



Currency Derivatives Daily MTM Report

Daily summary for: 04/05/2012

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 Future			7.86630	7.77390			204,335,008.80	25,976	248,168
\$ / R On 17/09/2012 Foreign Exchange Future			7.97110	7.87730			12,554,482.50	1,575	31,351
\$ / R On 14/12/2012 Foreign Exchange Future			8.07380	7.97870			0.00	0	22,316
\$ / R On 18/03/2013 Foreign Exchange Future			8.18570	8.08900			0.00	0	8,623
\$ / R On 13/12/2013 Foreign Exchange Future			8.39030	8.29220			0.00	0	659
\$ / R On 12/12/2014 Foreign Exchange Future			9.07040	8.97760			0.00	0	0
Total \$ / R Future							216,889,491.30	27,551	311,117
\$ / R On 18/06/2012 Foreign Exchange Option	7.25	Call		535.00000	623,000	13.83	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.25	Put		11.00000	7,000	13.83	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.30	Call		488.00000	575,000	13.57	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.30	Put		14.00000	9,000	13.57	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.20	Call		582.00000	672,000	14.09	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	7.20	Put		8.00000	6,000	14.09	0.00	0	0
\$ / R On 18/06/2012 Foreign Exchange Option	8.10	Call		57.00000	75,000	14.85	0.00	0	20,100
\$ / R On 18/06/2012 Foreign Exchange Option	8.10	Put		383.00000	309,000	14.85	0.00	0	132
\$ / R On 18/06/2012 Foreign Exchange Option	6.75	Put		1.00000	1,000	17.19	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		1,025.00000	1,117,000	17.19	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		21.00000	26,000	17.75	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		747.00000	660,000	17.75	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		15.00000	19,000	18.90	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		891.00000	803,000	18.90	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		12.00000	15,000	19.54	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		988.00000	899,000	19.54	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		777.00000	868,000	15.26	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		3.00000	2,000	15.26	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		317.00000	392,000	12.84	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		43.00000	26,000	12.84	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		75.00000	100,000	14.19	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		301.00000	234,000	14.19	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		43.00000	56,000	15.51	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		469.00000	390,000	15.51	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		158.00000	209,000	13.10	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		134.00000	93,000	13.10	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,086.00000	996,000	20.19	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		10.00000	12,000	20.19	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		184.00000	241,000	13.04	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		110.00000	75,000	13.04	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,480.00000	1,389,000	22.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		4.00000	5,000	22.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		26.00000	33,000	16.99	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		652.00000	567,000	16.99	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		728.00000	819,000	14.87	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		4.00000	3,000	14.87	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		89.00000	59,000	12.99	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		213.00000	275,000	12.99	0.00	0	6,700
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Call		0.00000	180,000	13.15	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Put		0.00000	114,000	13.15	11,400.00	100	100
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		723.00000	806,000	13.76	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		46.00000	35,000	13.76	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		681.00000	762,000	13.73	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		54.00000	41,000	13.73	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		766.00000	851,000	13.79	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		39.00000	30,000	13.79	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		63.00000	48,000	13.71	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		640.00000	719,000	13.71	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,289.00000	1,204,000	20.11	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		66.00000	75,000	20.11	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		278.00000	321,000	14.70	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		301.00000	250,000	14.70	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		113.00000	129,000	17.83	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		836.00000	758,000	17.83	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,383.00000	1,297,000	20.56	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		60.00000	68,000	20.56	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,014.00000	932,000	18.76	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		91.00000	103,000	18.76	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		370.00000	425,000	14.06	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	7.70	Put		193.00000	154,000	14.06	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		667.00000	594,000	16.90	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		144.00000	165,000	16.90	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		212.00000	244,000	15.54	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		435.00000	373,000	15.54	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		487.00000	558,000	13.60	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		110.00000	87,000	13.60	0.00	0	246
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Call		561.00000	636,000	13.65	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Put		84.00000	65,000	13.65	0.00	0	8,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		515.00000	571,000	14.34	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		236.00000	197,000	14.34	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		490.00000	544,000	14.52	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		261.00000	220,000	14.52	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		541.00000	600,000	14.16	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		212.00000	176,000	14.16	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		404.00000	352,000	15.44	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		383.00000	426,000	15.44	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,268.00000	1,188,000	19.49	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		147.00000	162,000	19.49	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		539.00000	587,000	15.29	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		400.00000	351,000	15.29	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		519.00000	565,000	15.48	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		430.00000	379,000	15.48	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		560.00000	609,000	15.11	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		371.00000	323,000	15.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,250.00000	1,174,000	19.05	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		239.00000	260,000	19.05	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		482.00000	524,000	15.84	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		493.00000	438,000	15.84	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		509.00000	540,000	18.24	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,195.00000	1,128,000	18.24	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		497.00000	528,000	18.35	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,233.00000	1,166,000	18.35	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		520.00000	553,000	18.13	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,156.00000	1,091,000	18.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,232.00000	1,277,000	17.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		754.00000	707,000	17.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,214.00000	1,258,000	17.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		786.00000	738,000	17.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,250.00000	1,297,000	16.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		722.00000	677,000	16.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		473.00000	441,000	15.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,451.00000	1,511,000	15.94	0.00	0	200
Total \$ / R Option										11,400.00	100	191,420
Total \$ / R										216,900,891.30	27,651	502,537
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			7.86630	7.77390			78,663.00	10	768
\$ / R MAX	On	17/09/2012	Foreign Exchange Future			7.97110	7.87730			0.00	0	2
\$ / R MAX	On	14/12/2012	Foreign Exchange Future			8.07380	7.97870			0.00	0	2
Total \$ / R MAXI Future										78,663.00	10	772

