



Currency Derivatives Daily MTM Report

Daily summary for: 22/03/2012

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			7.83300	7.71650			119,711,739.00	15,283	216,183
\$ / R On 17/09/2012 Foreign Exchange Future			7.93680	7.82010			8,111,409.60	1,022	8,805
\$ / R On 14/12/2012 Foreign Exchange Future			8.04030	7.92360			498,498.60	62	10,066
\$ / R On 18/03/2013 Foreign Exchange Future			8.15470	8.03880			505,591.40	62	8,562
\$ / R On 13/12/2013 Foreign Exchange Future			8.33860	8.22200			0.00	0	659
\$ / R On 12/12/2014 Foreign Exchange Future			8.98960	8.87090			0.00	0	0
Total \$ / R Future							128,827,238.60	16,429	244,275
\$ / R On 18/06/2012 Foreign Exchange Option	7.25	Call		525.00000	622,000	14.64	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.25	Put		59.00000	39,000	14.64	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.30	Call		485.00000	579,000	14.57	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.30	Put		69.00000	46,000	14.57	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.20	Call		566.00000	666,000	14.71	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.20	Put		50.00000	33,000	14.71	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	8.10	Call		127.00000	151,000	16.91	0.00	0	20,100
\$ / R On 18/06/2012 Foreign Exchange Option	8.10	Put		511.00000	418,000	16.91	0.00	0	132
\$ / R On 18/06/2012 Foreign Exchange Option	6.75	Put		12.00000	8,000	16.51	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		978.00000	1,091,000	16.51	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		70.00000	82,000	19.16	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		854.00000	749,000	19.16	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		58.00000	66,000	20.04	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		992.00000	883,000	20.04	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		51.00000	58,000	20.60	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		1,085.00000	975,000	20.60	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		741.00000	849,000	15.18	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		25.00000	16,000	15.18	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		351.00000	424,000	14.52	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		135.00000	91,000	14.52	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		149.00000	179,000	16.37	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		433.00000	346,000	16.37	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		108.00000	129,000	17.44	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		592.00000	496,000	17.44	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		226.00000	277,000	15.26	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		260.00000	194,000	15.26	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,179.00000	1,068,000	21.16	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		45.00000	51,000	21.16	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		246.00000	302,000	15.11	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		230.00000	169,000	15.11	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,563.00000	1,449,000	23.40	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		29.00000	32,000	23.40	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		81.00000	94,000	18.58	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		765.00000	661,000	18.58	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		696.00000	801,000	14.92	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		30.00000	18,000	14.92	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		204.00000	147,000	14.97	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		270.00000	330,000	14.97	0.00	0	6,700
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		721.00000	814,000	15.11	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		101.00000	77,000	15.11	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		683.00000	774,000	15.12	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		113.00000	87,000	15.12	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		760.00000	855,000	15.10	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		90.00000	68,000	15.10	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		126.00000	98,000	15.13	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		646.00000	735,000	15.13	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,392.00000	1,287,000	21.32	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		112.00000	124,000	21.32	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		335.00000	382,000	16.44	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		415.00000	345,000	16.44	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		170.00000	190,000	19.30	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		950.00000	853,000	19.30	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,483.00000	1,377,000	21.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		103.00000	114,000	21.72	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,122.00000	1,022,000	20.13	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		142.00000	159,000	20.13	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		416.00000	474,000	15.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		296.00000	237,000	15.72	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		783.00000	692,000	18.46	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		203.00000	229,000	18.46	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		273.00000	310,000	17.23	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		553.00000	473,000	17.23	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		549.00000	609,000	15.54	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		325.00000	269,000	15.54	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		526.00000	584,000	15.73	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		352.00000	294,000	15.73	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		572.00000	635,000	15.36	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		298.00000	245,000	15.36	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		504.00000	436,000	16.65	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		428.00000	476,000	16.65	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,367.00000	1,271,000	20.47	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		191.00000	211,000	20.47	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		594.00000	644,000	16.78	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		505.00000	439,000	16.78	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		576.00000	624,000	16.96	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		537.00000	469,000	16.96	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		614.00000	665,000	16.60	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		475.00000	410,000	16.60	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,358.00000	1,266,000	20.30	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		297.00000	321,000	20.30	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		539.00000	585,000	17.31	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		600.00000	530,000	17.31	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		582.00000	619,000	19.95	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,338.00000	1,258,000	19.95	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	9.03	Call		571.00000	607,000	20.05	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,377.00000	1,296,000	20.05	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		594.00000	632,000	19.85	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,300.00000	1,221,000	19.