

Currency Derivatives Daily MTM Report

Daily summary for: 23/04/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012			7.92840	7.86070			97,384,537.20	12,283	246,005
\$ / R	On	17/09/2012			8.03420	7.96560			0.00	0	22,378
\$ / R	On	14/12/2012			8.13850	8.06910			0.00	0	22,316
\$ / R	On	18/03/2013			8.25270	8.18240			0.00	0	8,623
\$ / R	On	13/12/2013			8.45180	8.38010			0.00	0	659
\$ / R	On	12/12/2014			9.11830	9.04940			0.00	0	0
Total \$ / R Future									97,384,537.20	12,283	299,981
\$ / R	On	18/06/2012	7.25	Call		625.00000	688,000	14.16	0.00	0	0
\$ / R	On	18/06/2012	7.25	Put		14.00000	10,000	14.16	0.00	0	0
\$ / R	On	18/06/2012	7.30	Call		579.00000	641,000	14.03	0.00	0	0
\$ / R	On	18/06/2012	7.30	Put		18.00000	13,000	14.03	0.00	0	0
\$ / R	On	18/06/2012	7.20	Call		672.00000	736,000	14.29	0.00	0	0
\$ / R	On	18/06/2012	7.20	Put		11.00000	8,000	14.29	0.00	0	0
\$ / R	On	18/06/2012	8.10	Call		107.00000	122,000	15.63	0.00	0	20,100
\$ / R	On	18/06/2012	8.10	Put		346.00000	294,000	15.63	0.00	0	132
\$ / R	On	18/06/2012	6.75	Put		2.00000	2,000	17.22	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		1,113.00000	1,180,000	17.22	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		47.00000	52,000	18.29	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		686.00000	624,000	18.29	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		36.00000	39,000	19.34	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		825.00000	761,000	19.34	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		30.00000	32,000	20.00	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		919.00000	854,000	20.00	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		865.00000	931,000	15.31	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		4.00000	3,000	15.31	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		406.00000	459,000	13.50	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		45.00000	31,000	13.50	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		134.00000	153,000	15.01	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		273.00000	225,000	15.01	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		86.00000	97,000	16.26	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		425.00000	369,000	16.26	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		239.00000	276,000	14.05	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		128.00000	98,000	14.05	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,014.00000	949,000	20.61	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		25.00000	27,000	20.61	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		268.00000	308,000	13.94	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		107.00000	80,000	13.94	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,402.00000	1,336,000	23.09	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		13.00000	14,000	23.09	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		57.00000	63,000	17.58	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		596.00000	535,000	17.58	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		816.00000	882,000	14.93	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		5.00000	4,000	14.93	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		88.00000	65,000	13.83	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		299.00000	343,000	13.83	0.00	0	6,700
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		815.00000	874,000	14.45	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		49.00000	40,000	14.45	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		773.00000	829,000	14.29	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		57.00000	45,000	14.29	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		858.00000	919,000	14.60	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		42.00000	35,000	14.60	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		66.00000	52,000	14.31	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		732.00000	786,000	14.31	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,232.00000	1,169,000	20.67	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		98.00000	103,000	20.67	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		355.00000	382,000	15.41	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		289.00000	248,000	15.41	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		160.00000	169,000	18.46	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		794.00000	735,000	18.46	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,324.00000	1,260,000	21.11	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		90.00000	94,000	21.11	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		965.00000	904,000	19.37	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		131.00000	138,000	19.37	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		453.00000	488,000	14.64	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		187.00000	154,000	14.64	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		632.00000	577,000	17.56	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		198.00000	211,000	17.56	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		279.00000	299,000	16.21	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		413.00000	365,000	16.21	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		578.00000	627,000	14.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		112.00000	93,000	14.39	0.00	0	246
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Call		653.00000	704,000	14.35	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Put		87.00000	70,000	14.35	0.00	0	8,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		598.00000	638,000	14.95	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		229.00000	200,000	14.95	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		572.00000	607,000	15.03	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		253.00000	219,000	15.03	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		625.00000	669,000	14.87	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		206.00000	181,000	14.87	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		389.00000	348,000	16.01	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		458.00000	486,000	16.01	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,222.00000	1,162,000	20.09	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		191.00000	200,000	20.09	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		618.00000	653,000	15.88	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		386.00000	350,000	15.88	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		597.00000	631,000	16.07	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		415.00000	378,000	16.07	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		640.00000	676,000	15.69	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		358.00000	323,000	15.69	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,211.00000	1,156,000	19.70	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		293.00000	309,000	19.70	0.00	0	180

