

Currency Derivatives Daily MTM Report

Daily summary for: 13/04/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012			8.00740	7.97450			154,767,027.20	19,328	195,594
\$ / R	On	17/09/2012			8.11440	8.08150			12,374,460.00	1,525	10,738
\$ / R	On	14/12/2012			8.22020	8.18690			0.00	0	21,916
\$ / R	On	18/03/2013			8.33570	8.30210			0.00	0	8,623
\$ / R	On	13/12/2013			8.53180	8.49680			0.00	0	659
\$ / R	On	12/12/2014			9.18730	9.15320			0.00	0	0
Total \$ / R Future									167,141,487.20	20,853	237,530
\$ / R	On	18/06/2012	7.25	Call		738.00000	769,000	14.85	0.00	0	0
\$ / R	On	18/06/2012	7.25	Put		14.00000	12,000	14.85	0.00	0	0
\$ / R	On	18/06/2012	7.30	Call		692.00000	722,000	14.76	0.00	0	0
\$ / R	On	18/06/2012	7.30	Put		18.00000	15,000	14.76	0.00	0	0
\$ / R	On	18/06/2012	7.20	Call		785.00000	817,000	14.94	0.00	0	0
\$ / R	On	18/06/2012	7.20	Put		11.00000	10,000	14.94	0.00	0	0
\$ / R	On	18/06/2012	8.10	Call		166.00000	174,000	15.89	0.00	0	20,100
\$ / R	On	18/06/2012	8.10	Put		292.00000	267,000	15.89	0.00	0	132
\$ / R	On	18/06/2012	6.75	Put		3.00000	3,000	17.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,227.00000	1,260,000	17.81	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		80.00000	82,000	18.30	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		606.00000	575,000	18.30	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		62.00000	63,000	19.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		738.00000	706,000	19.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		53.00000	54,000	19.92	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		829.00000	797,000	19.92	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		980.00000	1,012,000	16.22	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		6.00000	5,000	16.22	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		514.00000	542,000	14.40	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		40.00000	35,000	14.40	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		201.00000	211,000	15.30	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		227.00000	204,000	15.30	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		137.00000	143,000	16.48	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		363.00000	336,000	16.48	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		331.00000	351,000	14.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		107.00000	94,000	14.63	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		922.00000	889,000	20.55	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		46.00000	46,000	20.55	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		363.00000	384,000	14.49	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		89.00000	77,000	14.49	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,302.00000	1,269,000	22.97	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		26.00000	26,000	22.97	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		95.00000	98,000	17.65	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		521.00000	491,000	17.65	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		931.00000	963,000	15.90	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		7.00000	6,000	15.90	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		73.00000	63,000	14.35	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		397.00000	420,000	14.35	0.00	0	6,700
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		926.00000	956,000	15.07	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		45.00000	42,000	15.07	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		882.00000	911,000	14.95	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		51.00000	47,000	14.95	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		971.00000	1,001,000	15.20	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		40.00000	37,000	15.20	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		57.00000	53,000	14.82	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		838.00000	867,000	14.82	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,147.00000	1,116,000	20.75	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		128.00000	130,000	20.75	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		431.00000	447,000	15.71	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		250.00000	233,000	15.71	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		204.00000	209,000	18.60	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		723.00000	695,000	18.60	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,237.00000	1,205,000	21.16	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		118.00000	119,000	21.16	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		888.00000	858,000	19.48	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		169.00000	172,000	19.48	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		539.00000	560,000	14.97	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		158.00000	146,000	14.97	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		569.00000	543,000	17.74	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		250.00000	257,000	17.74	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		345.00000	356,000	16.46	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		364.00000	342,000	16.46	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		679.00000	705,000	14.89	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		98.00000	91,000	14.89	0.00	0	246
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		689.00000	710,000	15.27	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		202.00000	190,000	15.27	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		659.00000	679,000	15.35	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		222.00000	209,000	15.35	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		720.00000	743,000	15.19	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		183.00000	173,000	15.19	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		346.00000	328,000	16.20	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		533.00000	548,000	16.20	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,143.00000	1,113,000	20.12	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		230.00000	233,000	20.12	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		702.00000	717,000	16.01	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		350.00000	331,000	16.01	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		679.00000	693,000	16.19	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		377.00000	357,000	16.19	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		726.00000	743,000	15.89	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		324.00000	307,000	15.89	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,142.00000	1,112,000	19.76	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		344.00000	348,000	19.76	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		636.00000	649,000	16.56	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		434.00000	413,000	16.56	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		638.00000	646,000	18.90	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,119.00000	1,092,000	18.90	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		625.00000	632,000	19.00	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,156.00000	1,128,000	19.00	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		652.00000	660,000	18.79	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,083.00000	1,056,000	18.