

Currency Derivatives Daily MTM Report

Daily summary for: 30/04/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012			7.80320	7.84260			168,393,056.00	21,580	239,056
\$ / R	On	17/09/2012			7.90690	7.94680			3,146,946.20	398	28,881
\$ / R	On	14/12/2012			8.00910	8.04920			0.00	0	22,316
\$ / R	On	18/03/2013			8.12060	8.16070			0.00	0	8,623
\$ / R	On	13/12/2013			8.32300	8.36210			0.00	0	659
\$ / R	On	12/12/2014			9.00230	9.04050			0.00	0	0
Total \$ / R Future									171,540,002.20	21,978	299,535
\$ / R	On	18/06/2012	7.25	Call		604.00000	565,000	13.53	0.00	0	0
\$ / R	On	18/06/2012	7.25	Put		11.00000	12,000	13.53	0.00	0	0
\$ / R	On	18/06/2012	7.30	Call		557.00000	518,000	13.28	0.00	0	0
\$ / R	On	18/06/2012	7.30	Put		14.00000	15,000	13.28	0.00	0	0
\$ / R	On	18/06/2012	7.20	Call		651.00000	612,000	13.77	0.00	0	0
\$ / R	On	18/06/2012	7.20	Put		8.00000	9,000	13.77	0.00	0	0
\$ / R	On	18/06/2012	8.10	Call		87.00000	67,000	15.23	0.00	0	20,100
\$ / R	On	18/06/2012	8.10	Put		344.00000	364,000	15.23	0.00	0	132
\$ / R	On	18/06/2012	6.75	Put		1.00000	2,000	16.67	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		1,094.00000	1,055,000	16.67	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		35.00000	25,000	18.07	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		692.00000	722,000	18.07	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		26.00000	18,000	19.12	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		833.00000	865,000	19.12	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		21.00000	14,000	19.75	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		928.00000	961,000	19.75	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		846.00000	807,000	14.75	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		3.00000	4,000	14.75	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		383.00000	344,000	12.92	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		40.00000	41,000	12.92	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		112.00000	88,000	14.59	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		269.00000	285,000	14.59	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		68.00000	51,000	15.87	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		425.00000	448,000	15.87	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		214.00000	179,000	13.24	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		121.00000	126,000	13.24	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,025.00000	1,059,000	20.37	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		18.00000	12,000	20.37	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		243.00000	207,000	13.18	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		100.00000	104,000	13.18	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,416.00000	1,453,000	22.87	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		9.00000	6,000	22.87	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		43.00000	31,000	17.34	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		600.00000	628,000	17.34	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		796.00000	757,000	14.51	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		3.00000	4,000	14.51	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		81.00000	84,000	13.11	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		274.00000	237,000	13.11	0.00	0	6,700
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		793.00000	753,000	13.98	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		46.00000	46,000	13.98	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		750.00000	711,000	13.94	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		53.00000	54,000	13.94	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		836.00000	797,000	14.03	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		39.00000	40,000	14.03	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		62.00000	62,000	13.90	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		709.00000	669,000	13.90	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,238.00000	1,267,000	20.58	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		85.00000	74,000	20.58	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		330.00000	296,000	14.99	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		283.00000	289,000	14.99	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		142.00000	124,000	18.26	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		795.00000	817,000	18.26	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,331.00000	1,360,000	21.04	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		78.00000	67,000	21.04	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		968.00000	993,000	19.20	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		115.00000	100,000	19.20	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		428.00000	392,000	14.35	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		181.00000	185,000	14.35	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		631.00000	649,000	17.31	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		178.00000	156,000	17.31	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		256.00000	227,000	15.91	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		409.00000	420,000	15.91	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		554.00000	513,000	13.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		107.00000	106,000	13.72	0.00	0	246
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Call		629.00000	589,000	13.81	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Put		82.00000	82,000	13.81	0.00	0	8,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		575.00000	535,000	14.54	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		226.00000	226,000	14.54	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		549.00000	510,000	14.73	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		250.00000	251,000	14.73	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		602.00000	562,000	14.35	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		203.00000	203,000	14.35	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		387.00000	391,000	15.67	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		436.00000	400,000	15.67	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,227.00000	1,248,000	19.87	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		176.00000	157,000	19.87	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		597.00000	557,000	15.52	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		386.00000	386,000	15.52	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		576.00000	537,000	15.71	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		415.00000	416,000	15.71	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		619.00000	579,000	15.34	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		358.00000	358,000	15.34	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,215.00000	1,232,000	19.39	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		276.00000	253,000	19.39	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		536.00000	499,000	16.08	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		475.00000	478,000	16.08	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		554.00000	520,000	18.38	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,170.00000	1,175,000	18.38	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		542.00000	508,000	18.49	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,208.00000	1,213,000	18.49	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		566.00000	532,000	18.26	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,132.00000	1,137,000	18.