

Currency Derivatives Daily MTM Report

Daily summary for: 18/04/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012			7.87760	7.86550			120,361,850.40	15,279	244,157
\$ / R	On	17/09/2012			7.98250	7.97090			10,616,725.00	1,330	11,268
\$ / R	On	14/12/2012			8.08650	8.07480			3,234,600.00	400	22,316
\$ / R	On	18/03/2013			8.20010	8.18830			0.00	0	8,623
\$ / R	On	13/12/2013			8.39720	8.38400			0.00	0	659
\$ / R	On	12/12/2014			9.06150	9.04840			0.00	0	0
Total \$ / R Future									134,213,175.40	17,009	287,023
\$ / R	On	18/06/2012	7.25	Call		633.00000	643,000	14.22	0.00	0	0
\$ / R	On	18/06/2012	7.25	Put		18.00000	15,000	14.22	0.00	0	0
\$ / R	On	18/06/2012	7.30	Call		587.00000	597,000	14.18	0.00	0	0
\$ / R	On	18/06/2012	7.30	Put		22.00000	19,000	14.18	0.00	0	0
\$ / R	On	18/06/2012	7.20	Call		679.00000	689,000	14.27	0.00	0	0
\$ / R	On	18/06/2012	7.20	Put		14.00000	11,000	14.27	0.00	0	0
\$ / R	On	18/06/2012	8.10	Call		123.00000	121,000	16.40	0.00	0	20,100
\$ / R	On	18/06/2012	8.10	Put		358.00000	343,000	16.40	0.00	0	132
\$ / R	On	18/06/2012	6.75	Put		3.00000	2,000	16.98	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		1,118.00000	1,130,000	16.98	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		57.00000	54,000	18.88	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		692.00000	676,000	18.88	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		45.00000	41,000	19.85	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		830.00000	813,000	19.85	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		38.00000	35,000	20.46	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		923.00000	907,000	20.46	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		871.00000	883,000	15.11	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		6.00000	5,000	15.11	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		419.00000	425,000	13.99	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		54.00000	47,000	13.99	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		150.00000	149,000	15.81	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		285.00000	271,000	15.81	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		100.00000	98,000	16.99	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		435.00000	420,000	16.99	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		255.00000	259,000	14.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		140.00000	131,000	14.76	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,017.00000	1,001,000	21.04	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		32.00000	29,000	21.04	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		284.00000	288,000	14.60	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		119.00000	110,000	14.60	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,403.00000	1,388,000	23.34	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		18.00000	16,000	23.34	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		68.00000	65,000	18.23	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		603.00000	587,000	18.23	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		822.00000	833,000	14.73	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		7.00000	5,000	14.73	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		99.00000	91,000	14.45	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		314.00000	319,000	14.45	0.00	0	6,700
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		824.00000	835,000	14.92	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		53.00000	53,000	14.92	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		783.00000	793,000	14.91	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		62.00000	61,000	14.91	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		867.00000	880,000	15.06	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		46.00000	48,000	15.06	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		71.00000	70,000	14.91	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		742.00000	752,000	14.91	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,236.00000	1,225,000	21.36	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		107.00000	107,000	21.36	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		369.00000	370,000	15.99	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		298.00000	288,000	15.99	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		172.00000	171,000	19.10	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		801.00000	789,000	19.10	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,328.00000	1,317,000	21.80	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		99.00000	99,000	21.80	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		971.00000	959,000	20.03	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		142.00000	141,000	20.03	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		467.00000	469,000	15.25	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		196.00000	187,000	15.25	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		640.00000	628,000	18.18	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		211.00000	210,000	18.18	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		294.00000	292,000	16.82	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		423.00000	410,000	16.82	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		590.00000	598,000	14.89	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		119.00000	116,000	14.89	0.00	0	246
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		610.00000	613,000	15.28	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		235.00000	227,000	15.28	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		584.00000	587,000	15.48	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		259.00000	251,000	15.48	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		637.00000	644,000	15.21	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		212.00000	208,000	15.21	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		397.00000	387,000	16.47	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		472.00000	473,000	16.47	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,225.00000	1,215,000	20.56	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		200.00000	201,000	20.56	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		631.00000	633,000	16.18	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		393.00000	383,000	16.18	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		610.00000	612,000	16.37	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		422.00000	412,000	16.37	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		653.00000	655,000	15.99	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		365.00000	355,000	15.99	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,216.00000	1,206,000	20.07	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		304.00000	306,000	20.07	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		571.00000	572,000	16.75	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		483.00000	472,000	16.75	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		583.00000	586,000	19.01	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,177.00000	1,167,000	19.01	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		571.00000	574,000	19.12	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,215.00000	1,205,000	19.12	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		596.00000	599,000	18.89	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,140.00000	1,130,000	18.