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,370.00000	1,383,000	17.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		717.00000	696,000	17.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,351.00000	1,364,000	17.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		748.00000	727,000	17.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,390.00000	1,403,000	17.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		687.00000	666,000	17.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		456.00000	443,000	16.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,609.00000	1,630,000	16.45	0.00	0	200
Total \$ / R Option										0.00	0	183,320
Total \$ / R										167 141 487.20	20,853	420,850
\$ / R MAXOn	18/06/2012	Foreign Exchange Future		8.00740		7.97450				40,037.00	5	790
\$ / R MAXOn	17/09/2012	Foreign Exchange Future		8.11440		8.08150				0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Future		8.22020		8.18690				0.00	0	0
Total \$ / R MAXI Future										40,037.00	5	790
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		10,329.00000	10,721,000	17.36		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		47,879.00000	44,981,000	17.36		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		9,456.00000	9,755,000	17.65		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		52,006.00000	49,015,000	17.65		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		11,334.00000	11,794,000	17.06		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		43,884.00000	41,054,000	17.06		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		57,165.00000	59,406,000	14.95		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		14,055.00000	13,006,000	14.95		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		53,833.00000	55,952,000	14.97		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		15,723.00000	14,552,000	14.97		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		60,623.00000	62,980,000	14.93		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		12,513.00000	11,580,000	14.93		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		59,192.00000	60,945,000	15.71		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		27,822.00000	26,245,000	15.71		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		56,782.00000	58,442,000	15.91		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		30,412.00000	28,742,000	15.91		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		61,715.00000	63,562,000	15.52		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		25,345.00000	23,862,000	15.52		0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										40 037.00	5	790
£ / R	On 18/06/2012	Foreign Exchange Future			12.70880	12.71880				1,931,737.60	152	62,999
£ / R	On 17/09/2012	Foreign Exchange Future			12.87080	12.88130				0.00	0	2,323
£ / R	On 14/12/2012	Foreign Exchange Future			13.03070	13.04030				0.00	0	0
Total £ / R Future										1,931,737.60	152	65,322
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		907.00000	896,000	13.38		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		38.00000	37,000	13.38		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Call		861.00000	849,000	13.12		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Put		42.00000	40,000	13.12		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		954.00000	943,000	13.65	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		35.00000	34,000	13.65	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		1,630.00000	1,620,000	17.21	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		11.00000	11,000	17.21	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		187.00000	185,000	12.98	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		406.00000	394,000	12.98	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		306.00000	300,000	15.71	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		875.00000	879,000	15.71	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		295.00000	288,000	15.83	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		914.00000	917,000	15.83	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		319.00000	312,000	15.59	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		838.00000	841,000	15.59	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,574.00000	1,565,000	14.04	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		43.00000	44,000	14.04	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		912.00000	904,000	13.63	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		322.00000	324,000	13.63	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		885.00000	877,000	13.74	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		345.00000	347,000	13.74	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		941.00000	932,000	13.53	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		301.00000	302,000	13.53	0.00	0	0
Total £ / R Option										0.00	0	54,000
Total £ / R										1 931 737.60	152	119,322
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09890	0.09860			2,373.60	24	3,899
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10040	0.10000			0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10180	0.10150			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										2,373.60	24	3,899
