



Currency Derivatives Daily MTM Report

Daily summary for: 02/04/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 18/06/2012 Foreign Exchange Future			7.73350	7.76170			158,057,273.00	20,438	192,844
\$ / R On 17/09/2012 Foreign Exchange Future			7.83720	7.86550			3,017,322.00	385	11,400
\$ / R On 14/12/2012 Foreign Exchange Future			7.93860	7.96710			51,799,365.00	6,525	18,686
\$ / R On 18/03/2013 Foreign Exchange Future			8.05060	8.07860			0.00	0	8,562
\$ / R On 13/12/2013 Foreign Exchange Future			8.23730	8.26580			0.00	0	659
\$ / R On 12/12/2014 Foreign Exchange Future			8.90120	8.92790			0.00	0	0
Total \$ / R Future							212,873,960.00	27,348	232,151
\$ / R On 18/06/2012 Foreign Exchange Option	7.25	Call		551.00000	525,000	14.17	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.25	Put		39.00000	42,000	14.17	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.30	Call		510.00000	483,000	14.12	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.30	Put		48.00000	50,000	14.12	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.20	Call		594.00000	567,000	14.22	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.20	Put		32.00000	34,000	14.22	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	8.10	Call		121.00000	111,000	17.44	0.00	0	20,100
\$ / R On 18/06/2012 Foreign Exchange Option	8.10	Put		459.00000	478,000	17.44	0.00	0	132
\$ / R On 18/06/2012 Foreign Exchange Option	6.75	Put		6.00000	7,000	15.87	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		1,018.00000	990,000	15.87	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		64.00000	58,000	19.91	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		802.00000	825,000	19.91	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		51.00000	46,000	20.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		939.00000	963,000	20.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		44.00000	40,000	21.38	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		1,032.00000	1,057,000	21.38	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		776.00000	748,000	14.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		14.00000	15,000	14.41	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		364.00000	341,000	14.57	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		102.00000	108,000	14.57	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		144.00000	133,000	16.86	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		382.00000	400,000	16.86	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		102.00000	93,000	18.04	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		540.00000	560,000	18.04	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		227.00000	210,000	15.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		215.00000	227,000	15.41	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,127.00000	1,152,000	21.96	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		39.00000	35,000	21.96	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		251.00000	233,000	15.24	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		189.00000	200,000	15.24	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,512.00000	1,539,000	24.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		24.00000	22,000	24.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		74.00000	67,000	19.29	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		712.00000	734,000	19.29	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		729.00000	701,000	14.36	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		17.00000	18,000	14.36	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		164.00000	174,000	15.07	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		276.00000	257,000	15.07	0.00	0	6,700
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		744.00000	721,000	14.80	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		79.00000	84,000	14.80	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		705.00000	682,000	14.82	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		90.00000	95,000	14.82	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		785.00000	760,000	14.77	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		70.00000	73,000	14.77	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		102.00000	108,000	14.85	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		667.00000	645,000	14.85	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,342.00000	1,366,000	21.92	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		107.00000	103,000	21.92	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		338.00000	326,000	16.73	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		373.00000	389,000	16.73	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		166.00000	160,000	19.81	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		901.00000	923,000	19.81	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,434.00000	1,459,000	22.33	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		99.00000	96,000	22.33	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,073.00000	1,096,000	20.66	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		138.00000	133,000	20.66	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		424.00000	407,000	15.91	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		259.00000	270,000	15.91	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		736.00000	756,000	18.93	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		201.00000	193,000	18.93	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		273.00000	262,000	17.60	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		508.00000	525,000	17.60	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		562.00000	547,000	15.96	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		295.00000	308,000	15.96	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		539.00000	524,000	16.16	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		322.00000	335,000	16.16	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		587.00000	571,000	15.76	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		270.00000	282,000	15.76	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		470.00000	487,000	17.13	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		437.00000	426,000	17.13	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,326.00000	1,350,000	21.10	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		193.00000	189,000	21.10	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		597.00000	583,000	17.03	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		468.00000	482,000	17.03	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		578.00000	565,000	17.22	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		499.00000	514,000	17.22	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		617.00000	603,000	16.84	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		438.00000	452,000	16.84	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,317.00000	1,339,000	20.70	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		296.00000	290,000	20.70	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		541.00000	529,000	17.56	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		562.00000	578,000	17.56	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		561.00000	549,000	19.49	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,273.00000	1,290,000	19.49	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		549.00000	538,000	19.61	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,311.00000	1,329,000	19.61	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		572.00000	561,000	19.38	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,234.00000	1,252,000	19.