

Currency Derivatives Daily MTM Report

Daily summary for: 17/04/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012			7.86550	8.03240			200,814,080.50	25,531	244,210
\$ / R	On	17/09/2012			7.97090	8.13950			4,360,082.30	547	10,753
\$ / R	On	14/12/2012			8.07480	8.24550			0.00	0	21,916
\$ / R	On	18/03/2013			8.18830	8.36140			0.00	0	8,623
\$ / R	On	13/12/2013			8.38400	8.55920			0.00	0	659
\$ / R	On	12/12/2014			9.04840	9.21280			0.00	0	0
Total \$ / R Future									205,174,162.80	26,078	286,161
\$ / R	On	18/06/2012	7.25	Call		791.00000	633,000	14.38	0.00	0	0
\$ / R	On	18/06/2012	7.25	Put		9.00000	18,000	14.38	0.00	0	0
\$ / R	On	18/06/2012	7.30	Call		744.00000	587,000	14.31	0.00	0	0
\$ / R	On	18/06/2012	7.30	Put		12.00000	22,000	14.31	0.00	0	0
\$ / R	On	18/06/2012	7.20	Call		840.00000	679,000	14.45	0.00	0	0
\$ / R	On	18/06/2012	7.20	Put		8.00000	14,000	14.45	0.00	0	0
\$ / R	On	18/06/2012	8.10	Call		180.00000	123,000	16.78	0.00	0	20,100
\$ / R	On	18/06/2012	8.10	Put		248.00000	358,000	16.78	0.00	0	132
\$ / R	On	18/06/2012	6.75	Put		2.00000	3,000	16.88	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		1,284.00000	1,118,000	16.88	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		83.00000	57,000	19.37	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		551.00000	692,000	19.37	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		64.00000	45,000	20.38	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		682.00000	830,000	20.38	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		54.00000	38,000	20.99	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		772.00000	923,000	20.99	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,036.00000	871,000	15.03	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		4.00000	6,000	15.03	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		562.00000	419,000	14.24	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		30.00000	54,000	14.24	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		221.00000	150,000	16.18	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		189.00000	285,000	16.18	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		148.00000	100,000	17.39	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		316.00000	435,000	17.39	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		364.00000	255,000	14.97	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		82.00000	140,000	14.97	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		864.00000	1,017,000	21.60	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		46.00000	32,000	21.60	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		399.00000	284,000	14.83	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		67.00000	119,000	14.83	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,243.00000	1,403,000	24.04	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		25.00000	18,000	24.04	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		100.00000	68,000	18.70	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		468.00000	603,000	18.70	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		987.00000	822,000	14.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		5.00000	7,000	14.67	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		54.00000	99,000	14.68	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		436.00000	314,000	14.68	0.00	0	6,700
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		979.00000	824,000	14.77	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		40.00000	53,000	14.77	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		933.00000	783,000	14.79	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		44.00000	62,000	14.79	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,024.00000	867,000	14.76	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		35.00000	46,000	14.76	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		50.00000	71,000	14.81	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		889.00000	742,000	14.81	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,093.00000	1,236,000	21.46	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		132.00000	107,000	21.46	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		460.00000	369,000	16.24	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		221.00000	298,000	16.24	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		214.00000	172,000	19.30	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		675.00000	801,000	19.30	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,182.00000	1,328,000	21.88	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		121.00000	99,000	21.88	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		837.00000	971,000	20.18	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		176.00000	142,000	20.18	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		578.00000	467,000	15.48	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		139.00000	196,000	15.48	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		525.00000	640,000	18.41	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		264.00000	211,000	18.41	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		367.00000	294,000	17.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		328.00000	423,000	17.09	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		724.00000	590,000	14.89	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		85.00000	119,000	14.89	0.00	0	246
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		727.00000	610,000	15.46	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		182.00000	235,000	15.46	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		696.00000	584,000	15.65	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		201.00000	259,000	15.65	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		760.00000	637,000	15.26	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		165.00000	212,000	15.26	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		315.00000	397,000	16.64	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		560.00000	472,000	16.64	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,094.00000	1,225,000	20.62	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		239.00000	200,000	20.62	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		730.00000	631,000	16.32	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		319.00000	393,000	16.32	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		706.00000	610,000	16.51	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		345.00000	422,000	16.51	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		757.00000	653,000	16.13	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		296.00000	365,000	16.13	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,093.00000	1,216,000	20.10	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		354.00000	304,000	20.10	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		661.00000	571,000	16.89	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		400.00000	483,000	16.89	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		654.00000	583,000	19.05	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,073.00000	1,177,000	19.05	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		640.00000	571,000	19.16	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,109.00000	1,215,000	19.16	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		669.00000	596,000	18.94	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,038.00000	1,140,000	18.