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,285.00000	1,239,000	17.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		745.00000	737,000	17.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,267.00000	1,221,000	17.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		777.00000	769,000	17.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,303.00000	1,258,000	17.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		713.00000	706,000	17.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		469.00000	459,000	15.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,509.00000	1,461,000	15.91	0.00	0	200
Total \$ / R Option										0.00	0	191,320
Total \$ / R										171,540,002.20	21,978	490,855
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			7.80320	7.84260			0.00	0	718
\$ / R MAX	On	17/09/2012	Foreign Exchange Future			7.90690	7.94680			0.00	0	2
\$ / R MAX	On	14/12/2012	Foreign Exchange Future			8.00910	8.04920			0.00	0	2
Total \$ / R MAXI Future										0.00	0	722
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Call		4,844.00000	3,517,000	16.97	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Put		55,584.00000	58,197,000	16.97	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		4,346.00000	3,128,000	17.34		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		60,086.00000	62,808,000	17.34		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		5,412.00000	3,965,000	16.60		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		51,152.00000	53,645,000	16.60		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		45,638.00000	41,997,000	14.20		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		15,998.00000	16,347,000	14.20		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		42,811.00000	39,210,000	14.36		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		18,171.00000	18,560,000	14.36		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		48,621.00000	44,942,000	14.04		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		13,981.00000	14,292,000	14.04		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		48,976.00000	45,195,000	15.19		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		31,376.00000	31,605,000	15.19		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		46,775.00000	43,053,000	15.38		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		34,175.00000	34,463,000	15.38		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		51,289.00000	47,453,000	15.00		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		28,689.00000	28,863,000	15.00		0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										0.00	0	722
£ / R	On 18/06/2012	Foreign Exchange Future				12.67050	12.69400			29,775,675.00	2,350	65,817
£ / R	On 17/09/2012	Foreign Exchange Future				12.83160	12.85510			0.00	0	2,223
£ / R	On 14/12/2012	Foreign Exchange Future				12.98840	13.01250			0.00	0	0
Total £ / R Future										29,775,675.00	2,350	68,040
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		867.00000	842,000	13.01		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		23.00000	22,000	13.01		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		819.00000	794,000	12.68	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		25.00000	24,000	12.68	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		915.00000	890,000	13.33	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		21.00000	20,000	13.33	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		1,600.00000	1,575,000	16.74	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		6.00000	5,000	16.74	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		153.00000	143,000	11.80	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		347.00000	313,000	11.80	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		256.00000	221,000	14.38	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		851.00000	839,000	14.38	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		245.00000	211,000	14.51	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		890.00000	879,000	14.51	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		268.00000	232,000	14.26	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		813.00000	800,000	14.26	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,543.00000	1,518,000	13.91	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		38.00000	36,000	13.91	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		871.00000	829,000	12.88	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		309.00000	291,000	12.88	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		844.00000	801,000	12.97	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		332.00000	313,000	12.97	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		900.00000	858,000	12.78	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		288.00000	270,000	12.78	0.00	0	0
Total £ / R Option										0.00	0	54,000
Total £ / R										29,775,675.00	2,350	122,040
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09770	0.09710			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			0.09910	0.09850			0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10050	0.10000			0.00	0	0
Total ¥ / R Future										0.00	0	3,849
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		37.00000	30,000	20.11	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,127.00000	1,060,000	20.11	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		4.00000	3,000	21.88	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,094.00000	2,033,000	21.88	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		234.00000	232,000	17.28	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		324.00000	262,000	17.28	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		733.00000	771,000	16.55	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		183.00000	161,000	16.55	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		273.00000	284,000	18.13	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		723.00000	674,000	18.13	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		1,571.00000	1,629,000	17.20	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		21.00000	19,000	17.20	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		913.00000	945,000	16.82	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		253.00000	235,000	16.82	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		445.00000	455,000	18.32	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		785.00000	745,000	18.32	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		1,706.00000	1,752,000	16.64	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		46.00000	42,000	16.64	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			10.32840	10.38040			929,556.00	90	45,863