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		557.00000	589,000	16.44	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		475.00000	436,000	16.44	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		576.00000	598,000	18.80	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,174.00000	1,124,000	18.80	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		564.00000	585,000	18.91	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,212.00000	1,161,000	18.91	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		589.00000	612,000	18.69	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,137.00000	1,088,000	18.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,310.00000	1,337,000	17.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		761.00000	719,000	17.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,292.00000	1,318,000	17.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		793.00000	750,000	17.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,329.00000	1,357,000	17.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		730.00000	689,000	17.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		484.00000	455,000	16.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,533.00000	1,573,000	16.40	0.00	0	200
Total \$ / R Option										0.00	0	191,320
Total \$ / R										97,384,537.20	12,283	491,301
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			7.92840	7.86070			0.00	0	758
\$ / R MAX	On	17/09/2012	Foreign Exchange Future			8.03420	7.96560			0.00	0	0
\$ / R MAX	On	14/12/2012	Foreign Exchange Future			8.13850	8.06910			0.00	0	0
Total \$ / R MAXI Future										0.00	0	758
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Call		6,258.00000	6,987,000	17.23	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Put		55,188.00000	49,147,000	17.23	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	8.40	Call		5,669.00000	6,304,000	17.58		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		59,599.00000	53,464,000	17.58		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		6,922.00000	7,759,000	16.88		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		50,852.00000	44,919,000	16.88		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		48,136.00000	51,853,000	14.45		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		16,616.00000	13,473,000	14.45		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		45,313.00000	48,825,000	14.64		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		18,793.00000	15,445,000	14.64		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		51,109.00000	55,317,000	14.43		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		14,589.00000	11,937,000	14.43		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		51,255.00000	54,397,000	15.51		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		31,665.00000	27,867,000	15.51		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		49,042.00000	52,035,000	15.71		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		34,452.00000	30,505,000	15.71		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		53,579.00000	56,874,000	15.32		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		28,989.00000	25,344,000	15.32		0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										0.00	0	758
£ / R	On 18/06/2012	Foreign Exchange Future				12.75960	12.66510			6,507,396.00	510	64,519
£ / R	On 17/09/2012	Foreign Exchange Future				12.92170	12.82600			0.00	0	2,223
£ / R	On 14/12/2012	Foreign Exchange Future				13.08000	12.98270			0.00	0	0
Total £ / R Future										6,507,396.00	510	66,742
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		848.00000	935,000	13.72		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		33.00000	25,000	13.72		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	11.90	Call		801.00000	887,000	13.42	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		36.00000	27,000	13.42	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		895.00000	983,000	14.02	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		30.00000	23,000	14.02	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		1,575.00000	1,667,000	17.76	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		10.00000	7,000	17.76	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		186.00000	142,000	12.73	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		351.00000	402,000	12.73	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		267.00000	289,000	15.30	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		891.00000	817,000	15.30	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		256.00000	277,000	15.42	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		930.00000	855,000	15.42	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		278.00000	302,000	15.18	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		852.00000	780,000	15.18	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,519.00000	1,609,000	14.29	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		43.00000	37,000	14.29	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		865.00000	923,000	13.51	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		333.00000	293,000	13.51	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		838.00000	894,000	13.61	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		356.00000	314,000	13.61	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		893.00000	952,000	13.41	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		311.00000	272,000	13.41	0.00	0	0
Total £ / R Option										0.00	0	54,000
Total £ / R										6,507,396.00	510	120,742
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09780	0.09640			6,161.40	63	3,849

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 Future			0.09920	0.09780			0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10070	0.09920			0.00	0	0
Total ¥ / R Future										6,161.40	63	3,849
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		43.00000	49,000	21.34	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,203.00000	1,069,000	21.34	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		8.00000	9,000	23.97	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,168.00000	2,029,000	23.97	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		225.00000	274,000	18.58	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		385.00000	294,000	18.58	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		691.00000	784,000	16.46	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		211.00000	164,000	16.46	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		264.00000	301,000	18.23	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		784.00000	681,000	18.23	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		1,505.00000	1,640,000	16.94	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		25.00000	20,000	16.94	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		872.00000	973,000	17.09	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		292.00000	243,000	17.09	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		434.00000	486,000	18.75	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		854.00000	756,000	18.75	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		1,638.00000	1,775,000	16.74	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		58.00000	45,000	16.74	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										6,161.40	63	3,849
€ / R	On	18/06/2012	Foreign Exchange Future			10.40790	10.38740			0.00	0	47,544