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,394.00000	1,308,000	17.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		681.00000	760,000	17.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,375.00000	1,290,000	17.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		712.00000	792,000	17.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,415.00000	1,327,000	17.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		652.00000	729,000	17.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		433.00000	483,000	16.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,646.00000	1,531,000	16.54	0.00	0	200
Total \$ / R Option										0.00	0	183,320
Total \$ / R										205,174,162.80	26,078	469,481
\$ / R MAXOn	18/06/2012	Foreign Exchange Future				7.86550	8.03240			7,865.50	1	790
\$ / R MAXOn	17/09/2012	Foreign Exchange Future				7.97090	8.13950			0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Future				8.07480	8.24550			0.00	0	0
Total \$ / R MAXI Future										7,865.50	1	790
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call			11,008.00000	7,504,000	18.36	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put			42,768.00000	55,954,000	18.36	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call			9,996.00000	6,849,000	18.70	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put			46,756.00000	60,299,000	18.70	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		12,133.00000	8,236,000	18.03		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		38,893.00000	51,686,000	18.03		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		61,219.00000	49,471,000	15.29		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		12,309.00000	17,421,000	15.29		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		57,739.00000	46,684,000	15.48		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		13,829.00000	19,634,000	15.48		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		64,817.00000	52,403,000	15.10		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		10,907.00000	15,353,000	15.10		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		62,304.00000	52,538,000	16.14		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		25,074.00000	32,378,000	16.14		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		59,749.00000	50,336,000	16.33		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		27,519.00000	35,176,000	16.33		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		65,105.00000	54,848,000	15.94		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		22,875.00000	29,688,000	15.94		0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										7,865.50	1	790
£ / R	On 18/06/2012	Foreign Exchange Future			12.52850	12.72670				676,539.00	54	63,489
£ / R	On 17/09/2012	Foreign Exchange Future			12.68830	12.88870				0.00	0	2,323
£ / R	On 14/12/2012	Foreign Exchange Future			12.84450	13.04770				0.00	0	0
Total £ / R Future										676,539.00	54	65,812
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		913.00000	724,000	12.56		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		36.00000	46,000	12.56		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Call		867.00000	678,000	12.28		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Put		40.00000	50,000	12.28		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		960.00000	770,000	12.83	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		33.00000	42,000	12.83	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		1,637.00000	1,441,000	16.57	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		10.00000	13,000	16.57	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		177.00000	265,000	13.54	8,480,000.00	32,000	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		404.00000	293,000	13.54	7,032,000.00	24,000	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		303.00000	254,000	16.40	6,096,000.00	24,000	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		864.00000	1,016,000	16.40	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		291.00000	244,000	16.52	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		902.00000	1,056,000	16.52	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		315.00000	264,000	16.27	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		826.00000	976,000	16.27	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,581.00000	1,385,000	13.26	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		42.00000	47,000	13.26	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		913.00000	792,000	14.00	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		316.00000	398,000	14.00	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		885.00000	768,000	14.11	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		338.00000	424,000	14.11	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		942.00000	818,000	13.89	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		295.00000	374,000	13.89	0.00	0	0
Total £ / R Option										21,608,000.00	80,000	54,000
Total £ / R										22,284,539.00	80,054	119,812
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09750	0.09990			1,170.00	12	3,899
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09890	0.10140			0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10030	0.10290			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										1,170.00	12	3,899
