

Currency Derivatives Daily MTM Report

Daily summary for: 25/04/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012			7.84130	7.85040			82,929,588.80	10,576	241,826
\$ / R	On	17/09/2012			7.94530	7.95500			6,793,231.50	855	27,814
\$ / R	On	14/12/2012			8.04780	8.05790			0.00	0	22,316
\$ / R	On	18/03/2013			8.15970	8.17030			0.00	0	8,623
\$ / R	On	13/12/2013			8.36110	8.36940			0.00	0	659
\$ / R	On	12/12/2014			9.03700	9.04200			0.00	0	0
Total \$ / R Future									89,722,820.30	11,431	301,238
\$ / R	On	18/06/2012	7.25	Call		614.00000	604,000	13.80	0.00	0	0
\$ / R	On	18/06/2012	7.25	Put		14.00000	13,000	13.80	0.00	0	0
\$ / R	On	18/06/2012	7.30	Call		567.00000	557,000	13.68	0.00	0	0
\$ / R	On	18/06/2012	7.30	Put		17.00000	16,000	13.68	0.00	0	0
\$ / R	On	18/06/2012	7.20	Call		661.00000	651,000	13.92	0.00	0	0
\$ / R	On	18/06/2012	7.20	Put		11.00000	10,000	13.92	0.00	0	0
\$ / R	On	18/06/2012	8.10	Call		97.00000	92,000	15.91	0.00	0	20,100
\$ / R	On	18/06/2012	8.10	Put		347.00000	351,000	15.91	0.00	0	132
\$ / R	On	18/06/2012	6.75	Put		2.00000	2,000	16.59	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		1,102.00000	1,093,000	16.59	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		41.00000	38,000	18.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		691.00000	697,000	18.66	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		31.00000	29,000	19.72	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		831.00000	838,000	19.72	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		25.00000	24,000	20.34	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		925.00000	933,000	20.34	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		854.00000	845,000	14.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		4.00000	4,000	14.66	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		394.00000	384,000	13.45	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		44.00000	43,000	13.45	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		123.00000	117,000	15.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		273.00000	276,000	15.27	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		77.00000	73,000	16.55	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		427.00000	432,000	16.55	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		226.00000	218,000	14.06	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		126.00000	127,000	14.06	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,021.00000	1,029,000	20.97	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		21.00000	20,000	20.97	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		255.00000	246,000	13.94	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		105.00000	105,000	13.94	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,411.00000	1,419,000	23.45	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		11.00000	10,000	23.45	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		50.00000	47,000	17.94	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		600.00000	606,000	17.94	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		805.00000	795,000	14.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		5.00000	4,000	14.27	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		87.00000	86,000	13.82	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		287.00000	277,000	13.82	0.00	0	6,700
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		803.00000	793,000	14.36	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		48.00000	48,000	14.36	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		760.00000	751,000	14.34	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		55.00000	56,000	14.34	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		846.00000	837,000	14.38	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		41.00000	42,000	14.38	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		64.00000	65,000	14.33	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		719.00000	710,000	14.33	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,236.00000	1,245,000	21.04	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		91.00000	90,000	21.04	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		341.00000	332,000	15.51	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		286.00000	287,000	15.51	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		150.00000	146,000	18.74	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		795.00000	801,000	18.74	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,328.00000	1,337,000	21.50	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		83.00000	82,000	21.50	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		967.00000	974,000	19.68	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		122.00000	119,000	19.68	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		439.00000	430,000	14.78	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		184.00000	185,000	14.78	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		632.00000	637,000	17.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		187.00000	182,000	17.79	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		266.00000	259,000	16.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		411.00000	414,000	16.39	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		565.00000	555,000	14.26	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		110.00000	110,000	14.26	0.00	0	246
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Call		640.00000	630,000	14.29	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Put		85.00000	85,000	14.29	0.00	0	8,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		587.00000	577,000	15.06	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		229.00000	229,000	15.06	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		561.00000	551,000	15.25	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		253.00000	253,000	15.25	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		614.00000	604,000	14.86	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		206.00000	206,000	14.86	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		390.00000	391,000	16.21	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		448.00000	439,000	16.21	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,226.00000	1,233,000	20.37	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		184.00000	181,000	20.37	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		609.00000	599,000	16.04	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		389.00000	389,000	16.04	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		588.00000	578,000	16.22	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		418.00000	418,000	16.22	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		631.00000	621,000	15.85	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		361.00000	361,000	15.85	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,216.00000	1,222,000	19.89	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		286.00000	282,000	19.89	0.00	0	180