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,287.00000	1,348,000	18.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		916.00000	858,000	18.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,267.00000	1,327,000	19.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		946.00000	887,000	19.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,307.00000	1,366,000	18.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		886.00000	826,000	18.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		611.00000	565,000	17.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,482.00000	1,555,000	17.64	0.00	0	200
Total \$ / R Option										0.00	0	185,074
Total \$ / R										128,827,238.60	16,429	429,349
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			7.83300	7.71650			0.00	0	947
\$ / R MAX	On	17/09/2012	Foreign Exchange Future			7.93680	7.82010			0.00	0	0
\$ / R MAX	On	14/12/2012	Foreign Exchange Future			8.04030	7.92360			0.00	0	0
Total \$ / R MAXI Future										0.00	0	947
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Call		8,683.00000	10,171,000	18.29	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Put		72,033.00000	61,871,000	18.29	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.40	Call		8,084.00000	9,439,000	18.58	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.40	Put		76,434.00000	66,139,000	18.58	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.30	Call		9,338.00000	10,975,000	18.00	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.30	Put		67,688.00000	57,675,000	18.00	0.00	0	0

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 Option	7.65	Call		43,907.00000	50,045,000	15.54	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		26,937.00000	21,405,000	15.54	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		41,567.00000	47,423,000	15.72	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		29,597.00000	23,783,000	15.72	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		46,373.00000	52,801,000	15.36	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		24,403.00000	19,161,000	15.36	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		47,496.00000	52,759,000	16.18	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		42,456.00000	36,049,000	16.18	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		45,575.00000	50,639,000	16.37	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		45,535.00000	38,929,000	16.37	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		49,500.00000	54,979,000	16.00	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		39,460.00000	33,269,000	16.00	0.00	0	0
Total \$ / R MAXI Option									0.00	0	0
Total \$ / R MAXI									0.00	0	947
£ / R	On 18/06/2012	Foreign Exchange Future			12.37320	12.22900			8,822,091.60	713	60,039
£ / R	On 17/09/2012	Foreign Exchange Future			12.52860	12.38520			3,282,493.20	262	1,255
£ / R	On 14/12/2012	Foreign Exchange Future			12.68320	12.54050			0.00	0	0
Total £ / R Future									12,104,584.80	975	61,294
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		535.00000	625,000	12.28	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		156.00000	102,000	12.28	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Call		503.00000	589,000	12.36	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Put		174.00000	116,000	12.36	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Call		569.00000	661,000	12.20	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Put		140.00000	88,000	12.20	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	11.10	Call		1,165.00000	1,299,000	14.89	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		36.00000	26,000	14.89	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		499.00000	399,000	13.60	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		228.00000	272,000	13.60	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		225.00000	257,000	16.83	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,290.00000	1,178,000	16.83	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		217.00000	248,000	16.96	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,332.00000	1,219,000	16.96	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		233.00000	266,000	16.70	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,248.00000	1,137,000	16.70	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,139.00000	1,252,000	12.84	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		104.00000	73,000	12.84	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		688.00000	755,000	14.74	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		598.00000	522,000	14.74	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		668.00000	733,000	14.83	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		628.00000	550,000	14.83	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		709.00000	777,000	14.64	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		569.00000	494,000	14.64	0.00	0	0
Total £ / R Option										0.00	0	54,000
Total £ / R										12,104,584.80	975	115,294
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09490	0.09250			0.00	0	3,351
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09620	0.09390			0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Future			0.09760	0.09530			0.00	0	0
Total ¥ / R Future										0.00	0	3,351

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	0.11	Call		38.00000	55,000	21.27	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,588.00000	1,365,000	21.27	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		11.00000	16,000	24.05	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,561.00000	2,326,000	24.05	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		146.00000	211,000	18.20	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		696.00000	521,000	18.20	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		520.00000	648,000	17.83	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		430.00000	328,000	17.83	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		226.00000	281,000	20.02	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		1,136.00000	961,000	20.02	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		1,177.00000	1,380,000	17.41	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		87.00000	60,000	17.41	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		709.00000	839,000	18.63	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		519.00000	419,000	18.63	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		379.00000	451,000	20.53	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		1,189.00000	1,031,000	20.53	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		1,340.00000	1,534,000	18.18	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		150.00000	114,000	18.18	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	3,351