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,260.00000	1,249,000	18.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		832.00000	848,000	18.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,240.00000	1,228,000	18.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		862.00000	877,000	18.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,281.00000	1,270,000	18.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		803.00000	819,000	18.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		535.00000	546,000	16.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,463.00000	1,447,000	16.82	0.00	0	200
Total \$ / R Option										0.00	0	185,074
Total \$ / R										212,873,960.00	27,348	417,225
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			7.73350	7.76170			819,751.00	106	830
\$ / R MAX	On	17/09/2012	Foreign Exchange Future			7.83720	7.86550			0.00	0	0
\$ / R MAX	On	14/12/2012	Foreign Exchange Future			7.93860	7.96710			0.00	0	0
Total \$ / R MAXI Future										819,751.00	106	830
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Call		7,988.00000	7,292,000	18.98	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Put		66,818.00000	68,942,000	18.98	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.40	Call		7,389.00000	6,742,000	19.29	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.40	Put		71,219.00000	73,392,000	19.29	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.30	Call		8,649.00000	7,900,000	18.67	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.30	Put		62,479.00000	64,550,000	18.67	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		44,784.00000	43,100,000	15.72	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		23,274.00000	24,420,000	15.72	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		42,331.00000	40,728,000	15.91	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		25,821.00000	27,048,000	15.91	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		47,372.00000	45,607,000	15.52	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		20,862.00000	21,927,000	15.52	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		48,610.00000	47,263,000	16.64	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		39,220.00000	40,723,000	16.64	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		46,632.00000	45,347,000	16.84	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		42,242.00000	43,807,000	16.84	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		50,686.00000	49,275,000	16.44	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		36,296.00000	37,735,000	16.44	0.00	0	0
Total \$ / R MAXI Option									0.00	0	0
Total \$ / R MAXI									819,751.00	106	830
£ / R	On 18/06/2012	Foreign Exchange Future			12.38030	12.39280			9,470,929.50	765	62,213
£ / R	On 17/09/2012	Foreign Exchange Future			12.53890	12.55100			0.00	0	1,413
£ / R	On 14/12/2012	Foreign Exchange Future			12.69330	12.70550			0.00	0	0
Total £ / R Future									9,470,929.50	765	63,626
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		635.00000	618,000	12.42	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		92.00000	88,000	12.42	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Call		598.00000	582,000	12.51	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Put		105.00000	102,000	12.51	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Call		672.00000	656,000	12.33	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Put		79.00000	76,000	12.33	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		1,316.00000	1,301,000	15.17	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		23.00000	21,000	15.17	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		376.00000	377,000	13.74	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		269.00000	257,000	13.74	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		248.00000	239,000	16.66	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,147.00000	1,150,000	16.66	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		239.00000	230,000	16.78	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,188.00000	1,191,000	16.78	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		257.00000	248,000	16.54	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,106.00000	1,109,000	16.54	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,269.00000	1,253,000	12.76	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		68.00000	64,000	12.76	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		755.00000	748,000	14.73	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		500.00000	505,000	14.73	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		732.00000	725,000	14.84	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		527.00000	532,000	14.84	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		778.00000	770,000	14.63	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		473.00000	477,000	14.63	0.00	0	0
Total £ / R Option										0.00	0	54,000
Total £ / R										9,470,929.50	765	117,626
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09420	0.09440			0.00	0	3,351
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09560	0.09580			0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Future			0.09700	0.09720			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		49.00000	46,000	22.60	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,409.00000	1,426,000	22.60	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		13.00000	12,000	25.17	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,373.00000	2,392,000	25.17	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		195.00000	186,000	19.51	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		555.00000	566,000	19.51	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		597.00000	578,000	17.07	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		317.00000	318,000	17.07	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		248.00000	238,000	19.66	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		968.00000	978,000	19.66	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		1,328.00000	1,307,000	16.34	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		48.00000	47,000	16.34	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		792.00000	774,000	18.14	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		412.00000	414,000	18.14	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		417.00000	406,000	20.31	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		1,037.00000	1,046,000	20.31	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		1,484.00000	1,463,000	17.48	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		104.00000	103,000	17.48	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			10.28840	10.33910			44,980,884.80	4,372	46,069