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,308.00000	1,312,000	17.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		760.00000	751,000	17.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,290.00000	1,294,000	17.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		792.00000	783,000	17.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,327.00000	1,331,000	17.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		729.00000	720,000	17.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		483.00000	476,000	16.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,531.00000	1,537,000	16.49	0.00	0	200
Total \$ / R Option										0.00	0	183,320
Total \$ / R										134,213,175.40	17,009	470,343
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			7.87760	7.86550			0.00	0	790
\$ / R MAX	On	17/09/2012	Foreign Exchange Future			7.98250	7.97090			0.00	0	0
\$ / R MAX	On	14/12/2012	Foreign Exchange Future			8.08650	8.07480			0.00	0	0
Total \$ / R MAXI Future										0.00	0	790
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Call		7,504.00000	7,186,000	17.90	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Put		55,954.00000	54,426,000	17.90	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.40	Call		6,849.00000	6,524,000	18.23	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.40	Put		60,299.00000	58,764,000	18.23	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		8,236.00000	7,929,000	17.58		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		51,686.00000	50,169,000	17.58		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		49,471.00000	49,756,000	15.07		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		17,421.00000	16,546,000	15.07		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		46,684.00000	46,913,000	15.25		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		19,634.00000	18,703,000	15.25		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		52,403.00000	52,747,000	14.88		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		15,353.00000	14,537,000	14.88		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		52,538.00000	52,735,000	15.97		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		32,378.00000	31,405,000	15.97		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		50,336.00000	50,508,000	16.17		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		35,176.00000	34,178,000	16.17		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		54,848.00000	55,072,000	15.77		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		29,688.00000	28,742,000	15.77		0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										0.00	0	790
£ / R	On 18/06/2012	Foreign Exchange Future			12.62340	12.52850				0.00	0	63,489
£ / R	On 17/09/2012	Foreign Exchange Future			12.78310	12.68830				0.00	0	2,323
£ / R	On 14/12/2012	Foreign Exchange Future			12.93990	12.84450				0.00	0	0
Total £ / R Future										0.00	0	65,812
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		724.00000	811,000	13.08		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		46.00000	38,000	13.08		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Call		678.00000	765,000	12.79		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Put		50.00000	42,000	12.79		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		770.00000	858,000	13.38	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		42.00000	35,000	13.38	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		1,441.00000	1,535,000	17.28	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		13.00000	12,000	17.28	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		265.00000	213,000	13.17	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		293.00000	336,000	13.17	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		254.00000	263,000	15.73	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,016.00000	930,000	15.73	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		244.00000	252,000	15.84	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,056.00000	969,000	15.84	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		264.00000	274,000	15.61	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		976.00000	891,000	15.61	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,385.00000	1,479,000	13.84	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		47.00000	46,000	13.84	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		792.00000	843,000	13.76	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		398.00000	353,000	13.76	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		768.00000	817,000	13.86	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		424.00000	377,000	13.86	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		818.00000	870,000	13.66	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		374.00000	330,000	13.66	0.00	0	0
Total £ / R Option										0.00	0	54,000
Total £ / R										0.00	0	119,812
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09690	0.09750			4,845.00	50	3,849
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09830	0.09890			0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Future			0.09980	0.10030			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										4,845.00	50	3,849