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		84.00000	82,000	21.30	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,024.00000	992,000	21.30	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		22.00000	20,000	24.39	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,962.00000	1,930,000	24.39	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		345.00000	354,000	18.39	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		285.00000	264,000	18.39	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		862.00000	893,000	16.78	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		162.00000	153,000	16.78	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		359.00000	372,000	18.48	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		659.00000	632,000	18.48	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		1,720.00000	1,760,000	17.27	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		20.00000	20,000	17.27	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		1,053.00000	1,072,000	17.37	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		243.00000	232,000	17.37	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		552.00000	557,000	18.92	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		742.00000	717,000	18.92	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		1,857.00000	1,884,000	17.04	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		47.00000	44,000	17.04	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										2 373.60	24	3,899
€ / R	On	18/06/2012	Foreign Exchange Future			10.48030	10.50950			31,493,301.50	3,005	45,544
€ / R	On	17/09/2012	Foreign Exchange Future			10.62920	10.65860			5,420,892.00	510	5,716
€ / R	On	14/12/2012	Foreign Exchange Future			10.77870	10.80720			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			11.16090	11.18330			0.00	0	500
Total € / R Future									36,914,193.50	3,515	59,760
€ / R	On	18/06/2012				278.00000	258,000	12.17	0.00	0	0
€ / R	On	18/06/2012				169.00000	178,000	12.17	0.00	0	0
€ / R	On	18/06/2012				252.00000	233,000	12.25	0.00	0	0
€ / R	On	18/06/2012				193.00000	203,000	12.25	0.00	0	0
€ / R	On	18/06/2012				305.00000	285,000	12.09	0.00	0	0
€ / R	On	18/06/2012				146.00000	155,000	12.09	0.00	0	0
€ / R	On	18/06/2012				126.00000	134,000	12.02	0.00	0	0
€ / R	On	18/06/2012				335.00000	314,000	12.02	0.00	0	1,000
€ / R	On	18/06/2012				731.00000	704,000	12.16	0.00	0	0
€ / R	On	18/06/2012				22.00000	24,000	12.16	0.00	0	1,000
€ / R	On	18/06/2012				921.00000	892,000	12.77	0.00	0	0
€ / R	On	18/06/2012				12.00000	12,000	12.77	0.00	0	1,000
€ / R	On	18/06/2012				1,066.00000	1,038,000	13.22	0.00	0	0
€ / R	On	18/06/2012				7.00000	8,000	13.22	0.00	0	15,360
€ / R	On	18/06/2012				685.00000	659,000	12.01	0.00	0	0
€ / R	On	18/06/2012				26.00000	29,000	12.01	0.00	0	5,120
€ / R	On	18/06/2012				51.00000	56,000	11.63	0.00	0	0
€ / R	On	18/06/2012				510.00000	486,000	11.63	0.00	0	5,120
€ / R	On	18/06/2012				249.00000	260,000	12.52	0.00	0	0
€ / R	On	18/06/2012				208.00000	190,000	12.52	0.00	0	15,360
€ / R	On	17/09/2012				360.00000	317,000	13.00	0.00	0	0
€ / R	On	17/09/2012				427.00000	413,000	13.00	0.00	0	0
€ / R	On	17/09/2012				338.00000	323,000	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		455.00000	469,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		383.00000	340,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		400.00000	386,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,240.00000	1,212,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		31.00000	33,000	13.00	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		976.00000	934,000	12.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		67.00000	55,000	12.00	0.00	0	1,625
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		701.00000	676,000	13.16	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		284.00000	287,000	13.16	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		674.00000	649,000	13.27	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		307.00000	310,000	13.27	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		729.00000	703,000	13.05	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		262.00000	264,000	13.05	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		747.00000	702,000	14.73	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,057.00000	1,034,000	14.73	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		731.00000	687,000	14.81	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,091.00000	1,069,000	14.81	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		763.00000	718,000	14.65	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,023.00000	1,000,000	14.65	0.00	0	0
Total € / R Option										0.00	0	55,785
Total € / R										36 914 193.50	3,515	115,545
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.24620	8.26360			362,832.80	44	22,824
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.28010	8.29660			0.00	0	2,636
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.31830	8.33290			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										362,832.80	44	25,560
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		627.00000	610,000	12.34	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		13.00000	14,000	12.34	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		580.00000	564,000	12.11	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		16.00000	18,000	12.11	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		674.00000	658,000	12.56	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		10.00000	12,000	12.56	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Call		297.00000	290,000	12.38	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Put		237.00000	246,000	12.38	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Call		273.00000	266,000	12.43	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Put		263.00000	272,000	12.43	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Call		323.00000	315,000	12.33	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Put		213.00000	221,000	12.33	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.09	Call		472.00000	465,000	12.63	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.09	Put		228.00000	236,000	12.63	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.14	Call		445.00000	438,000	12.70	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.14	Put		251.00000	259,000	12.70	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.04	Call		501.00000	494,000	12.57	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.04	Put		207.00000	215,000	12.57	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										362 832.80	44	25,560
CAD/ R	On	18/06/2012	Foreign Exchange Future			8.01730	7.99190			0.00	0	10