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		549.00000	539,000	16.60	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		479.00000	479,000	16.60	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		568.00000	557,000	18.79	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,177.00000	1,174,000	18.79	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		556.00000	545,000	18.90	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,215.00000	1,212,000	18.90	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		581.00000	569,000	18.68	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,140.00000	1,136,000	18.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,304.00000	1,286,000	17.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		762.00000	749,000	17.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,285.00000	1,268,000	17.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		793.00000	781,000	17.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,322.00000	1,305,000	17.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		730.00000	718,000	17.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		484.00000	473,000	16.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,526.00000	1,510,000	16.35	0.00	0	200
Total \$ / R Option										0.00	0	191,320
Total \$ / R										89,722,820.30	11,431	492,558
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			7.84130	7.85040			0.00	0	758
\$ / R MAX	On	17/09/2012	Foreign Exchange Future			7.94530	7.95500			0.00	0	0
\$ / R MAX	On	14/12/2012	Foreign Exchange Future			8.04780	8.05790			0.00	0	0
Total \$ / R MAXI Future										0.00	0	758
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Call		5,520.00000	5,208,000	17.59	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Put		55,480.00000	56,078,000	17.59	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		4,976.00000	4,690,000	17.94		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		59,936.00000	60,560,000	17.94		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		6,136.00000	5,796,000	17.23		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		51,096.00000	51,666,000	17.23		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		46,752.00000	45,753,000	14.61		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		16,292.00000	16,263,000	14.61		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		43,927.00000	42,944,000	14.79		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		18,467.00000	18,454,000	14.79		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		49,728.00000	48,716,000	14.42		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		14,268.00000	14,226,000	14.42		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		50,153.00000	49,198,000	15.72		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		31,683.00000	31,738,000	15.72		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		47,953.00000	47,009,000	15.91		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		34,483.00000	34,549,000	15.91		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		52,464.00000	51,498,000	15.53		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		28,994.00000	29,038,000	15.53		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				12.63210	12.67080			13,453,186.50	1,065	63,902
£ / R	On 17/09/2012	Foreign Exchange Future				12.79160	12.83130			0.00	0	2,223
£ / R	On 14/12/2012	Foreign Exchange Future				12.94760	12.98780			0.00	0	0
Total £ / R Future										13,453,186.50	1,065	66,125
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		848.00000	811,000	12.95		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		27.00000	29,000	12.95		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	764,000	12.63	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		30.00000	32,000	12.63	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		896.00000	858,000	13.28	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		25.00000	26,000	13.28	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		1,579.00000	1,540,000	17.40	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		8.00000	8,000	17.40	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		171.00000	184,000	12.69	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		342.00000	316,000	12.69	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		258.00000	241,000	15.28	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		877.00000	899,000	15.28	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		246.00000	231,000	15.38	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		915.00000	939,000	15.38	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		269.00000	253,000	15.16	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		838.00000	861,000	15.16	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,523.00000	1,484,000	13.93	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		42.00000	42,000	13.93	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		863.00000	838,000	13.70	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		326.00000	341,000	13.70	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		836.00000	811,000	13.79	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		349.00000	364,000	13.79	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		891.00000	866,000	13.61	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		304.00000	319,000	13.61	0.00	0	0
Total £ / R Option										0.00	0	54,000
Total £ / R										13,453,186.50	1,065	120,125
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09640	0.09670			0.00	0	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			0.09780	0.09820			0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Future			0.09920	0.09960			0.00	0	0
Total ¥ / R Future										0.00	0	3,849
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		38.00000	34,000	21.77	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,168.00000	1,194,000	21.77	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		6.00000	5,000	24.03	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,136.00000	2,165,000	24.03	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		224.00000	208,000	18.86	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		354.00000	368,000	18.86	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		713.00000	685,000	16.68	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		193.00000	205,000	16.68	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		268.00000	255,000	18.64	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		748.00000	775,000	18.64	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		1,543.00000	1,504,000	16.64	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		23.00000	24,000	16.64	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		894.00000	862,000	17.02	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		274.00000	282,000	17.02	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		440.00000	420,000	18.83	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		820.00000	840,000	18.83	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		1,674.00000	1,636,000	16.80	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		54.00000	56,000	16.80	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	3,849