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		61.00000	56,000	22.65	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,111.00000	1,166,000	22.65	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		13.00000	13,000	25.50	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,063.00000	2,123,000	25.50	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		282.00000	261,000	19.73	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		332.00000	371,000	19.73	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		769.00000	732,000	16.84	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		179.00000	202,000	16.84	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		304.00000	288,000	18.82	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		714.00000	758,000	18.82	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		1,611.00000	1,556,000	16.90	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		21.00000	26,000	16.90	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		952.00000	921,000	17.37	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		262.00000	281,000	17.37	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		483.00000	465,000	19.15	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		793.00000	825,000	19.15	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		1,740.00000	1,700,000	17.21	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		50.00000	60,000	17.21	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										4,845.00	50	3,849
€ / R	On	18/06/2012	Foreign Exchange Future			10.34190	10.34070			258,547.50	25	45,544
€ / R	On	17/09/2012	Foreign Exchange Future			10.48790	10.48760			5,243,950.00	500	5,716
€ / R	On	14/12/2012	Foreign Exchange Future			10.63500	10.63440			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			11.01520	11.00930			0.00	0	500
Total € / R Future									5,502,497.50	525	63,760
€ / R	On	18/06/2012				187.00000	180,000	12.31	0.00	0	0
€ / R	On	18/06/2012				246.00000	238,000	12.31	0.00	0	0
€ / R	On	18/06/2012				169.00000	162,000	12.48	0.00	0	0
€ / R	On	18/06/2012				278.00000	270,000	12.48	0.00	0	0
€ / R	On	18/06/2012				207.00000	201,000	12.14	0.00	0	0
€ / R	On	18/06/2012				216.00000	209,000	12.14	0.00	0	0
€ / R	On	18/06/2012				190.00000	183,000	12.10	0.00	0	0
€ / R	On	18/06/2012				231.00000	225,000	12.10	0.00	0	1,000
€ / R	On	18/06/2012				574.00000	576,000	11.96	0.00	0	0
€ / R	On	18/06/2012				33.00000	34,000	11.96	0.00	0	1,000
€ / R	On	18/06/2012				758.00000	759,000	12.68	0.00	0	0
€ / R	On	18/06/2012				17.00000	17,000	12.68	0.00	0	1,000
€ / R	On	18/06/2012				901.00000	902,000	13.22	0.00	0	0
€ / R	On	18/06/2012				10.00000	10,000	13.22	0.00	0	15,360
€ / R	On	18/06/2012				529.00000	531,000	11.77	0.00	0	0
€ / R	On	18/06/2012				38.00000	39,000	11.77	0.00	0	5,120
€ / R	On	18/06/2012				87.00000	85,000	11.92	0.00	0	0
€ / R	On	18/06/2012				378.00000	377,000	11.92	0.00	0	5,120
€ / R	On	18/06/2012				347.00000	338,000	12.82	0.00	0	0
€ / R	On	18/06/2012				138.00000	130,000	12.82	0.00	0	15,360
€ / R	On	17/09/2012				303.00000	275,000	14.00	0.00	0	0
€ / R	On	17/09/2012				541.00000	513,000	14.00	0.00	0	0
€ / R	On	17/09/2012				284.00000	256,000	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		572.00000	544,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		323.00000	295,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		511.00000	483,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,081.00000	1,070,000	12.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		43.00000	32,000	12.00	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		828.00000	811,000	12.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		90.00000	73,000	12.00	0.00	0	1,625
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		596.00000	587,000	13.37	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		352.00000	342,000	13.37	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		572.00000	563,000	13.47	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		378.00000	368,000	13.47	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		620.00000	613,000	13.26	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		326.00000	318,000	13.26	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		655.00000	633,000	14.75	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,139.00000	1,111,000	14.75	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		641.00000	619,000	14.84	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,175.00000	1,147,000	14.84	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		669.00000	647,000	14.67	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,103.00000	1,075,000	14.67	0.00	0	0
Total € / R Option										0.00	0	55,785
Total € / R										5,502,497.50	525	119,545
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.12270	8.12720			0.00	0	22,624
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.15570	8.16090			0.00	0	2,636
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.19330	8.19810			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								0.00	0	25,360
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		498.00000	492,000	11.82		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		21.00000	19,000	11.82		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		452.00000	447,000	11.52		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		25.00000	24,000	11.52		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		544.00000	539,000	12.12		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		17.00000	16,000	12.12		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		231.00000	228,000	12.62		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		307.00000	309,000	12.62		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		213.00000	210,000	12.75		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		339.00000	341,000	12.75		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		251.00000	248,000	12.49		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		277.00000	279,000	12.49		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		394.00000	392,000	12.80		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		285.00000	288,000	12.80		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		370.00000	368,000	12.87		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		311.00000	314,000	12.87		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		420.00000	417,000	12.74		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		261.00000	263,000	12.74		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								0.00	0	25,360