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	8.35	Call		2,947.00000	3,764,000	16.61	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		60,557.00000	52,134,000	16.61	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		2,616.00000	3,324,000	16.99	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		65,226.00000	56,694,000	16.99	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		3,330.00000	4,277,000	16.23	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		55,940.00000	47,647,000	16.23	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		39,646.00000	45,495,000	13.90	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		16,956.00000	13,425,000	13.90	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		36,961.00000	42,496,000	14.06	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		19,271.00000	15,426,000	14.06	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		42,494.00000	48,656,000	13.74	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		14,804.00000	11,586,000	13.74	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		43,348.00000	48,179,000	14.98	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		32,798.00000	28,119,000	14.98	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		41,264.00000	45,873,000	15.16	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		35,714.00000	30,813,000	15.16	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		45,546.00000	50,605,000	14.79	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		29,996.00000	25,545,000	14.79	0.00	0	0
Total \$ / R MAXI Option									0.00	0	0
Total \$ / R MAXI									78,663.00	10	772
£ / R	On 18/06/2012	Foreign Exchange Future			12.70450	12.59760			20,911,607.00	1,646	67,914
£ / R	On 17/09/2012	Foreign Exchange Future			12.86640	12.75780			6,433,200.00	500	2,223
£ / R	On 14/12/2012	Foreign Exchange Future			13.02420	12.91400			6,512,100.00	500	0
Total £ / R Future									33,856,907.00	2,646	70,137