€ / R	On	18/06/2012	Foreign Exchange Future			10.34450	10.36800			5,513,618.50	533	45,563

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			10.48920	10.51400				0.00	0	8,281
€ / R	On	14/12/2012	Foreign Exchange Future			10.63510	10.66060				0.00	0	12,000
€ / R	On	13/12/2013	Foreign Exchange Future			11.02180	11.04310				0.00	0	500
Total € / R Future											5,513,618.50	533	66,344
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		174.00000	160,000	11.74		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		206.00000	216,000	11.74		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		155.00000	142,000	11.93		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		237.00000	248,000	11.93		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		195.00000	181,000	11.56		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		177.00000	187,000	11.56		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		154.00000	162,000	11.54		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		222.00000	206,000	11.54		0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		592.00000	570,000	11.69		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		24.00000	26,000	11.69		0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		781.00000	758,000	12.64		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		13.00000	14,000	12.64		0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		926.00000	903,000	13.36		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		8.00000	9,000	13.36		0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		546.00000	524,000	11.45		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		28.00000	30,000	11.45		0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		66.00000	70,000	11.49		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		384.00000	364,000	11.49		0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		304.00000	317,000	12.29		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		122.00000	111,000	12.29		0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		279.00000	267,000	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		491.00000	503,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		260.00000	248,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		522.00000	534,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		299.00000	287,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		461.00000	473,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,101.00000	1,068,000	12.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		37.00000	29,000	12.00	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		829.00000	807,000	12.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		65.00000	68,000	12.00	0.00	0	1,625
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		599.00000	578,000	13.28	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		328.00000	333,000	13.28	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		574.00000	553,000	13.38	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		353.00000	358,000	13.38	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		625.00000	603,000	13.17	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		304.00000	308,000	13.17	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		647.00000	636,000	14.84	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,097.00000	1,107,000	14.84	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		633.00000	622,000	14.92	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,133.00000	1,143,000	14.92	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		662.00000	651,000	14.76	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,062.00000	1,072,000	14.76	0.00	0	0
Total € / R Option										0.00	0	55,785
Total € / R										5,513,618.50	533	122,129
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.05910	8.04990			805,910.00	100	22,609
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.09360	8.08540			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			8.13190	8.12500				0.00	0	100
Total AU\$ / R Future								805,910.00	100	25,345
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		418.00000	426,000	10.98		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		18.00000	17,000	10.98		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		375.00000	383,000	10.93		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		25.00000	24,000	10.93		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		465.00000	473,000	11.33		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		15.00000	14,000	11.33		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		187.00000	188,000	12.30		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		338.00000	331,000	12.30		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		171.00000	171,000	12.44		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		372.00000	364,000	12.44		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		204.00000	205,000	12.16		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		305.00000	298,000	12.16		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		341.00000	342,000	12.40		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		305.00000	299,000	12.40		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		319.00000	321,000	12.51		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		333.00000	328,000	12.51		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		365.00000	366,000	12.34		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		279.00000	273,000	12.34		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								805,910.00	100	25,345
CAD/ R On 18/06/2012 Foreign Exchange Future			7.95350	7.93480				0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			8.03970	8.02190				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			8.12150	8.10550			0.00	0	0
Total CAD/ R Future										0.00	0	10