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		98.00000	61,000	22.06	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		908.00000	1,111,000	22.06	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		23.00000	13,000	24.90	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,833.00000	2,063,000	24.90	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		411.00000	282,000	19.08	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		221.00000	332,000	19.08	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		961.00000	769,000	16.45	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		121.00000	179,000	16.45	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		399.00000	304,000	18.48	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		559.00000	714,000	18.48	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		1,856.00000	1,611,000	16.65	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		16.00000	21,000	16.65	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		1,147.00000	952,000	17.15	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		197.00000	262,000	17.15	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		596.00000	483,000	18.96	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		646.00000	793,000	18.96	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		1,985.00000	1,740,000	16.70	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		35.00000	50,000	16.70	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										1,170.00	12	3,899
€ / R	On	18/06/2012	Foreign Exchange Future			10.34070	10.49980			0.00	0	45,544
€ / R	On	17/09/2012	Foreign Exchange Future			10.48760	10.64900			0.00	0	5,716
€ / R	On	14/12/2012	Foreign Exchange Future			10.63440	10.79860			0.00	0	12,000

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013			11.00930	11.18360			0.00	0	500
Total € / R Future									0.00	0	63,760
€ / R	On	18/06/2012				263.00000	187,000	12.64	0.00	0	0
€ / R	On	18/06/2012				163.00000	246,000	12.64	0.00	0	0
€ / R	On	18/06/2012				237.00000	169,000	12.84	0.00	0	0
€ / R	On	18/06/2012				187.00000	278,000	12.84	0.00	0	0
€ / R	On	18/06/2012				290.00000	207,000	12.44	0.00	0	0
€ / R	On	18/06/2012				140.00000	216,000	12.44	0.00	0	0
€ / R	On	18/06/2012				120.00000	190,000	12.35	0.00	0	0
€ / R	On	18/06/2012				320.00000	231,000	12.35	0.00	0	1,000
€ / R	On	18/06/2012				720.00000	574,000	11.75	0.00	0	0
€ / R	On	18/06/2012				20.00000	33,000	11.75	0.00	0	1,000
€ / R	On	18/06/2012				910.00000	758,000	12.49	0.00	0	0
€ / R	On	18/06/2012				10.00000	17,000	12.49	0.00	0	1,000
€ / R	On	18/06/2012				1,056.00000	901,000	13.04	0.00	0	0
€ / R	On	18/06/2012				6.00000	10,000	13.04	0.00	0	15,360
€ / R	On	18/06/2012				673.00000	529,000	11.57	0.00	0	0
€ / R	On	18/06/2012				23.00000	38,000	11.57	0.00	0	5,120
€ / R	On	18/06/2012				46.00000	87,000	11.91	0.00	0	0
€ / R	On	18/06/2012				496.00000	378,000	11.91	0.00	0	5,120
€ / R	On	18/06/2012				244.00000	347,000	13.24	0.00	0	0
€ / R	On	18/06/2012				194.00000	138,000	13.24	0.00	0	15,360
€ / R	On	17/09/2012				351.00000	303,000	15.00	0.00	0	0
€ / R	On	17/09/2012				428.00000	541,000	15.00	0.00	0	0
€ / R	On	17/09/2012				329.00000	284,000	15.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		456.00000	572,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		374.00000	323,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		401.00000	511,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,229.00000	1,081,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		30.00000	43,000	13.00	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		965.00000	828,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		66.00000	90,000	13.00	0.00	0	1,625
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		692.00000	596,000	13.61	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		283.00000	352,000	13.61	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		665.00000	572,000	13.72	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		306.00000	378,000	13.72	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		719.00000	620,000	13.49	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		260.00000	326,000	13.49	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		711.00000	655,000	15.18	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,020.00000	1,139,000	15.18	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		696.00000	641,000	15.26	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,055.00000	1,175,000	15.26	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		726.00000	669,000	15.10	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		985.00000	1,103,000	15.10	0.00	0	0
Total € / R Option										0.00	0	55,785
Total € / R										0.00	0	119,545
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.12720	8.26100			2,324,379.20	286	22,624
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.16090	8.29490			0.00	0	2,636
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.19810	8.33360			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										2,324,379.20	286	25,360
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		624.00000	498,000	11.95	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		13.00000	21,000	11.95	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		576.00000	452,000	11.71	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		15.00000	25,000	11.71	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		671.00000	544,000	12.19	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		10.00000	17,000	12.19	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Call		295.00000	231,000	12.63	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Put		237.00000	307,000	12.63	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Call		271.00000	213,000	12.76	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Put		263.00000	339,000	12.76	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Call		320.00000	251,000	12.49	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Put		212.00000	277,000	12.49	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.09	Call		472.00000	394,000	12.78	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.09	Put		228.00000	285,000	12.78	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.14	Call		445.00000	370,000	12.85	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.14	Put		251.00000	311,000	12.85	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.04	Call		501.00000	420,000	12.71	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.04	Put		207.00000	261,000	12.71	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										2,324,379.20	286	25,360
CAD/ R	On	18/06/2012	Foreign Exchange Future			7.95590	8.01030			0.00	0	10
