



Currency Derivatives Daily MTM Report

Daily summary for: 11/04/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012			8.05660	8.09220			211,244,052.00	26,220	199,235
\$ / R	On	17/09/2012			8.16380	8.19980			1,845,018.80	226	11,388
\$ / R	On	14/12/2012			8.26910	8.30540			0.00	0	21,916
\$ / R	On	18/03/2013			8.38450	8.42210			0.00	0	8,623
\$ / R	On	13/12/2013			8.57910	8.61630			0.00	0	659
\$ / R	On	12/12/2014			9.23120	9.26530			0.00	0	0
Total \$ / R Future									213,089,070.80	26,446	241,821
\$ / R	On	18/06/2012	7.25	Call		852.00000	817,000	14.98	0.00	0	0
\$ / R	On	18/06/2012	7.25	Put		10.00000	10,000	14.98	0.00	0	0
\$ / R	On	18/06/2012	7.30	Call		803.00000	770,000	14.91	0.00	0	0
\$ / R	On	18/06/2012	7.30	Put		11.00000	13,000	14.91	0.00	0	0
\$ / R	On	18/06/2012	7.20	Call		900.00000	866,000	15.30	0.00	0	0
\$ / R	On	18/06/2012	7.20	Put		8.00000	9,000	15.30	0.00	0	0
\$ / R	On	18/06/2012	8.10	Call		209.00000	198,000	15.78	0.00	0	20,100
\$ / R	On	18/06/2012	8.10	Put		217.00000	241,000	15.78	0.00	0	132
\$ / R	On	18/06/2012	6.75	Put		2.00000	2,000	18.14	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		1,344.00000	1,309,000	18.14	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		98.00000	94,000	18.05	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		506.00000	537,000	18.05	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		76.00000	73,000	18.99	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		634.00000	666,000	18.99	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		64.00000	62,000	19.61	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		722.00000	755,000	19.61	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,097.00000	1,062,000	16.56	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		5.00000	5,000	16.56	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		618.00000	588,000	14.62	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		26.00000	31,000	14.62	62,000.00	2,000	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		257.00000	242,000	15.36	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		165.00000	185,000	15.36	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		172.00000	164,000	16.34	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		280.00000	307,000	16.34	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		412.00000	389,000	14.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		70.00000	82,000	14.68	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		813.00000	846,000	20.23	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		55.00000	53,000	20.23	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		449.00000	425,000	14.54	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		57.00000	68,000	14.54	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,189.00000	1,223,000	22.58	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		31.00000	30,000	22.58	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		118.00000	113,000	17.46	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		426.00000	456,000	17.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Call		1,047.00000	1,012,000	16.24	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		5.00000	5,000	16.24	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		47.00000	55,000	14.40	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		489.00000	462,000	14.40	0.00	0	6,700
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,040.00000	1,006,000	15.62	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		40.00000	42,000	15.62	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		995.00000	961,000	15.48	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		45.00000	47,000	15.48	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,086.00000	1,052,000	15.76	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		36.00000	38,000	15.76	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		50.00000	53,000	15.34	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		950.00000	917,000	15.34	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,046.00000	1,079,000	20.69	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		146.00000	143,000	20.69	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		497.00000	480,000	15.68	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		197.00000	216,000	15.68	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		233.00000	226,000	18.50	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		633.00000	662,000	18.50	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,134.00000	1,167,000	21.12	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		134.00000	131,000	21.12	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		792.00000	823,000	19.39	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		192.00000	187,000	19.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		626.00000	601,000	15.16	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		126.00000	137,000	15.16	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		486.00000	514,000	17.64	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		286.00000	278,000	17.64	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		397.00000	384,000	16.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		297.00000	320,000	16.39	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		0.00000	750,000	15.18	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		0.00000	86,000	15.18	21,156.00	246	246
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		771.00000	749,000	15.34	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		166.00000	180,000	15.34	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		738.00000	716,000	15.41	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		183.00000	197,000	15.41	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		806.00000	782,000	15.26	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		151.00000	163,000	15.26	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		286.00000	309,000	16.14	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		591.00000	578,000	16.14	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,047.00000	1,081,000	20.09	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		252.00000	250,000	20.09	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		770.00000	753,000	16.11	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		298.00000	319,000	16.11	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		741.00000	727,000	16.21	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		319.00000	343,000	16.21	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		799.00000	781,000	16.01	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		277.00000	297,000	16.01	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,051.00000	1,085,000	19.82	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		373.00000	369,000	19.82	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		694.00000	680,000	16.57	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		372.00000	396,000	16.57	0.00	0	180