€ / R	On	17/09/2012	Foreign Exchange Future			10.43300	10.48390			29,838,380.00	2,860	4,110
€ / R	On	14/12/2012	Foreign Exchange Future			10.57460	10.62530			0.00	0	8,000
€ / R	On	13/12/2013	Foreign Exchange Future			10.92310	10.97470			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										74,819,264.80	7,232	58,679
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		219.00000	191,000	12.82	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		280.00000	303,000	12.82	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		201.00000	175,000	13.01	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		312.00000	337,000	13.01	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		239.00000	209,000	12.63	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		250.00000	271,000	12.63	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		223.00000	243,000	12.57	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		262.00000	231,000	12.57	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		592.00000	547,000	12.11	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		53.00000	59,000	12.11	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		768.00000	720,000	12.50	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		29.00000	32,000	12.50	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		906.00000	858,000	12.79	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		17.00000	20,000	12.79	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		550.00000	506,000	12.01	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		61.00000	68,000	12.01	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		117.00000	129,000	12.26	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		406.00000	367,000	12.26	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		380.00000	408,000	13.39	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		169.00000	146,000	13.39	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		324.00000	299,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		566.00000	592,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		305.00000	281,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		597.00000	624,000	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		344.00000	318,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		536.00000	561,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,087.00000	1,040,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		53.00000	57,000	13.00	0.00	0	10,200
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		608.00000	575,000	13.63	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		373.00000	390,000	13.63	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		584.00000	552,000	13.73	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		399.00000	417,000	13.73	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		632.00000	599,000	13.52	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		347.00000	364,000	13.52	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		644.00000	619,000	15.04	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,162.00000	1,189,000	15.04	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		630.00000	606,000	15.12	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,198.00000	1,226,000	15.12	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		658.00000	633,000	14.96	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,126.00000	1,153,000	14.96	0.00	0	0
Total € / R Option										0.00	0	54,160
Total € / R										74,819,264.80	7,232	112,839
AU\$ / R	On	18/06/2012	Foreign Exchange Future			7.98310	7.97320			0.00	0	22,825
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.01480	8.00470			0.00	0	2,636
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.04780	8.03890			0.00	0	100
Total AU\$ / R Future										0.00	0	25,561
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		377.00000	381,000	11.38	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		54.00000	48,000	11.38	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		339.00000	343,000	11.37		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		66.00000	60,000	11.37		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		416.00000	421,000	11.39		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		43.00000	38,000	11.39		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		187.00000	188,000	12.96		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		419.00000	410,000	12.96		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		173.00000	173,000	13.10		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		455.00000	445,000	13.10		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		203.00000	203,000	12.81		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		385.00000	375,000	12.81		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		323.00000	327,000	12.89		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		373.00000	368,000	12.89		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		304.00000	308,000	13.01		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		404.00000	399,000	13.01		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		343.00000	348,000	12.78		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		343.00000	339,000	12.78		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								0.00	0	25,561
CAD/ R On 18/06/2012 Foreign Exchange Future			7.77320	7.75370				0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			7.86100	7.84120				0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Future			7.94610	7.92570				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		62.00000	63,000	13.44		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		458.00000	440,000	13.44		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		55.00000	55,000	13.66		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		501.00000	482,000	13.66		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		70.00000	71,000	13.22		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		416.00000	398,000	13.22		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		310.00000	322,000	11.31		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		178.00000	170,000	11.31		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		284.00000	295,000	11.36		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		202.00000	193,000	11.36		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		338.00000	351,000	11.26		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		156.00000	149,000	11.26		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		372.00000	387,000	11.81		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		250.00000	245,000	11.81		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Call		348.00000	362,000	11.89		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		276.00000	270,000	11.89		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		398.00000	413,000	11.73		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		226.00000	221,000	11.73		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	10
