



Currency Derivatives Daily MTM Report

Daily summary for: 10/04/2012

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			8.09220	7.89660			206,731,433.40	25,547	201,596
\$ / R On 17/09/2012 Foreign Exchange Future			8.19980	8.00150			17,358,976.60	2,117	11,488
\$ / R On 14/12/2012 Foreign Exchange Future			8.30540	8.10530			498,324.00	60	21,916
\$ / R On 18/03/2013 Foreign Exchange Future			8.42210	8.21970			505,326.00	60	8,623
\$ / R On 13/12/2013 Foreign Exchange Future			8.61630	8.41210			0.00	0	659
\$ / R On 12/12/2014 Foreign Exchange Future			9.26530	9.07050			0.00	0	0
Total \$ / R Future							225,094,060.00	27,784	244,282
\$ / R On 18/06/2012 Foreign Exchange Option	7.25	Call		668.00000	852,000	14.99	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.25	Put		21.00000	10,000	14.99	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.30	Call		623.00000	803,000	14.68	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.30	Put		26.00000	11,000	14.68	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.20	Call		714.00000	900,000	15.30	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.20	Put		17.00000	8,000	15.30	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	8.10	Call		145.00000	209,000	15.14	0.00	0	20,100
\$ / R On 18/06/2012 Foreign Exchange Option	8.10	Put		348.00000	217,000	15.14	0.00	0	132
\$ / R On 18/06/2012 Foreign Exchange Option	6.75	Put		3.00000	2,000	18.09	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		1,150.00000	1,344,000	18.09	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		72.00000	98,000	17.45	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		675.00000	506,000	17.45	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		57.00000	76,000	18.40	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		810.00000	634,000	18.40	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		49.00000	64,000	19.03	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		902.00000	722,000	19.03	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		905.00000	1,097,000	16.54	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		8.00000	5,000	16.54	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		452.00000	618,000	14.35	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		55.00000	26,000	14.35	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		175.00000	257,000	14.86	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		278.00000	165,000	14.86	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		121.00000	172,000	15.72	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		424.00000	280,000	15.72	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		287.00000	412,000	14.17	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		140.00000	70,000	14.17	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		995.00000	813,000	19.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		42.00000	55,000	19.66	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		316.00000	449,000	14.03	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		119.00000	57,000	14.03	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,378.00000	1,189,000	22.05	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		25.00000	31,000	22.05	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		85.00000	118,000	16.87	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		588.00000	426,000	16.87	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	7.05	Call		856.00000	1,047,000	16.23	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		9.00000	5,000	16.23	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		100.00000	47,000	14.11	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		347.00000	489,000	14.11	0.00	0	6,700
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		856.00000	1,040,000	15.70	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		55.00000	40,000	15.70	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		814.00000	995,000	15.55	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		63.00000	45,000	15.55	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		900.00000	1,086,000	15.85	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		49.00000	36,000	15.85	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		72.00000	50,000	15.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		773.00000	950,000	15.39	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,218.00000	1,046,000	20.34	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		119.00000	146,000	20.34	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		391.00000	497,000	15.33	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		290.00000	197,000	15.33	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		187.00000	233,000	18.12	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		786.00000	633,000	18.12	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,308.00000	1,134,000	20.77	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		109.00000	134,000	20.77	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		954.00000	792,000	19.02	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		155.00000	192,000	19.02	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		491.00000	626,000	15.01	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		190.00000	126,000	15.01	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		627.00000	486,000	17.25	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		228.00000	286,000	17.25	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		313.00000	397,000	16.03	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		412.00000	297,000	16.03	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		633.00000	771,000	15.13	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		228.00000	166,000	15.13	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		606.00000	738,000	15.18	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		251.00000	183,000	15.18	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		663.00000	806,000	15.07	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		208.00000	151,000	15.07	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		386.00000	286,000	15.71	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		491.00000	591,000	15.71	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,207.00000	1,047,000	19.68	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		212.00000	252,000	19.68	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		656.00000	770,000	15.79	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		386.00000	298,000	15.79	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		635.00000	741,000	15.87	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		415.00000	319,000	15.87	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		679.00000	799,000	15.71	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		359.00000	277,000	15.71	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,201.00000	1,051,000	19.47	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		321.00000	373,000	19.47	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		595.00000	694,000	16.22	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		475.00000	372,000	16.22	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		599.00000	674,000	18.59	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,165.00000	1,036,000	18.59	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		587.00000	660,000	18.69	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,203.00000	1,072,000	18.69	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		612.00000	689,000	18.49	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,128.00000	1,001,000	18.