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.10750	8.08200			0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.19660	8.17010			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		101.00000	105,000	11.90		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		259.00000	238,000	11.90		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		88.00000	91,000	12.15		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		296.00000	274,000	12.15		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		117.00000	121,000	11.65		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		225.00000	204,000	11.65		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		466.00000	485,000	11.26		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		93.00000	86,000	11.26		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		432.00000	449,000	11.29		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		109.00000	100,000	11.29		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		504.00000	523,000	11.31		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		81.00000	74,000	11.31		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		522.00000	536,000	11.45		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		156.00000	143,000	11.45		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Call		491.00000	504,000	11.52		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		175.00000	161,000	11.52		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		554.00000	572,000	11.49		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		138.00000	129,000	11.49		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			0.08320	0.07360				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			0.15510	0.14410			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			0.20330	0.20080			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			0.01200	0.01230			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			0.21660	0.21780			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			0.00610	0.00680			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			8.71970	8.74600			0.00	0	32,519
CHF / R On 17/09/2012 Foreign Exchange Future			8.85230	8.87820			0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			8.98480	9.01060			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		106.00000	100,000	16.19	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		460.00000	480,000	16.19	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		96.00000	91,000	16.42	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		500.00000	521,000	16.42	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		117.00000	111,000	15.96		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		421.00000	441,000	15.96		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		423.00000	411,000	15.55		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		295.00000	309,000	15.55		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		400.00000	389,000	15.69		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		322.00000	337,000	15.69		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		447.00000	435,000	15.40		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		269.00000	283,000	15.40		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		730.00000	708,000	14.93		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		225.00000	229,000	14.93		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		699.00000	678,000	14.99		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		244.00000	249,000	14.99		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		762.00000	740,000	14.87		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		207.00000	211,000	14.87		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			6.57680	6.56620				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.63760	6.62780				0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.68340	6.67340				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		298.00000	306,000	10.99		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		32.00000	29,000	10.99		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		258.00000	265,000	10.85		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		42.00000	38,000	10.85		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		340.00000	349,000	11.14	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		24.00000	22,000	11.14	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.24	Call		462.00000	468,000	12.78	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.24	Put		77.00000	73,000	12.78	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.29	Call		425.00000	429,000	12.64	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.29	Put		90.00000	84,000	12.64	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.19	Call		502.00000	508,000	12.91	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.19	Put		67.00000	63,000	12.91	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.34	Call		488.00000	493,000	13.53	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.34	Put		152.00000	147,000	13.53	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.39	Call		457.00000	461,000	13.53	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.39	Put		171.00000	165,000	13.53	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.29	Call		522.00000	527,000	13.55	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.29	Put		136.00000	131,000	13.55	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			1.26820	1.26220			0.00	0	0
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.28370	1.27790			0.00	0	0
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.29990	1.29410			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.15	Call		1,146.00000	1,201,000	14.74	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.15	Put		24.00000	19,000	14.74	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.20	Call		721.00000	765,000	14.95	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.20	Put		99.00000	83,000	14.95	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		1,632.00000	1,690,000	17.18	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		10.00000	8,000	17.18	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		918.00000	955,000	15.63	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		247.00000	226,000	15.63	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		640.00000	664,000	16.29	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		469.00000	435,000	16.29	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,284.00000	1,331,000	15.35	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		113.00000	102,000	15.35	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		1,055.00000	1,088,000	16.18	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		394.00000	369,000	16.18	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		801.00000	825,000	16.86	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		640.00000	606,000	16.86	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,382.00000	1,424,000	15.78	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		221.00000	205,000	15.78	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							206 392 661.70	24,593	491,610
Total Options							0.00	0	293,105
Grand Total:							206,392,661.70	24,593	784,715