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	8.98	Call		674.00000	671,000	18.95	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,036.00000	1,070,000	18.95	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		660.00000	657,000	19.05	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,072.00000	1,106,000	19.05	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		689.00000	686,000	18.84	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,001.00000	1,035,000	18.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,414.00000	1,411,000	17.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		649.00000	680,000	17.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,393.00000	1,391,000	17.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		678.00000	710,000	17.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,436.00000	1,431,000	17.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		621.00000	650,000	17.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		414.00000	433,000	16.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,679.00000	1,664,000	16.47	0.00	0	200
Total \$ / R Option										83,156.00	2,246	183,320
Total \$ / R										213 172 226.80	28,692	425,141
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			8.05660	8.09220			64,452.80	8	830
\$ / R MAX	On	17/09/2012	Foreign Exchange Future			8.16380	8.19980			0.00	0	0
\$ / R MAX	On	14/12/2012	Foreign Exchange Future			8.26910	8.30540			0.00	0	0
Total \$ / R MAXI Future										64,452.80	8	830
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Call		12,950.00000	12,362,000	17.18	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Put		38,730.00000	41,702,000	17.18	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.40	Call		11,791.00000	11,263,000	17.46	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.40	Put		42,571.00000	45,603,000	17.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		14,235.00000	13,578,000	16.90		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		35,015.00000	37,918,000	16.90		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		66,235.00000	63,642,000	15.16		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		11,295.00000	12,302,000	15.16		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		62,560.00000	60,061,000	15.16		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		12,620.00000	13,721,000	15.16		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		70,015.00000	67,331,000	15.17		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		10,075.00000	10,991,000	15.17		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		65,894.00000	64,199,000	15.65		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		22,674.00000	24,609,000	15.65		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		63,022.00000	61,603,000	15.85		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		24,802.00000	27,013,000	15.85		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		69,021.00000	67,055,000	15.53		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		20,801.00000	22,465,000	15.53		0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										64 452.80	8	830
£ / R	On 18/06/2012	Foreign Exchange Future			12.81260	12.80810				151,086,179.20	11,792	63,055
£ / R	On 17/09/2012	Foreign Exchange Future			12.97520	12.97060				64,876.00	5	2,323
£ / R	On 14/12/2012	Foreign Exchange Future			13.13400	13.12980				0.00	0	0
Total £ / R Future										151,151,055.20	11,797	65,378
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		988.00000	996,000	13.88		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		30.00000	33,000	13.88		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Call		941.00000	949,000	13.62		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Put		33.00000	36,000	13.62		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	11.80	Call		1,036.00000	1,043,000	14.15	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		28.00000	30,000	14.15	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		1,718.00000	1,723,000	17.62	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		10.00000	10,000	17.62	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		143.00000	152,000	12.94	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		451.00000	465,000	12.94	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		327.00000	338,000	15.59	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		806.00000	813,000	15.59	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		314.00000	324,000	15.71	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		843.00000	849,000	15.71	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		340.00000	351,000	15.48	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		769.00000	776,000	15.48	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,663.00000	1,667,000	14.45	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		42.00000	42,000	14.45	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		968.00000	972,000	13.47	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		289.00000	288,000	13.47	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		938.00000	942,000	13.57	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		309.00000	308,000	13.57	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		1,000.00000	1,003,000	13.42	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		271.00000	269,000	13.42	0.00	0	0
Total £ / R Option										0.00	0	54,000
Total £ / R										151 151 055.20	11,797	119,378
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09950	0.10000			0.00	0	3,839
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10100	0.10150			0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10240	0.10300			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ¥ / R Future										0.00	0	3,839
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		100.00000	100,000	21.53	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		900.00000	950,000	21.53	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		26.00000	26,000	24.63	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,826.00000	1,876,000	24.63	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		415.00000	398,000	18.68	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		215.00000	248,000	18.68	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		980.00000	946,000	17.01	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		130.00000	146,000	17.01	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		413.00000	402,000	18.45	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		563.00000	602,000	18.45	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		1,869.00000	1,821,000	17.78	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		19.00000	21,000	17.78	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		1,170.00000	1,129,000	17.75	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		210.00000	229,000	17.75	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		614.00000	593,000	19.03	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		654.00000	693,000	19.03	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		2,005.00000	1,950,000	17.82	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		45.00000	50,000	17.82	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			10.57630	10.59210			16,604,791.00	1,570	46,299