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,320.00000	1,414,000	17.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		750.00000	649,000	17.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,302.00000	1,393,000	17.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		782.00000	678,000	17.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,339.00000	1,436,000	16.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		719.00000	621,000	16.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		478.00000	414,000	16.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,548.00000	1,679,000	16.24	0.00	0	200
Total \$ / R Option										0.00	0	185,074
Total \$ / R										225,094,060.00	27,784	429,356
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			8.09220	7.89660			32,368.80	4	830
\$ / R MAX	On	17/09/2012	Foreign Exchange Future			8.19980	8.00150			0.00	0	0
\$ / R MAX	On	14/12/2012	Foreign Exchange Future			8.30540	8.10530			0.00	0	0
Total \$ / R MAXI Future										32,368.80	4	830
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Call		9,217.00000	12,950,000	16.58	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Put		54,557.00000	38,730,000	16.58	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.40	Call		8,468.00000	11,791,000	16.87	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.40	Put		58,808.00000	42,571,000	16.87	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.30	Call		10,048.00000	14,235,000	16.29	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.30	Put		50,388.00000	35,015,000	16.29	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		51,934.00000	66,235,000	15.02	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		16,824.00000	11,295,000	15.02	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		49,091.00000	62,560,000	15.01	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		18,981.00000	12,620,000	15.01	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		54,922.00000	70,015,000	15.03	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		14,812.00000	10,075,000	15.03	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		54,604.00000	65,894,000	15.31	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		31,394.00000	22,674,000	15.31	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		52,345.00000	63,022,000	15.42	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		34,135.00000	24,802,000	15.42	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		56,972.00000	69,021,000	15.26	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		28,762.00000	20,801,000	15.26	0.00	0	0
Total \$ / R MAXI Option									0.00	0	0
Total \$ / R MAXI									32,368.80	4	830
£ / R	On 18/06/2012	Foreign Exchange Future			12.80810	12.49480			9,004,094.30	703	61,889
£ / R	On 17/09/2012	Foreign Exchange Future			12.97060	12.65350			324,265.00	25	2,323
£ / R	On 14/12/2012	Foreign Exchange Future			13.12980	12.81010			3,282,450.00	250	0
Total £ / R Future									12,610,809.30	978	64,212
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		705.00000	988,000	13.41	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		60.00000	30,000	13.41	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Call		661.00000	941,000	13.12	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Put		66.00000	33,000	13.12	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Call		750.00000	1,036,000	13.69	0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Put		55.00000	28,000	13.69	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		1,411.00000	1,718,000	17.29	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		16.00000	10,000	17.29	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		295.00000	143,000	12.28	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		290.00000	451,000	12.28	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		253.00000	327,000	15.28	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,050.00000	806,000	15.28	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		244.00000	314,000	15.40	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,091.00000	843,000	15.40	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		264.00000	340,000	15.16	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,011.00000	769,000	15.16	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,359.00000	1,663,000	14.44	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		56.00000	42,000	14.44	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		800.00000	968,000	13.42	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		440.00000	289,000	13.42	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		775.00000	938,000	13.52	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		465.00000	309,000	13.52	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		824.00000	1,000,000	13.38	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		414.00000	271,000	13.38	0.00	0	0
Total £ / R Option										0.00	0	54,000
Total £ / R										12,610,809.30	978	118,212
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10000	0.09590			0.00	0	3,839
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10150	0.09730			0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10300	0.09870			0.00	0	0
Total ¥ / R Future										0.00	0	3,839

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		54.00000	100,000	20.59	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,264.00000	900,000	20.59	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		14.00000	26,000	23.75	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,224.00000	1,826,000	23.75	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		227.00000	415,000	17.74	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		437.00000	215,000	17.74	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		675.00000	980,000	16.64	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		245.00000	130,000	16.64	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		275.00000	413,000	17.94	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		845.00000	563,000	17.94	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		1,462.00000	1,869,000	17.66	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		32.00000	19,000	17.66	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		868.00000	1,170,000	17.54	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		338.00000	210,000	17.54	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		451.00000	614,000	18.68	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		921.00000	654,000	18.68	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		1,608.00000	2,005,000	17.76	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		78.00000	45,000	17.76	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	3,839