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.04450	8.10060			0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.12920	8.18900			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		97.00000	79,000	11.87		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		237.00000	273,000	11.87		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		83.00000	68,000	12.12		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		273.00000	312,000	12.12		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		113.00000	92,000	11.62		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		203.00000	236,000	11.62		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		479.00000	436,000	11.35		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		87.00000	100,000	11.35		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		444.00000	403,000	11.39		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		102.00000	117,000	11.39		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		517.00000	472,000	11.30		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		75.00000	86,000	11.30		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		531.00000	488,000	11.51		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		146.00000	162,000	11.51		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Call		499.00000	458,000	11.59		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		164.00000	182,000	11.59		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		566.00000	519,000	11.44		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		131.00000	143,000	11.44		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			0.02980	0.08550				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			0.10600	0.16470			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			0.21840	0.21150			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			0.01890	0.01160			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			0.30030	0.20960			0.00	16,000	0
Total CF CANDO CABC Future							0.00	16,000	0
Total CF CANDO CABC							0.00	16,000	0
CF CANDO 18/06/2012 Foreign Exchange Future			0.00720	0.00550			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			8.60600	8.73550			0.00	0	32,519
CHF / R On 17/09/2012 Foreign Exchange Future			8.73580	8.86910			0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			8.86620	9.00140			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		98.00000	73,000	16.83	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		463.00000	567,000	16.83	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		89.00000	66,000	17.04	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		504.00000	610,000	17.04	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		109.00000	81,000	16.62		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		424.00000	525,000	16.62		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		410.00000	349,000	15.76		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		291.00000	363,000	15.76		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		387.00000	330,000	15.95		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		318.00000	394,000	15.95		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		434.00000	369,000	15.60		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		265.00000	333,000	15.60		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		712.00000	629,000	15.10		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		216.00000	268,000	15.10		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		681.00000	604,000	15.26		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		235.00000	293,000	15.26		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		744.00000	656,000	14.95		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		198.00000	245,000	14.95		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			6.43410	6.55190				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.49260	6.61130				0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.53870	6.65760				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		283.00000	190,000	10.53		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		31.00000	56,000	10.53		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		243.00000	157,000	10.45		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		41.00000	73,000	10.45		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		325.00000	226,000	10.62	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		23.00000	42,000	10.62	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.24	Call		447.00000	356,000	12.65	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.24	Put		79.00000	106,000	12.65	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.29	Call		411.00000	324,000	12.64	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.29	Put		93.00000	124,000	12.64	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.19	Call		487.00000	391,000	12.67	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.19	Put		69.00000	91,000	12.67	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.34	Call		476.00000	395,000	13.59	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.34	Put		156.00000	194,000	13.59	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.39	Call		444.00000	367,000	13.60	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.39	Put		174.00000	216,000	13.60	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.29	Call		510.00000	425,000	13.57	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.29	Put		140.00000	174,000	13.57	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			1.24620	1.26960			0.00	0	0
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.26130	1.28500			0.00	0	0
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.27660	1.30080			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.15	Call		1,214.00000	994,000	14.79	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.15	Put		18.00000	32,000	14.79	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.20	Call		775.00000	589,000	15.09	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.20	Put		79.00000	127,000	15.09	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		1,704.00000	1,474,000	17.02		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		8.00000	12,000	17.02		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		967.00000	801,000	15.95		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		225.00000	296,000	15.95		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		671.00000	551,000	16.86		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		429.00000	546,000	16.86		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,342.00000	1,144,000	15.50		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		100.00000	139,000	15.50		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		1,093.00000	940,000	16.50		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		365.00000	454,000	16.50		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		828.00000	706,000	17.24		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		600.00000	720,000	17.24		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,430.00000	1,244,000	15.92		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		202.00000	258,000	15.92		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								208,184,116.50	42,431	528,531
Total Options								21,608,000.00	80,000	293,105
Grand Total:								229,792,116.50	122,431	821,636