€ / R	On	17/09/2012	Foreign Exchange Future			10.72620	10.74270			0.00	0	6,216
€ / R	On	14/12/2012	Foreign Exchange Future			10.87520	10.89190			0.00	0	8,000

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013			11.25360	11.27020			0.00	0	500
Total € / R Future									16,604,791.00	1,570	61,015
€ / R	On	18/06/2012				318.00000	316,000	12.01	0.00	0	0
€ / R	On	18/06/2012				126.00000	140,000	12.01	0.00	0	0
€ / R	On	18/06/2012				289.00000	287,000	12.07	0.00	0	0
€ / R	On	18/06/2012				147.00000	161,000	12.07	0.00	0	0
€ / R	On	18/06/2012				349.00000	347,000	11.95	0.00	0	0
€ / R	On	18/06/2012				107.00000	121,000	11.95	0.00	0	0
€ / R	On	18/06/2012				89.00000	104,000	11.89	0.00	0	0
€ / R	On	18/06/2012				381.00000	380,000	11.89	0.00	0	1,000
€ / R	On	18/06/2012				807.00000	794,000	12.27	0.00	0	0
€ / R	On	18/06/2012				15.00000	18,000	12.27	0.00	0	1,000
€ / R	On	18/06/2012				1,000.00000	986,000	13.02	0.00	0	0
€ / R	On	18/06/2012				8.00000	10,000	13.02	0.00	0	1,000
€ / R	On	18/06/2012				1,148.00000	1,133,000	13.66	0.00	0	0
€ / R	On	18/06/2012				6.00000	7,000	13.66	0.00	0	15,360
€ / R	On	18/06/2012				759.00000	747,000	12.08	0.00	0	0
€ / R	On	18/06/2012				17.00000	21,000	12.08	0.00	0	5,120
€ / R	On	18/06/2012				31.00000	42,000	11.58	0.00	0	0
€ / R	On	18/06/2012				573.00000	568,000	11.58	0.00	0	5,120
€ / R	On	18/06/2012				194.00000	209,000	12.20	0.00	0	0
€ / R	On	18/06/2012				236.00000	235,000	12.20	0.00	0	15,360
€ / R	On	17/09/2012				377.00000	396,000	14.00	0.00	0	0
€ / R	On	17/09/2012				360.00000	395,000	14.00	0.00	0	0
€ / R	On	17/09/2012				353.00000	372,000	14.00	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	10.78	Put		386.00000	421,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		402.00000	420,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		335.00000	369,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,319.00000	1,313,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		26.00000	37,000	14.00	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		0.00000	1,035,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		0.00000	59,000	13.00	95,875.00	1,625	1,625
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		737.00000	740,000	13.09	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		235.00000	255,000	13.09	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		709.00000	711,000	13.20	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		257.00000	276,000	13.20	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		767.00000	769,000	12.98	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		215.00000	234,000	12.98	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		739.00000	755,000	14.83	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		962.00000	994,000	14.83	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		723.00000	739,000	14.91	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		996.00000	1,028,000	14.91	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		755.00000	771,000	14.75	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		928.00000	960,000	14.75	0.00	0	0
Total € / R Option										95,875.00	1,625	55,785
Total € / R										16 700 666.00	3,195	116,800
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.25030	8.24740			198,007.20	24	22,825
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.28390	8.28170			0.00	0	2,636
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.32210	8.31970			0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AU\$ / R Future											198,007.20	24	25,561
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		612.00000	614,000	12.14		0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		15.00000	14,000	12.14		0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		565.00000	567,000	11.90		0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		18.00000	17,000	11.90		0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		660.00000	662,000	12.38		0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		13.00000	12,000	12.38		0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Call		289.00000	289,000	12.17		0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Put		244.00000	242,000	12.17		0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Call		265.00000	265,000	12.22		0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Put		270.00000	268,000	12.22		0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Call		314.00000	315,000	12.13		0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Put		219.00000	218,000	12.13		0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.09	Call		461.00000	464,000	12.43		0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.09	Put		231.00000	231,000	12.43		0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.14	Call		434.00000	436,000	12.49		0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.14	Put		254.00000	253,000	12.49		0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.04	Call		490.00000	492,000	12.37		0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.04	Put		210.00000	209,000	12.37		0.00	0	0
Total AU\$ / R Option											0.00	0	0
Total AU\$ / R											198 007.20	24	25,561
CAD/ R	On	18/06/2012	Foreign Exchange Future			8.02940	8.05720				0.00	0	10
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.11930	8.14740				0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.20710	8.23600				0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CAD/ R Future											0.00	0	10