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			10.47390	10.52610				0.00	0	8,381
€ / R	On	14/12/2012	Foreign Exchange Future			10.62120	10.67300				0.00	0	12,000
€ / R	On	13/12/2013	Foreign Exchange Future			11.02110	11.06410				0.00	0	500
Total € / R Future											929,556.00	90	66,744
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		171.00000	137,000	11.25		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		191.00000	209,000	11.25		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		151.00000	120,000	11.44		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		221.00000	242,000	11.44		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		193.00000	156,000	11.05		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		163.00000	178,000	11.05		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		140.00000	153,000	11.03		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		220.00000	181,000	11.03		0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		600.00000	547,000	11.07		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		20.00000	19,000	11.07		0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		791.00000	738,000	12.20		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		11.00000	10,000	12.20		0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		937.00000	884,000	13.04		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		7.00000	6,000	13.04		0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		554.00000	501,000	10.79		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		24.00000	23,000	10.79		0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		58.00000	60,000	10.89		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		388.00000	338,000	10.89		0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		288.00000	313,000	11.82		0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		118.00000	91,000	11.82		0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		281.00000	254,000	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		480.00000	506,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		262.00000	236,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		511.00000	538,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		302.00000	274,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		451.00000	476,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,112.00000	1,062,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		36.00000	38,000	13.00	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		838.00000	791,000	12.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		62.00000	67,000	12.00	0.00	0	1,625
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		586.00000	557,000	13.03	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		303.00000	326,000	13.03	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		561.00000	532,000	13.13	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		328.00000	351,000	13.13	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		613.00000	583,000	12.94	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		280.00000	302,000	12.94	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		647.00000	619,000	14.60	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,076.00000	1,091,000	14.60	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		633.00000	604,000	14.67	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,112.00000	1,126,000	14.67	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		662.00000	633,000	14.52	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,041.00000	1,055,000	14.52	0.00	0	0
Total € / R Option										0.00	0	55,785
Total € / R										929,556.00	90	122,529
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.08680	8.09540			0.00	0	22,609
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.12220	8.13070			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			8.16270	8.17060			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		460.00000	447,000	10.46	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		15.00000	10,000	10.46	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		413.00000	399,000	10.05	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		18.00000	12,000	10.05	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		507.00000	495,000	10.86	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		12.00000	8,000	10.86	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		198.00000	185,000	11.77	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		304.00000	299,000	11.77	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		180.00000	168,000	11.90	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		336.00000	332,000	11.90	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		217.00000	204,000	11.63	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		273.00000	268,000	11.63	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		359.00000	344,000	11.95	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		278.00000	271,000	11.95	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		335.00000	320,000	12.01	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		304.00000	297,000	12.01	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		384.00000	369,000	11.88	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		253.00000	246,000	11.88	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			7.89390	7.96080			0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			7.98070	8.04790			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			8.06340	8.13120				0.00	0	0
Total CAD/ R Future											0.00	0	10