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012			10.55490	10.53400			0.00	0	8,281
€ / R	On	14/12/2012			10.70280	10.68070			0.00	0	12,000
€ / R	On	13/12/2013			11.08150	11.06040			0.00	0	500
Total € / R Future									0.00	0	68,325
€ / R	On	18/06/2012				192.00000	197,000	11.88	0.00	0	0
€ / R	On	18/06/2012	10.40	Call		205.00000	189,000	11.88	0.00	0	0
€ / R	On	18/06/2012	10.45	Put		172.00000	177,000	12.08	0.00	0	0
€ / R	On	18/06/2012	10.45	Call		235.00000	219,000	12.08	0.00	0	0
€ / R	On	18/06/2012	10.35	Put		217.00000	223,000	11.85	0.00	0	0
€ / R	On	18/06/2012	10.35	Call		180.00000	165,000	11.85	0.00	0	0
€ / R	On	18/06/2012	10.30	Put		156.00000	142,000	11.82	0.00	0	0
€ / R	On	18/06/2012	10.30	Call		243.00000	250,000	11.82	0.00	0	1,000
€ / R	On	18/06/2012	9.80	Put		615.00000	631,000	12.02	0.00	0	0
€ / R	On	18/06/2012	9.80	Call		28.00000	23,000	12.02	0.00	0	1,000
€ / R	On	18/06/2012	9.60	Put		802.00000	820,000	12.90	0.00	0	0
€ / R	On	18/06/2012	9.60	Call		15.00000	12,000	12.90	0.00	0	1,000
€ / R	On	18/06/2012	9.45	Put		946.00000	965,000	13.57	0.00	0	0
€ / R	On	18/06/2012	9.45	Call		9.00000	7,000	13.57	0.00	0	15,360
€ / R	On	18/06/2012	9.85	Put		570.00000	585,000	11.80	0.00	0	0
€ / R	On	18/06/2012	9.85	Call		33.00000	27,000	11.80	0.00	0	5,120
€ / R	On	18/06/2012	10.05	Put		69.00000	60,000	11.67	0.00	0	0
€ / R	On	18/06/2012	10.05	Call		406.00000	418,000	11.67	0.00	0	5,120
€ / R	On	18/06/2012	10.55	Put		300.00000	283,000	12.47	0.00	0	0
€ / R	On	18/06/2012	10.55	Call		137.00000	141,000	12.47	0.00	0	15,360
€ / R	On	17/09/2012	10.73	Call		292.00000	298,000	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	10.73	Put		484.00000	469,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		273.00000	278,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		515.00000	499,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		286.00000	292,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		428.00000	413,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,122.00000	1,130,000	12.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		38.00000	25,000	12.00	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		848.00000	864,000	12.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		64.00000	59,000	12.00	0.00	0	1,625
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		614.00000	622,000	13.28	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		323.00000	309,000	13.28	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		589.00000	596,000	13.39	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		348.00000	333,000	13.39	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		640.00000	648,000	13.17	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		299.00000	285,000	13.17	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		647.00000	654,000	14.66	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,080.00000	1,066,000	14.66	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		633.00000	640,000	14.74	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,116.00000	1,102,000	14.74	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		662.00000	669,000	14.58	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,045.00000	1,031,000	14.58	0.00	0	0
Total € / R Option										0.00	0	55,785
Total € / R										0.00	0	124,110
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.10920	8.10750			0.00	0	22,609
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.14340	8.14070			0.00	0	2,636

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 14/12/2012 Foreign Exchange Future			8.18270	8.17820				0.00	0	100
Total AU\$ / R Future								0.00	0	25,345
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		476.00000	475,000	11.33		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		19.00000	16,000	11.33		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		430.00000	428,000	10.98		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		23.00000	19,000	10.98		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		523.00000	522,000	11.69		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		16.00000	13,000	11.69		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		217.00000	213,000	12.37		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		313.00000	306,000	12.37		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		199.00000	195,000	12.51		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		345.00000	338,000	12.51		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		236.00000	232,000	12.23		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		282.00000	275,000	12.23		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		378.00000	374,000	12.50		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		289.00000	281,000	12.50		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		355.00000	350,000	12.56		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		316.00000	307,000	12.56		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		403.00000	400,000	12.44		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		264.00000	257,000	12.44		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								0.00	0	25,345
CAD/ R On 18/06/2012 Foreign Exchange Future			7.95870	7.91970				0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			8.04860	8.00760				0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.13280	8.09280				0.00	0	0
Total CAD/ R Future											0.00	0	10
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Call		60.00000	66,000	11.22		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Put		290.00000	257,000	11.22		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Call		50.00000	55,000	11.47		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Put		330.00000	296,000	11.47		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Call		71.00000	78,000	10.97		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Put		251.00000	219,000	10.97		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.71	Call		401.00000	423,000	10.59		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.71	Put		102.00000	83,000	10.59		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.76	Call		368.00000	388,000	10.62		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.76	Put		119.00000	98,000	10.62		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.66	Call		436.00000	460,000	10.57		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.66	Put		87.00000	70,000	10.57		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.80	Call		455.00000	476,000	11.02		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.80	Put		166.00000	147,000	11.02		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.85	Call		425.00000	444,000	11.07		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.85	Put		186.00000	165,000	11.07		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.75	Call		486.00000	508,000	10.97		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.75	Put		147.00000	129,000	10.97		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			0.02110	0.01860				0.00	0	12,500
Total CF CANDO CAAY Future											0.00	0	12,500