€ / R	On	18/06/2012	Foreign Exchange Future			10.59210	10.32190			3,707,235.00	350	45,099
€ / R	On	17/09/2012	Foreign Exchange Future			10.74270	10.46750			13,127,579.40	1,222	6,216
€ / R	On	14/12/2012	Foreign Exchange Future			10.89190	10.61240			2,178,380.00	200	8,000
€ / R	On	13/12/2013	Foreign Exchange Future			11.27020	10.98390			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										19,013,194.40	1,772	59,815
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		180.00000	318,000	11.40	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		258.00000	126,000	11.40	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		163.00000	289,000	11.50	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		291.00000	147,000	11.50	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		199.00000	349,000	11.30	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		227.00000	107,000	11.30	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		200.00000	89,000	11.20	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		222.00000	381,000	11.20	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		560.00000	807,000	11.77	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		38.00000	15,000	11.77	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		743.00000	1,000,000	12.63	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		21.00000	8,000	12.63	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		885.00000	1,148,000	13.38	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		13.00000	6,000	13.38	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		517.00000	759,000	11.55	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		45.00000	17,000	11.55	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		95.00000	31,000	10.69	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		367.00000	573,000	10.69	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		361.00000	194,000	11.71	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		133.00000	236,000	11.71	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		282.00000	377,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		540.00000	360,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		263.00000	353,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		571.00000	386,000	13.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		301.00000	402,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		509.00000	335,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,057.00000	1,319,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		40.00000	26,000	13.00	0.00	0	10,200
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		559.00000	737,000	12.63	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		337.00000	235,000	12.63	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		535.00000	709,000	12.74	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		363.00000	257,000	12.74	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		583.00000	767,000	12.52	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		311.00000	215,000	12.52	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		603.00000	739,000	14.41	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,112.00000	962,000	14.41	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		589.00000	723,000	14.49	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,148.00000	996,000	14.49	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		617.00000	755,000	14.32	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,076.00000	928,000	14.32	0.00	0	0
Total € / R Option										0.00	0	54,160
Total € / R										19,013,194.40	1,772	113,975
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.24740	8.07750			3,843,288.40	466	22,825
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.28170	8.10970			0.00	0	2,636
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.31970	8.14630			0.00	0	100
Total AU\$ / R Future										3,843,288.40	466	25,561
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		455.00000	612,000	12.17	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		28.00000	15,000	12.17	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		412.00000	565,000	11.93		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		35.00000	18,000	11.93		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		500.00000	660,000	12.42		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		23.00000	13,000	12.42		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		217.00000	289,000	12.17		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		344.00000	244,000	12.17		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		200.00000	265,000	12.21		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		377.00000	270,000	12.21		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		235.00000	314,000	12.13		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		312.00000	219,000	12.13		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		368.00000	461,000	12.36		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		311.00000	231,000	12.36		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		346.00000	434,000	12.42		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		339.00000	254,000	12.42		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		392.00000	490,000	12.31		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		285.00000	210,000	12.31		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								3,843,288.40	466	25,561