CAD/ R On 18/06/2012 Foreign Exchange Future			7.95610	7.95590				0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			8.04390	8.04450				0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Future			8.12940	8.12920				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		79.00000	75,000	11.63		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		273.00000	269,000	11.63		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		68.00000	64,000	11.89		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		312.00000	308,000	11.89		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		92.00000	88,000	11.38		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		236.00000	232,000	11.38		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		436.00000	433,000	11.19		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		100.00000	98,000	11.19		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		403.00000	399,000	11.22		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		117.00000	114,000	11.22		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		472.00000	468,000	11.16		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		86.00000	83,000	11.16		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		488.00000	485,000	11.40		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		162.00000	159,000	11.40		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Call		458.00000	455,000	11.47		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		182.00000	179,000	11.47		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		519.00000	517,000	11.34		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		143.00000	141,000	11.34		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			0.02930	0.02980				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			0.10960	0.10600			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			0.23230	0.21840			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			0.01350	0.01890			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			0.24340	0.30030			0.00	0	0
Total CF CANDO CABC Future							0.00	0	0
Total CF CANDO CABC							0.00	0	0
CF CANDO 18/06/2012 Foreign Exchange Future			0.00560	0.00720			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			8.60620	8.60600			0.00	0	32,519
CHF / R On 17/09/2012 Foreign Exchange Future			8.73520	8.73580			0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			8.86610	8.86620			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		73.00000	68,000	16.48	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		567.00000	562,000	16.48	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		66.00000	61,000	16.68	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		610.00000	605,000	16.68	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		81.00000	76,000	16.29		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		525.00000	520,000	16.29		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		349.00000	345,000	15.66		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		363.00000	360,000	15.66		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		330.00000	326,000	15.85		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		394.00000	391,000	15.85		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		369.00000	366,000	15.51		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		333.00000	331,000	15.51		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		629.00000	632,000	15.24		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		268.00000	272,000	15.24		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		604.00000	606,000	15.39		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		293.00000	296,000	15.39		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		656.00000	659,000	15.09		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		245.00000	249,000	15.09		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			6.42410	6.43410				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.48330	6.49260				0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.52790	6.53870				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		190.00000	181,000	10.40		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		56.00000	57,000	10.40		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		157.00000	148,000	10.26		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		73.00000	74,000	10.26		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		226.00000	217,000	10.54	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		42.00000	43,000	10.54	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.24	Call		356.00000	347,000	12.51	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.24	Put		106.00000	107,000	12.51	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.29	Call		324.00000	315,000	12.51	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.29	Put		124.00000	125,000	12.51	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.19	Call		391.00000	382,000	12.54	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.19	Put		91.00000	92,000	12.54	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.34	Call		395.00000	386,000	13.49	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.34	Put		194.00000	195,000	13.49	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.39	Call		367.00000	358,000	13.51	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.39	Put		216.00000	217,000	13.51	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.29	Call		425.00000	416,000	13.47	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.29	Put		174.00000	175,000	13.47	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			1.24820	1.24620			0.00	0	0
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.26310	1.26130			0.00	0	0
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.27850	1.27660			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.15	Call		994.00000	1,009,000	14.52	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.15	Put		32.00000	27,000	14.52	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.20	Call		589.00000	596,000	14.78	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.20	Put		127.00000	114,000	14.78	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		1,474.00000	1,493,000	16.88		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		12.00000	11,000	16.88		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		801.00000	803,000	15.67		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		296.00000	280,000	15.67		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		551.00000	549,000	16.54		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		546.00000	526,000	16.54		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,144.00000	1,154,000	15.33		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		139.00000	131,000	15.33		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		940.00000	943,000	16.28		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		454.00000	438,000	16.28		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		706.00000	705,000	17.00		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		720.00000	700,000	17.00		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,244.00000	1,254,000	15.82		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		258.00000	249,000	15.82		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								139,720,517.90	17,584	529,343
Total Options								0.00	0	293,105
Grand Total:								139,720,517.90	17,584	822,448