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Call		59.00000	34,000	10.41		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Put		248.00000	290,000	10.41		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Call		49.00000	28,000	10.70		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Put		288.00000	334,000	10.70		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Call		71.00000	43,000	10.12		0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Put		210.00000	249,000	10.12		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.71	Call		420.00000	361,000	10.09		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.71	Put		81.00000	89,000	10.09		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.76	Call		385.00000	327,000	10.13		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.76	Put		96.00000	105,000	10.13		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.66	Call		457.00000	396,000	10.06		0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	7.66	Put		68.00000	74,000	10.06		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.80	Call		471.00000	413,000	10.52		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.80	Put		143.00000	153,000	10.52		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.85	Call		439.00000	383,000	10.58		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.85	Put		161.00000	173,000	10.58		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.75	Call		504.00000	445,000	10.47		0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	7.75	Put		126.00000	135,000	10.47		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				0.00250				0.00	0	0
Total CF CANDO CAAY Future											0.00	0	0

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	0
CF CANDO On 18/06/2012 Foreign Exchange Future			0.07370	0.09400			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			0.31410	0.26610			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			0.00520	0.00730			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			0.16600	0.17800			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			0.00120	0.00240			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			8.59890	8.64180			0.00	0	30,849
CHF / R On 17/09/2012 Foreign Exchange Future			8.72590	8.76980			0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			8.85330	8.89910			0.00	0	0
Total CHF / R Future							0.00	0	30,899
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		54.00000	41,000	15.31	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		512.00000	542,000	15.31	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		47.00000	35,000	15.49	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		555.00000	586,000	15.49		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		61.00000	46,000	15.05		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		469.00000	497,000	15.05		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		337.00000	307,000	14.78		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		317.00000	331,000	14.78		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		317.00000	288,000	14.96		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		347.00000	362,000	14.96		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		359.00000	328,000	14.64		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		289.00000	302,000	14.64		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		630.00000	592,000	14.40		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		237.00000	244,000	14.40		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		603.00000	565,000	14.54		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		260.00000	267,000	14.54		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		659.00000	620,000	14.26		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		216.00000	222,000	14.26		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	30,899
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.36690	6.35970				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.42570	6.41770				0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.47230	6.46340				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		127.00000	123,000	9.19		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		67.00000	56,000	9.19		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		98.00000	93,000	9.06		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		88.00000	76,000	9.06		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		160.00000	157,000	9.33		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		50.00000	40,000	9.33		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		287.00000	284,000	11.35		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		112.00000	101,000	11.35		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		255.00000	252,000	11.29		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		130.00000	119,000	11.29		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		320.00000	318,000	11.40		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		95.00000	85,000	11.40		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Call		330.00000	326,000	12.54		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		204.00000	191,000	12.54		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		304.00000	299,000	12.54		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		228.00000	214,000	12.54		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		359.00000	355,000	12.53		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		183.00000	170,000	12.53		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			1.23510	1.24200				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.24980	1.25680				0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Future			1.26480	1.27180				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		938.00000	869,000	13.27		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		18.00000	18,000	13.27		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		519.00000	450,000	13.13		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		99.00000	99,000	13.13		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,427.00000	1,357,000	15.83		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		7.00000	6,000	15.83		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		731.00000	665,000	14.58		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		271.00000	275,000	14.58		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		483.00000	427,000	15.47		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		523.00000	537,000	15.47		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,079.00000	1,009,000	14.24		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		119.00000	119,000	14.24		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		869.00000	805,000	15.36		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		431.00000	437,000	15.36		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		643.00000	586,000	16.22		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		705.00000	718,000	16.22		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,174.00000	1,106,000	14.80		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		236.00000	238,000	14.80		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								202,245,233.20	24,418	532,814
Total Options								0.00	0	301,105
Grand Total:								202,245,233.20	24,418	833,919