CAD/ R On 18/06/2012 Foreign Exchange Future			8.05720	7.95160				0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			8.14740	8.04030				0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Future			8.23600	8.12790				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		103.00000	126,000	11.96		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		301.00000	219,000	11.96		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		91.00000	110,000	12.20		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		339.00000	253,000	12.20		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		117.00000	144,000	11.73		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		265.00000	187,000	11.73		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		437.00000	521,000	11.49		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		105.00000	82,000	11.49		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		404.00000	483,000	11.42		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		122.00000	94,000	11.42		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		472.00000	561,000	11.59		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		90.00000	72,000	11.59		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		492.00000	571,000	11.69		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		168.00000	139,000	11.69		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Call		462.00000	536,000	11.62		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		188.00000	154,000	11.62		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		523.00000	608,000	11.77		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		149.00000	126,000	11.77		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			0.12500	0.06230				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			0.18960	0.12150				0.00	0	5,670
Total CF CANDO CAAZ Future								0.00	0	5,670
Total CF CANDO CAAZ								0.00	0	5,670

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO On 18/06/2012 Foreign Exchange Future			0.20280	0.20480			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			0.00890	0.02080			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			0.17730	0.11950			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			0.00520	0.01040			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			8.81730	8.59000			0.00	0	32,519
CHF / R On 17/09/2012 Foreign Exchange Future			8.95180	8.71990			0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			9.08390	8.85000			0.00	0	0
Total CHF / R Future							0.00	0	32,569
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		78.00000	125,000	15.51	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		588.00000	408,000	15.51	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		71.00000	114,000	15.74	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		631.00000	447,000	15.74	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		87.00000	138,000	15.27	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		547.00000	371,000	15.27	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		352.00000	457,000	14.83	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		382.00000	255,000	14.83		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		333.00000	432,000	14.99		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		413.00000	280,000	14.99		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		372.00000	483,000	14.68		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		352.00000	231,000	14.68		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		635.00000	773,000	14.62		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		291.00000	195,000	14.62		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		610.00000	740,000	14.67		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		316.00000	212,000	14.67		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		662.00000	806,000	14.57		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		268.00000	178,000	14.57		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	32,569
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.55630	6.41970				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.61590	6.47750				0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.66100	6.52250				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		187.00000	291,000	10.99		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		67.00000	35,000	10.99		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		155.00000	251,000	10.82		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		85.00000	45,000	10.82		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		223.00000	333,000	11.16		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		53.00000	27,000	11.16		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		354.00000	457,000	13.10		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		119.00000	84,000	13.10		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		322.00000	420,000	13.03		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		137.00000	97,000	13.03		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		388.00000	496,000	13.27		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		103.00000	73,000	13.27		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Call		392.00000	484,000	13.75		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		207.00000	160,000	13.75		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		364.00000	452,000	13.75		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		229.00000	178,000	13.75		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		421.00000	517,000	13.79		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		186.00000	143,000	13.79		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			1.28020	1.24910				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.29620	1.26460				0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Future			1.31260	1.28060				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,031.00000	1,320,000	15.25		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		40.00000	18,000	15.25		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		627.00000	873,000	15.17		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		136.00000	71,000	15.17		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,507.00000	1,810,000	17.68		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		16.00000	8,000	17.68		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		826.00000	1,052,000	15.61		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		288.00000	198,000	15.61		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		571.00000	735,000	15.98		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		533.00000	381,000	15.98		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,175.00000	1,443,000	15.40		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		137.00000	89,000	15.40		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		968.00000	1,175,000	16.04		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		442.00000	329,000	16.04		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		729.00000	893,000	16.60		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		703.00000	547,000	16.60		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,279.00000	1,532,000	15.86		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		253.00000	186,000	15.86		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								260,593,720.90	31,004	497,288
Total Options								0.00	0	293,234
Grand Total:								260,593,720.90	31,004	790,522