CF CANDO On 30/04/2012 Foreign Exchange Future			0.03560	0.04330				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			0.08320	0.09190				0.00	60	5,670
Total CF CANDO CAAZ Future								0.00	60	5,670
Total CF CANDO CAAZ								0.00	60	5,670

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO 18/06/2012 Foreign Exchange Future			0.17310	0.17240			0.00	0	8,000
Total CF CANDO CABA Future							0.00	0	8,000
Total CF CANDO CABA							0.00	0	8,000
CF CANDO 18/06/2012 Foreign Exchange Future			0.03170	0.03100			0.00	0	8,000
Total CF CANDO CABB Future							0.00	0	8,000
Total CF CANDO CABB							0.00	0	8,000
CF CANDO 18/06/2012 Foreign Exchange Future			0.10400	0.11500			0.00	0	16,000
Total CF CANDO CABC Future							0.00	0	16,000
Total CF CANDO CABC							0.00	0	16,000
CF CANDO 18/06/2012 Foreign Exchange Future			0.01480	0.01670			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			8.55210	8.59720			5,430,583.50	635	32,054
CHF / R On 17/09/2012 Foreign Exchange Future			8.67840	8.72390			0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			8.80310	8.84930			0.00	0	0
Total CHF / R Future							5,430,583.50	635	32,104
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		94.00000	82,000	16.88	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		597.00000	630,000	16.88	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		86.00000	75,000	17.08	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		639.00000	673,000	17.08	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		103.00000	90,000	16.69	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		556.00000	588,000	16.69	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		359.00000	344,000	16.05	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	Put		385.00000	416,000	16.05		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		340.00000	326,000	16.23		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		416.00000	448,000	16.23		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		379.00000	362,000	15.87		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		355.00000	384,000	15.87		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		630.00000	616,000	15.65		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		286.00000	319,000	15.65		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		605.00000	592,000	15.80		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		311.00000	345,000	15.80		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		657.00000	642,000	15.51		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		263.00000	295,000	15.51		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								5,430,583.50	635	32,104
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.32260	6.32800				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.38050	6.38570				0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.42400	6.42870				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		134.00000	129,000	10.16		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		106.00000	106,000	10.16		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		112.00000	107,000	10.38		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		134.00000	134,000	10.38		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		164.00000	159,000	10.31		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		86.00000	86,000	10.31		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		298.00000	293,000	12.72		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	Put		155.00000	155,000	12.72		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		270.00000	265,000	12.72		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		177.00000	177,000	12.72		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		328.00000	323,000	12.73		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		135.00000	135,000	12.73		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Call		341.00000	336,000	13.65		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		250.00000	249,000	13.65		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		315.00000	311,000	13.66		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		274.00000	274,000	13.66		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		368.00000	363,000	13.64		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		227.00000	226,000	13.64		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			1.22600	1.23050				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.24130	1.24600				0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Future			1.25720	1.26190				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		879.00000	834,000	14.74		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		74.00000	74,000	14.74		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		520.00000	482,000	15.15		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		215.00000	222,000	15.15		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,334.00000	1,289,000	16.33		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		29.00000	29,000	16.33		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		731.00000	696,000	15.98		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	Put		379.00000	391,000	15.98		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		509.00000	483,000	16.99		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		657.00000	678,000	16.99		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,042.00000	1,002,000	15.37		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		190.00000	197,000	15.37		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		875.00000	846,000	16.63		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		536.00000	554,000	16.63		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		665.00000	641,000	17.51		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		826.00000	849,000	17.51		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,154.00000	1,118,000	15.89		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		315.00000	326,000	15.89		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								303,414,488.80	36,146	482,482
Total Options								0.00	0	293,234
Grand Total:								303,414,488.80	36,146	775,716