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Call		126.00000	114,000	12.06		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Put		219.00000	235,000	12.06		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Call		110.00000	100,000	12.30		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Put		253.00000	271,000	12.30		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Call		144.00000	131,000	11.81		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Put		187.00000	202,000	11.81		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.71	Call		521.00000	499,000	11.52		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.71	Put		82.00000	88,000	11.52		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.76	Call		483.00000	463,000	11.54		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.76	Put		94.00000	102,000	11.54		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.66	Call		561.00000	538,000	11.59		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.66	Put		72.00000	77,000	11.59		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.80	Call		571.00000	552,000	11.76		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.80	Put		139.00000	149,000	11.76		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.85	Call		536.00000	519,000	11.82		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.85	Put		154.00000	166,000	11.82		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.75	Call		608.00000	588,000	11.82		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.75	Put		126.00000	135,000	11.82		0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	10
CF CANDO	On	30/04/2012	Foreign Exchange Future			0.10760	0.12500				0.00	0	12,500
Total CF CANDO CAAY Future											0.00	0	12,500
Total CF CANDO CAAY											0.00	0	12,500

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			0.17130	0.18960			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 18/06/2012 Foreign Exchange Future			0.17330	0.20280			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			0.01030	0.00890			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			0.18760	0.17730			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			0.00650	0.00520			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			8.80830	8.81730			0.00	0	32,519
CHF / R On 17/09/2012 Foreign Exchange Future			8.94240	8.95180			0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			9.07650	9.08390			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		125.00000	122,000	15.57	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		408.00000	414,000	15.57	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		114.00000	110,000	15.80	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		447.00000	452,000	15.80	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 18/06/2012 Foreign Exchange Option	9.05	Call		138.00000	134,000	15.34		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		371.00000	376,000	15.34		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		457.00000	451,000	14.86		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		255.00000	259,000	14.86		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		432.00000	426,000	15.00		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		280.00000	284,000	15.00		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		483.00000	476,000	14.71		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		231.00000	234,000	14.71		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		773.00000	764,000	14.49		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		195.00000	193,000	14.49		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		740.00000	731,000	14.53		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		212.00000	210,000	14.53		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		806.00000	798,000	14.45		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		178.00000	177,000	14.45		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			6.57220	6.55630				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.63210	6.61590				0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.67750	6.66100				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		291.00000	304,000	11.15		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		35.00000	32,000	11.15		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		251.00000	264,000	10.99		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		45.00000	42,000	10.99		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Call		333.00000	347,000	11.30	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		27.00000	25,000	11.30	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.24	Call		457.00000	470,000	13.17	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.24	Put		84.00000	81,000	13.17	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.29	Call		420.00000	431,000	13.02	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.29	Put		97.00000	92,000	13.02	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.19	Call		496.00000	509,000	13.32	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.19	Put		73.00000	70,000	13.32	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.34	Call		484.00000	496,000	13.85	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.34	Put		160.00000	156,000	13.85	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.39	Call		452.00000	464,000	13.85	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.39	Put		178.00000	174,000	13.85	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.29	Call		517.00000	530,000	13.89	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.29	Put		143.00000	140,000	13.89	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			1.27520	1.28020			0.00	0	0
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.29110	1.29620			0.00	0	0
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.30740	1.31260			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.15	Call		1,320.00000	1,271,000	15.16	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.15	Put		18.00000	19,000	15.16	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.20	Call		873.00000	831,000	15.27	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.20	Put		71.00000	79,000	15.27	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,810.00000	1,761,000	17.56		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		8.00000	9,000	17.56		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		1,052.00000	1,021,000	15.94		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		198.00000	218,000	15.94		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		735.00000	714,000	16.34		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		381.00000	411,000	16.34		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,443.00000	1,403,000	15.68		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		89.00000	100,000	15.68		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		1,175.00000	1,148,000	16.32		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		329.00000	354,000	16.32		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		893.00000	874,000	16.92		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		547.00000	580,000	16.92		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,532.00000	1,495,000	16.08		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		186.00000	201,000	16.08		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								381 107 377.00	39,845	497,193
Total Options								179 031.00	3,871	293,105
Grand Total:								381,286,408.00	43,716	790,298