€ / R	On	18/06/2012	Foreign Exchange Future			10.31560	10.21840			33,783,590.00	3,275	44,950
€ / R	On	17/09/2012	Foreign Exchange Future			10.45870	10.36220			0.00	0	1,250
€ / R	On	14/12/2012	Foreign Exchange Future			10.60220	10.50660			0.00	0	8,000
€ / R	On	13/12/2013	Foreign Exchange Future			10.95380	10.77050			0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total € / R Future										33,783,590.00	3,275	54,700
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		186.00000	214,000	12.54	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		368.00000	298,000	12.54	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		170.00000	197,000	12.73	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		402.00000	331,000	12.73	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		202.00000	233,000	12.35	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		334.00000	267,000	12.35	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		302.00000	237,000	12.15	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		220.00000	253,000	12.15	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		507.00000	572,000	11.56	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		89.00000	56,000	11.56	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		667.00000	747,000	12.02	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		49.00000	31,000	12.02	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		800.00000	886,000	12.36	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		32.00000	20,000	12.36	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		471.00000	533,000	11.61	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		103.00000	67,000	11.61	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		173.00000	127,000	11.85	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		341.00000	393,000	11.85	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		475.00000	401,000	13.12	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		143.00000	167,000	13.12	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		286.00000	323,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		649.00000	590,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		269.00000	304,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		682.00000	621,000	15.00	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	10.68	Call		304.00000	343,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		617.00000	560,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,004.00000	1,069,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		92.00000	60,000	13.00	0.00	0	10,200
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		554.00000	608,000	13.83	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		437.00000	396,000	13.83	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		533.00000	585,000	13.93	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		466.00000	423,000	13.93	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		577.00000	632,000	13.72	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		410.00000	370,000	13.72	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		569.00000	641,000	15.05	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,292.00000	1,180,000	15.05	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		557.00000	627,000	15.13	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,330.00000	1,216,000	15.13	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		582.00000	655,000	14.97	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,255.00000	1,144,000	14.97	0.00	0	0
Total € / R Option										0.00	0	54,160
Total € / R										33,783,590.00	3,275	108,860
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.03150	8.01640			979,843.00	122	22,831
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.05960	8.04540			0.00	0	2,636
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.09100	8.07680			0.00	0	100
Total AU\$ / R Future										979,843.00	122	25,567
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		422.00000	431,000	11.63	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		56.00000	50,000	11.63	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 18/06/2012 Foreign Exchange Option	7.70	Call		383.00000	392,000	11.63		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		67.00000	61,000	11.63		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		462.00000	472,000	11.75		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		46.00000	41,000	11.75		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		213.00000	218,000	13.10		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		404.00000	395,000	13.10		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		198.00000	202,000	13.24		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		439.00000	429,000	13.24		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		230.00000	235,000	12.97		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		371.00000	362,000	12.97		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		351.00000	359,000	12.99		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		363.00000	357,000	12.99		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		331.00000	339,000	13.09		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		393.00000	387,000	13.09		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		374.00000	382,000	12.92		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		336.00000	330,000	12.92		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								979,843.00	122	25,567
CAD/ R On 18/06/2012 Foreign Exchange Future			7.81980	7.75400				0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			7.90680	7.84150				0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Future			7.99300	7.92830				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		75.00000	86,000	13.49		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		471.00000	416,000	13.49		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 18/06/2012 Foreign Exchange Option	8.20	Call		67.00000	76,000	13.71		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		513.00000	456,000	13.71		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		84.00000	96,000	13.27		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		430.00000	376,000	13.27		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		328.00000	364,000	11.61		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		195.00000	166,000	11.61		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		301.00000	336,000	11.65		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		218.00000	188,000	11.65		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		356.00000	395,000	11.58		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		173.00000	147,000	11.58		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		392.00000	424,000	11.89		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		267.00000	235,000	11.89		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Call		367.00000	397,000	11.95		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		292.00000	258,000	11.95		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		419.00000	451,000	11.82		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		244.00000	212,000	11.82		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	10