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Call		58.00000	61,000	11.16	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Put		273.00000	258,000	11.16	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Call		49.00000	51,000	11.42	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Put		314.00000	298,000	11.42	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Call		70.00000	73,000	10.89	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Put		235.00000	220,000	10.89	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.71	Call		404.00000	413,000	10.45	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.71	Put		91.00000	82,000	10.45	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.76	Call		370.00000	378,000	10.47	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.76	Put		107.00000	97,000	10.47	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.66	Call		441.00000	450,000	10.43	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.66	Put		78.00000	69,000	10.43	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.80	Call		457.00000	463,000	10.85	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.80	Put		155.00000	145,000	10.85	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.85	Call		426.00000	432,000	10.90	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.85	Put		174.00000	164,000	10.90	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.75	Call		489.00000	496,000	10.81	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.75	Put		137.00000	128,000	10.81	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			0.00440	0.00700			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			0.09540	0.09760			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			0.27050	0.25010			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			0.00950	0.00920			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			0.20890	0.19930			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			0.00290	0.00320			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			8.60730	8.63130			26,983,885.50	3,135	29,384
CHF / R On 17/09/2012 Foreign Exchange Future			8.73480	8.76010			0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			8.86290	8.88930			0.00	0	0
Total CHF / R Future							26,983,885.50	3,135	29,434
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		59.00000	52,000	15.78	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		528.00000	545,000	15.78	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		52.00000	46,000	15.97	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		571.00000	589,000	15.97		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		67.00000	60,000	15.58		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		486.00000	503,000	15.58		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		341.00000	325,000	15.14		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		331.00000	340,000	15.14		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		322.00000	306,000	15.33		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		362.00000	371,000	15.33		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		363.00000	346,000	15.00		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		303.00000	311,000	15.00		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		631.00000	615,000	14.87		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		247.00000	258,000	14.87		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		604.00000	588,000	15.02		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		270.00000	281,000	15.02		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		658.00000	642,000	14.73		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		224.00000	235,000	14.73		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								26,983,885.50	3,135	29,434
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.35410	6.36890				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.41230	6.42780				0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.45610	6.47310				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		135.00000	125,000	9.80		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		66.00000	71,000	9.80		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		105.00000	96,000	9.67		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		86.00000	92,000	9.67		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		168.00000	157,000	9.94		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		49.00000	53,000	9.94		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		300.00000	287,000	12.00		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		115.00000	118,000	12.00		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		269.00000	257,000	11.96		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		134.00000	138,000	11.96		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		333.00000	320,000	12.04		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		98.00000	101,000	12.04		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Call		344.00000	332,000	13.15		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		208.00000	213,000	13.15		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		317.00000	305,000	13.16		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		231.00000	236,000	13.16		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		373.00000	359,000	13.13		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		187.00000	190,000	13.13		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			1.24170	1.24270				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.25660	1.25780				0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Future			1.27180	1.27300				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		948.00000	937,000	13.66		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		21.00000	20,000	13.66		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		532.00000	521,000	13.94		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		105.00000	104,000	13.94		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,435.00000	1,424,000	16.25		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		8.00000	7,000	16.25		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		748.00000	733,000	15.13		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		278.00000	275,000	15.13		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		500.00000	488,000	16.06		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		530.00000	530,000	16.06		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,094.00000	1,081,000	14.74		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		124.00000	123,000	14.74		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		887.00000	873,000	15.82		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		437.00000	435,000	15.82		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		661.00000	648,000	16.71		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		711.00000	710,000	16.71		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,191.00000	1,177,000	15.22		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		241.00000	239,000	15.22		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								136,479,420.80	16,264	543,273
Total Options								0.00	0	301,105
Grand Total:								136,479,420.80	16,264	844,378