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	11.85	Call		770.00000	872,000	13.31	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		22.00000	18,000	13.31	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		722.00000	824,000	12.99	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		24.00000	20,000	12.99	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		818.00000	920,000	13.62	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		20.00000	16,000	13.62	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		1,502.00000	1,607,000	16.86	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		4.00000	3,000	16.86	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		163.00000	121,000	11.74	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		261.00000	325,000	11.74	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		198.00000	224,000	14.31	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		890.00000	808,000	14.31	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		189.00000	214,000	14.44	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		931.00000	848,000	14.44	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		209.00000	235,000	14.18	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		851.00000	769,000	14.18	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,445.00000	1,548,000	13.91	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		37.00000	32,000	13.91	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		785.00000	844,000	12.72	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		321.00000	270,000	12.72	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		757.00000	815,000	12.81	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		343.00000	291,000	12.81	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		813.00000	874,000	12.62	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		299.00000	250,000	12.62	0.00	0	0
Total £ / R Option										0.00	0	54,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total £ / R											33,856,907.00	2,646	124,137
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09850	0.09680				0.00	0	3,849
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09990	0.09820				0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10130	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		23.00000	32,000	20.01		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,143.00000	982,000	20.01		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		2.00000	3,000	22.08		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,122.00000	1,953,000	22.08		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		193.00000	265,000	17.39		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		313.00000	215,000	17.39		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		705.00000	828,000	16.58		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		185.00000	138,000	16.58		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		255.00000	307,000	18.01		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		735.00000	617,000	18.01		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		1,541.00000	1,706,000	17.37		0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		21.00000	16,000	17.37		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		883.00000	1,001,000	16.85		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		263.00000	211,000	16.85		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		423.00000	483,000	18.22		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		803.00000	693,000	18.22		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		1,668.00000	1,825,000	16.54		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		48.00000	35,000	16.54		0.00	0	0
Total ¥ / R Option											0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ¥ / R										0.00	0	3,849
€ / R	On	18/06/2012	Foreign Exchange Future			10.31840	10.22690			36,114,400.00	3,500	45,866
€ / R	On	17/09/2012	Foreign Exchange Future			10.46300	10.37000			18,048,675.00	1,725	9,231
€ / R	On	14/12/2012	Foreign Exchange Future			10.60850	10.51450			13,260,625.00	1,250	12,000
€ / R	On	13/12/2013	Foreign Exchange Future			11.00520	10.90820			0.00	0	500
Total € / R Future										67,423,700.00	6,475	67,597
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		90.00000	118,000	10.72	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		263.00000	200,000	10.72	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		77.00000	102,000	10.92	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		300.00000	234,000	10.92	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		104.00000	137,000	10.51	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		227.00000	169,000	10.51	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		194.00000	140,000	10.31	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		121.00000	158,000	10.31	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		449.00000	531,000	10.30	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		22.00000	13,000	10.30	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		636.00000	724,000	11.52	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		9.00000	6,000	11.52	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		782.00000	872,000	12.44	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		5.00000	4,000	12.44	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		406.00000	486,000	10.30	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		29.00000	18,000	10.30	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		77.00000	51,000	10.30	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		254.00000	319,000	10.30	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		379.00000	307,000	11.33	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	10.55	Call		56.00000	75,000	11.33	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		187.00000	220,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		543.00000	483,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		171.00000	203,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		577.00000	516,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		203.00000	239,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		509.00000	452,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		946.00000	1,032,000	11.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		26.00000	19,000	11.00	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		686.00000	764,000	11.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		66.00000	51,000	11.00	0.00	0	1,625
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		475.00000	528,000	12.49	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		351.00000	310,000	12.49	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		452.00000	504,000	12.59	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		378.00000	336,000	12.59	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		499.00000	554,000	12.39	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		325.00000	286,000	12.39	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		559.00000	589,000	14.24	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,144.00000	1,077,000	14.24	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		545.00000	575,000	14.32	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,180.00000	1,113,000	14.32	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		572.00000	604,000	14.17	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,107.00000	1,042,000	14.17	0.00	0	0
Total € / R Option										0.00	0	55,785
Total € / R										67,423,700.00	6,475	123,382

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 18/06/2012 Foreign Exchange Future			7.98210	7.95000			1,596,420.00	200	22,614
AU\$ / R On 17/09/2012 Foreign Exchange Future			8.02070	7.98830			160,414.00	20	2,681
AU\$ / R On 14/12/2012 Foreign Exchange Future			8.06530	8.03140			0.00	0	100
Total AU\$ / R Future							1,756,834.00	220	25,395
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		318.00000	346,000	9.87	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		18.00000	14,000	9.87	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		276.00000	303,000	9.77	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		26.00000	21,000	9.77	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		363.00000	392,000	9.96	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		13.00000	10,000	9.96	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		131.00000	137,000	11.56	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		379.00000	353,000	11.56	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		118.00000	123,000	11.71	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		416.00000	389,000	11.71	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		145.00000	152,000	11.41	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		343.00000	318,000	11.41	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		275.00000	283,000	11.68	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		333.00000	307,000	11.68	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		257.00000	264,000	11.82	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		365.00000	338,000	11.82	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		295.00000	304,000	11.56	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		303.00000	278,000	11.56	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							1,756,834.00	220	25,395

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On 18/06/2012 Foreign Exchange Future			7.90550	7.87280			0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			7.99370	7.95940			0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Future			8.07780	8.04220			0.00	0	0
Total CAD/ R Future							0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		29.00000	32,000	10.25	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		306.00000	277,000	10.25	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		23.00000	25,000	10.54	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		350.00000	320,000	10.54	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		36.00000	40,000	9.97	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		263.00000	235,000	9.97	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		343.00000	367,000	10.01	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		92.00000	82,000	10.01	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		310.00000	332,000	10.02	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		109.00000	97,000	10.02	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		378.00000	403,000	10.00	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		77.00000	68,000	10.00	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		397.00000	420,000	10.49	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		158.00000	146,000	10.49	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Call		368.00000	389,000	10.52	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		179.00000	165,000	10.52	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		429.00000	452,000	10.45	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		140.00000	128,000	10.45	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							0.00	0	10

