	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										2,575.00	25	3,874
€ / R	On	18/06/2012	Foreign Exchange Future			10.44530	10.34860			1,253,436.00	120	45,886
€ / R	On	17/09/2012	Foreign Exchange Future			10.59310	10.49480			5,455,446.50	515	10,657
€ / R	On	14/12/2012	Foreign Exchange Future			10.74120	10.64080			56,960,583.60	5,303	16,893
€ / R	On	13/12/2013	Foreign Exchange Future			11.15070	11.04220			0.00	0	500
Total € / R Future										63,669,466.10	5,938	73,936
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		127.00000	172,000	10.78	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		178.00000	127,000	10.78	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		109.00000	148,000	10.89	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		210.00000	153,000	10.89	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		148.00000	199,000	10.67	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		149.00000	104,000	10.67	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		125.00000	84,000	10.57	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		174.00000	229,000	10.57	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		560.00000	651,000	10.93	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		11.00000	6,000	10.93	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		754.00000	848,000	12.40	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		5.00000	3,000	12.40	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		902.00000	997,000	13.50	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		3.00000	2,000	13.50	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		513.00000	602,000	10.56	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	9.85	Put		14.00000	7,000	10.56	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		42.00000	21,000	10.03	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		341.00000	416,000	10.03	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		281.00000	217,000	11.45	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		80.00000	112,000	11.45	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		228.00000	244,000	12.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		459.00000	376,000	12.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		210.00000	249,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		491.00000	431,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		248.00000	265,000	12.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		429.00000	347,000	12.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,061.00000	1,160,000	12.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		16.00000	17,000	12.00	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		790.00000	876,000	11.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		45.00000	33,000	11.00	0.00	0	1,625
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		550.00000	597,000	12.16	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		299.00000	246,000	12.16	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		525.00000	570,000	12.29	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		324.00000	269,000	12.29	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		576.00000	625,000	12.04	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		275.00000	224,000	12.04	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		647.00000	668,000	14.52	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,098.00000	1,010,000	14.52	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		632.00000	653,000	14.61	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,133.00000	1,045,000	14.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		662.00000	683,000	14.43	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,063.00000	975,000	14.43	0.00	0	0
Total € / R Option										0.00	0	55,785
Total € / R										63,669,466.10	5,938	129,721
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.07430	8.00910			226,080.40	28	17,609
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.11580	8.05010			4,057,900.00	500	3,035
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.16360	8.09730			0.00	0	100
Total AU\$ / R Future										4,283,980.40	528	20,744
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		369.00000	430,000	10.11	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		10.00000	6,000	10.11	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		324.00000	383,000	10.00	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		15.00000	9,000	10.00	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		416.00000	479,000	10.55	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		7.00000	5,000	10.55	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Call		140.00000	164,000	11.20	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Put		326.00000	285,000	11.20	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Call		126.00000	147,000	11.35	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Put		362.00000	318,000	11.35	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Call		156.00000	182,000	11.05	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Put		292.00000	253,000	11.05	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.09	Call		292.00000	328,000	11.52	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.09	Put		284.00000	254,000	11.52	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.14	Call		271.00000	304,000	11.59	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.14	Put		313.00000	280,000	11.59	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		315.00000	353,000	11.45	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		257.00000	229,000	11.45	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							4,283,980.40	528	20,744
CAD/ R On 18/06/2012 Foreign Exchange Future			8.03320	7.94980			0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			8.12310	8.03860			0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Future			8.21010	8.12370			0.00	0	0
Total CAD/ R Future							0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		32.00000	50,000	9.09	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		232.00000	167,000	9.09	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		24.00000	39,000	9.42	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		274.00000	206,000	9.42	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		41.00000	64,000	8.77	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		191.00000	131,000	8.77	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		395.00000	465,000	10.03	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		65.00000	51,000	10.03	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		359.00000	425,000	10.02	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		79.00000	61,000	10.02	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		434.00000	506,000	10.11	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		54.00000	42,000	10.11	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		445.00000	508,000	10.33	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		125.00000	102,000	10.33	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Call		413.00000	474,000	10.36	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		143.00000	118,000	10.36	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 Option	7.75	Call		479.00000	547,000	10.40		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		109.00000	91,000	10.40		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			0.14750	0.10270				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			0.09890	0.22600				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			0.00560	0.00590				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			0.05510	0.07330				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			0.00050	0.00050				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			8.69690	8.61940				3,304,822.00	380	26,769
CHF / R On 17/09/2012 Foreign Exchange Future			8.82560	8.74690				0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			8.95500	8.87490				0.00	0	0
Total CHF / R Future								3,304,822.00	380	26,819

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	9.10	Call		29.00000	49,000	15.65		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		510.00000	452,000	15.65		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		24.00000	42,000	15.99		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		555.00000	495,000	15.99		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		35.00000	56,000	15.32		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		466.00000	409,000	15.32		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		301.00000	345,000	14.56		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		304.00000	269,000	14.56		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		281.00000	323,000	14.71		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		334.00000	297,000	14.71		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		323.00000	369,000	14.41		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		276.00000	243,000	14.41		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		590.00000	648,000	14.17		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		221.00000	199,000	14.17		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		563.00000	619,000	14.33		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		244.00000	220,000	14.33		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		619.00000	680,000	14.12		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		200.00000	181,000	14.12		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								3,304,822.00	380	26,819
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.30620	6.25490				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.36610	6.31540				0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.41630	6.36470				0.00	0	0
Total NZ\$ / R Future								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	6.30	Call		60.00000	85,000	9.81		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		105.00000	79,000	9.81		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		45.00000	64,000	10.10		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		140.00000	108,000	10.10		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		80.00000	114,000	9.98		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		75.00000	58,000	9.98		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		207.00000	244,000	11.64		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		135.00000	121,000	11.64		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		179.00000	214,000	11.58		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		157.00000	141,000	11.58		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		236.00000	275,000	11.69		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		114.00000	102,000	11.69		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Call		261.00000	298,000	13.02		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		234.00000	219,000	13.02		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		239.00000	272,000	13.03		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		262.00000	243,000	13.03		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		287.00000	325,000	13.02		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		210.00000	196,000	13.02		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			1.27830	1.26110				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.29350	1.27600				0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Future			1.30890	1.29120				0.00	0	0
Total YUAN/R Future								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	1.15	Call		1,119.00000	1,289,000	16.24		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		8.00000	6,000	16.24		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		644.00000	801,000	13.13		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		33.00000	18,000	13.13		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,613.00000	1,784,000	17.80		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		2.00000	1,000	17.80		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		825.00000	966,000	14.45		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		173.00000	139,000	14.45		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		531.00000	640,000	15.01		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		379.00000	313,000	15.01		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,216.00000	1,375,000	14.03		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		64.00000	48,000	14.03		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		953.00000	1,083,000	15.14		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		321.00000	274,000	15.14		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		691.00000	800,000	15.86		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		559.00000	491,000	15.86		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,296.00000	1,446,000	14.76		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		164.00000	137,000	14.76		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								377,436,292.90	44,255	557,102
Total Options								5,034,000.00	18,000	313,305
Grand Total:								382,470,292.90	62,255	870,407