CF CANDO On 30/03/2012 Foreign Exchange Future			0.03890	0.04430				0.00	0	0
Total CF CANDO CAAN Future								0.00	0	0
Total CF CANDO CAAN								0.00	0	0
CF CANDO On 30/03/2012 Foreign Exchange Future			0.06090	0.06720				0.00	0	100,000
Total CF CANDO CAAO Future								0.00	0	100,000
Total CF CANDO CAAO								0.00	0	100,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO On 30/03/2012 Foreign Exchange Future			0.08290	0.08490			0.00	0	12,500
Total CF CANDO CAAX Future							0.00	0	12,500
Total CF CANDO CAAX							0.00	0	12,500
CF CANDO On 30/04/2012 Foreign Exchange Future			0.14510	0.14060			0.00	0	12,500
Total CF CANDO CAAY Future							0.00	0	12,500
Total CF CANDO CAAY							0.00	0	12,500
CF CANDO On 18/06/2012 Foreign Exchange Future			0.17990	0.17630			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			0.09750	0.09540			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			0.10510	0.10500			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			0.08570	0.08970			0.00	0	16,000
Total CF CANDO CABC Future							0.00	0	16,000
Total CF CANDO CABC							0.00	0	16,000
CF CANDO On 18/06/2012 Foreign Exchange Future			0.04420	0.04690			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			8.56450	8.47620			11,219,495.00	1,310	29,831
CHF / R On 17/09/2012 Foreign Exchange Future			8.68980	8.60140			0.00	0	50

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 14/12/2012 Foreign Exchange Future			8.81640	8.72770			0.00	0	0
Total CHF / R Future							11,219,495.00	1,310	29,881
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		90.00000	101,000	17.05	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		714.00000	637,000	17.05	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		82.00000	93,000	17.25	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		756.00000	679,000	17.25	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		97.00000	110,000	16.85	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		671.00000	596,000	16.85	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		333.00000	361,000	16.04	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		482.00000	421,000	16.04	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		317.00000	343,000	16.22	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		516.00000	453,000	16.22	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		351.00000	380,000	15.86	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		450.00000	390,000	15.86	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		586.00000	625,000	15.33	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		364.00000	314,000	15.33	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		563.00000	601,000	15.48	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		391.00000	340,000	15.48	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		610.00000	650,000	15.18	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		338.00000	289,000	15.18	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							11,219,495.00	1,310	29,881
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.28470	6.27590			0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.34150	6.32030			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 14/12/2012 Foreign Exchange Future			6.38560	6.36410				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		119.00000	120,000	10.33		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		143.00000	135,000	10.33		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		101.00000	101,000	10.58		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		175.00000	166,000	10.58		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		145.00000	146,000	10.46		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		119.00000	111,000	10.46		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		269.00000	281,000	13.01		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		192.00000	182,000	13.01		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		242.00000	254,000	12.99		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		215.00000	205,000	12.99		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		297.00000	310,000	13.03		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		170.00000	161,000	13.03		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Call		314.00000	326,000	13.89		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		287.00000	278,000	13.89		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		292.00000	302,000	13.91		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		315.00000	304,000	13.91		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		339.00000	352,000	13.88		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		262.00000	254,000	13.88		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			1.24140	1.21840				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.25740	1.23400				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 14/12/2012 Foreign Exchange Future			1.27350	1.25030			0.00	0	0
Total YUAN/R Future							0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		795.00000	979,000	14.75	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		111.00000	65,000	14.75	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		467.00000	599,000	14.81	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		283.00000	185,000	14.81	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,217.00000	1,441,000	16.39	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		33.00000	27,000	16.39	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		683.00000	813,000	15.93	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		451.00000	347,000	15.93	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		479.00000	572,000	16.76	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		747.00000	606,000	16.76	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		973.00000	1,144,000	15.58	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		241.00000	178,000	15.58	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		832.00000	954,000	16.50	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		609.00000	499,000	16.50	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		634.00000	728,000	17.26	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		911.00000	773,000	17.26	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,095.00000	1,251,000	15.99	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		372.00000	296,000	15.99	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures							186,914,751.40	22,111	598,695
Total Options							0.00	0	293,234
Grand Total:							186,914,751.40	22,111	891,929