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO 18/06/2012 Foreign Exchange Future			0.08620	0.06490			0.00	0	5,670
Total CF CANDO CAAZ Future							0.00	0	5,670
Total CF CANDO CAAZ							0.00	0	5,670
CF CANDO 18/06/2012 Foreign Exchange Future			0.33250	0.34170			0.00	0	8,000
Total CF CANDO CABA Future							0.00	0	8,000
Total CF CANDO CABA							0.00	0	8,000
CF CANDO 18/06/2012 Foreign Exchange Future			0.00320	0.00520			0.00	0	8,000
Total CF CANDO CABB Future							0.00	0	8,000
Total CF CANDO CABB							0.00	0	8,000
CF CANDO 18/06/2012 Foreign Exchange Future			0.13750	0.18500			0.00	0	0
Total CF CANDO CABC Future							0.00	0	0
Total CF CANDO CABC							0.00	0	0
CF CANDO 18/06/2012 Foreign Exchange Future			0.00070	0.00110			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			8.59190	8.51500			45,751,867.50	5,325	26,099
CHF / R On 17/09/2012 Foreign Exchange Future			8.71880	8.64040			0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			8.84580	8.76590			0.00	0	0
Total CHF / R Future							45,751,867.50	5,325	26,149
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		22.00000	30,000	14.62	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		607.00000	538,000	14.62	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		18.00000	25,000	14.76	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		653.00000	583,000	14.76	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		26.00000	36,000	14.48		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		561.00000	494,000	14.48		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		257.00000	292,000	14.45		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		367.00000	323,000	14.45		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		240.00000	273,000	14.64		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		400.00000	354,000	14.64		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		275.00000	312,000	14.25		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		335.00000	293,000	14.25		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		533.00000	580,000	14.25		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		273.00000	240,000	14.25		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		508.00000	553,000	14.39		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		298.00000	263,000	14.39		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		559.00000	607,000	14.10		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		249.00000	217,000	14.10		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								45,751,867.50	5,325	26,149
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.23310	6.21060				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.29280	6.26930				0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.34170	6.31620				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		50.00000	55,000	9.63		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		139.00000	122,000	9.63		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		37.00000	41,000	9.96		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		176.00000	158,000	9.96		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Call		66.00000	73,000	9.29	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		105.00000	90,000	9.29	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.24	Call		185.00000	197,000	11.21	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.24	Put		159.00000	147,000	11.21	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.29	Call		160.00000	171,000	11.19	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.29	Put		184.00000	171,000	11.19	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.19	Call		212.00000	225,000	11.23	0.00	0	0
NZ\$ / R	On	17/09/2012	Foreign Exchange Option	6.19	Put		136.00000	125,000	11.23	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.34	Call		240.00000	252,000	12.62	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.34	Put		261.00000	248,000	12.62	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.39	Call		220.00000	231,000	12.73	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.39	Put		291.00000	277,000	12.73	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.29	Call		262.00000	277,000	12.60	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.29	Put		233.00000	223,000	12.60	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			1.24590	1.23140			0.00	0	0
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.26070	1.24620			0.00	0	0
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.27590	1.26110			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.15	Call		830.00000	971,000	13.87	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.15	Put		16.00000	12,000	13.87	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.20	Call		413.00000	523,000	12.96	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.20	Put		99.00000	64,000	12.96	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,318.00000	1,462,000	16.16		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		4.00000	3,000	16.16		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		632.00000	726,000	14.34		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		278.00000	227,000	14.34		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		403.00000	465,000	15.17		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		549.00000	466,000	15.17		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		969.00000	1,091,000	14.01		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		115.00000	92,000	14.01		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		778.00000	864,000	15.20		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		447.00000	385,000	15.20		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		566.00000	629,000	16.03		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		735.00000	650,000	16.03		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,069.00000	1,182,000	14.66		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		238.00000	203,000	14.66		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								365,757,462.80	42,227	542,696
Total Options								11,400.00	100	301,205
Grand Total:								365,768,862.80	42,327	843,901