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CF CANDO CAAY							0.00	0	12,500
CF CANDO On 18/06/2012 Foreign Exchange Future			0.11950	0.10290			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 On 18/06/2012 Foreign Exchange Future			0.23590	0.24180			0.00	0	8,000
Total CF CANDO CABA Future							0.00	0	8,000
Total CF CANDO CABA							0.00	0	8,000
CF CANDO On 18/06/2012 Foreign Exchange Future			0.00780	0.01100			0.00	0	8,000
Total CF CANDO CABB Future							0.00	0	8,000
Total CF CANDO CABB							0.00	0	8,000
CF CANDO On 18/06/2012 Foreign Exchange Future			0.17010	0.21390			0.00	0	0
Total CF CANDO CABC Future							0.00	0	0
Total CF CANDO CABC							0.00	0	0
CF CANDO On 18/06/2012 Foreign Exchange Future			0.00310	0.00420			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			8.66230	8.64660			0.00	0	32,519
CHF / R On 17/09/2012 Foreign Exchange Future			8.79200	8.77630			0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			8.92320	8.90670			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		67.00000	70,000	16.18	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		520.00000	508,000	16.18	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		60.00000	63,000	16.40	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	9.15	Put		563.00000	551,000	16.40		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		75.00000	79,000	15.93		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		478.00000	467,000	15.93		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		357.00000	361,000	15.28		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		331.00000	319,000	15.28		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		337.00000	340,000	15.43		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		361.00000	348,000	15.43		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		379.00000	383,000	15.12		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		303.00000	291,000	15.12		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		651.00000	652,000	14.69		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		250.00000	234,000	14.69		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		624.00000	624,000	14.84		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		273.00000	256,000	14.84		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		679.00000	680,000	14.53		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		228.00000	212,000	14.53		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			6.40460	6.40210				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.46390	6.46140				0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.51010	6.50600				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		162.00000	160,000	10.03		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		60.00000	55,000	10.03		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		131.00000	129,000	9.92		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	6.35	Put		79.00000	74,000	9.92	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Call		197.00000	196,000	10.14	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		45.00000	41,000	10.14	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.24	Call		326.00000	325,000	12.15	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.24	Put		108.00000	104,000	12.15	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.29	Call		294.00000	293,000	12.13	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.29	Put		126.00000	122,000	12.13	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.19	Call		360.00000	360,000	12.17	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.19	Put		92.00000	89,000	12.17	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.34	Call		366.00000	367,000	13.24	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.34	Put		197.00000	194,000	13.24	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.39	Call		338.00000	339,000	13.27	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.39	Put		219.00000	216,000	13.27	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.29	Call		395.00000	396,000	13.22	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.29	Put		176.00000	173,000	13.22	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			1.25480	1.24440			0.00	0	0
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.27010	1.25960			0.00	0	0
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.28540	1.27510			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.15	Call		969.00000	1,064,000	14.05	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.15	Put		25.00000	16,000	14.05	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.20	Call		557.00000	628,000	14.09	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	1.20	Put		113.00000	80,000	14.09		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,453.00000	1,554,000	16.60		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		9.00000	6,000	16.60		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		769.00000	831,000	15.20		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		281.00000	238,000	15.20		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		519.00000	560,000	16.01		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		531.00000	467,000	16.01		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,116.00000	1,196,000	14.84		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		128.00000	103,000	14.84		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		910.00000	968,000	15.94		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		439.00000	394,000	15.94		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		677.00000	721,000	16.68		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		706.00000	647,000	16.68		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,217.00000	1,290,000	15.44		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		246.00000	216,000	15.44		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								103,898,094.60	12,856	547,749
Total Options								0.00	0	301,105
Grand Total:								103,898,094.60	12,856	848,854