

Currency Derivatives Daily MTM Report

Daily summary for: 10/05/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012			8.05150	8.07410			76,634,177.00	9,518	257,260
\$ / R	On	17/09/2012			8.15830	8.18130			23,495,904.00	2,880	34,704
\$ / R	On	14/12/2012			8.26230	8.28540			14,624,271.00	1,770	23,336
\$ / R	On	18/03/2013			8.37580	8.39920			0.00	0	9,338
\$ / R	On	13/12/2013			8.58510	8.60920			0.00	0	659
\$ / R	On	12/12/2014			9.26150	9.28050			0.00	0	0
Total \$ / R Future									114,754,352.00	14,168	325,297
\$ / R	On	18/06/2012	7.25	Call		827.00000	804,000	15.62	0.00	0	0
\$ / R	On	18/06/2012	7.25	Put		3.00000	3,000	15.62	0.00	0	0
\$ / R	On	18/06/2012	7.30	Call		777.00000	755,000	15.35	0.00	0	0
\$ / R	On	18/06/2012	7.30	Put		3.00000	4,000	15.35	0.00	0	0
\$ / R	On	18/06/2012	7.20	Call		876.00000	854,000	16.03	0.00	0	0
\$ / R	On	18/06/2012	7.20	Put		2.00000	3,000	16.03	0.00	0	0
\$ / R	On	18/06/2012	8.10	Call		142.00000	132,000	14.77	0.00	0	20,100
\$ / R	On	18/06/2012	8.10	Put		168.00000	181,000	14.77	0.00	0	132
\$ / R	On	18/06/2012	6.75	Put		0.00000	1,000	19.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,324.00000	1,302,000	19.72	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		49.00000	44,000	17.64	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		475.00000	493,000	17.64	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		34.00000	31,000	18.83	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		610.00000	630,000	18.83	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		27.00000	25,000	19.62	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		703.00000	724,000	19.62	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,075.00000	1,053,000	17.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		1.00000	2,000	17.67	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		583.00000	562,000	14.31	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		9.00000	11,000	14.31	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		189.00000	177,000	14.30	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		115.00000	126,000	14.30	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		108.00000	100,000	15.48	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		234.00000	249,000	15.48	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		358.00000	341,000	13.75	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		34.00000	40,000	13.75	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		798.00000	819,000	20.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		22.00000	20,000	20.41	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		399.00000	381,000	13.64	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		25.00000	30,000	13.64	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,185.00000	1,207,000	22.99	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		9.00000	8,000	22.99	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		63.00000	58,000	16.89	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		389.00000	407,000	16.89	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		1,025.00000	1,003,000	17.26	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		1.00000	2,000	17.26	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		18.00000	22,000	13.53	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		442.00000	423,000	13.53	0.00	0	6,700
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Call		319.00000	303,000	13.86	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Put		45.00000	52,000	13.86	0.00	0	200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,002.00000	981,000	14.58	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		21.00000	23,000	14.58	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		954.00000	934,000	14.37	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		23.00000	26,000	14.37	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,049.00000	1,028,000	14.80	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		18.00000	20,000	14.80	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		26.00000	29,000	14.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		907.00000	887,000	14.15	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,022.00000	1,043,000	20.02	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		103.00000	101,000	20.02	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		439.00000	427,000	14.58	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		158.00000	169,000	14.58	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		179.00000	174,000	17.65	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		598.00000	616,000	17.65	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,112.00000	1,133,000	20.48	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		93.00000	91,000	20.48	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		762.00000	781,000	18.61	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		143.00000	139,000	18.61	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		570.00000	554,000	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	7.70	Put		89.00000	96,000	14.00	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		448.00000	464,000	16.70	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		229.00000	222,000	16.70	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		337.00000	327,000	15.33	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		256.00000	269,000	15.33	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		730.00000	712,000	13.96	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		49.00000	54,000	13.96	0.00	0	246
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Call		816.00000	797,000	13.95	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Put		35.00000	39,000	13.95	0.00	0	8,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		717.00000	699,000	14.17	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		132.00000	137,000	14.17	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		683.00000	665,000	14.23	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		148.00000	153,000	14.23	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		753.00000	735,000	14.11	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		118.00000	123,000	14.11	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		251.00000	259,000	14.97	388,500.00	1,500	2,040
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		536.00000	521,000	14.97	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,022.00000	1,039,000	19.30	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		207.00000	201,000	19.30	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Call		406.00000	394,000	16.17	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Put		421.00000	432,000	16.17	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Put		625.00000	640,000	17.34	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Call		310.00000	302,000	17.34	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Put		0.00000	955,000	18.91	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Call		0.00000	217,000	18.91	651,000.00	3,000	1,500

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	7.95	Call		708.00000	689,000	14.75	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		259.00000	263,000	14.75	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		681.00000	663,000	14.94	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		282.00000	287,000	14.94	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		737.00000	718,000	14.65	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		238.00000	242,000	14.65	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,020.00000	1,035,000	18.81	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		319.00000	311,000	18.81	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		632.00000	616,000	15.33	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		333.00000	340,000	15.33	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		628.00000	617,000	18.09	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		997.00000	1,010,000	18.09	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		614.00000	604,000	18.20	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,033.00000	1,047,000	18.20	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		643.00000	632,000	17.98	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		962.00000	975,000	17.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,393.00000	1,379,000	16.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		613.00000	618,000	16.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,372.00000	1,359,000	16.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		642.00000	648,000	16.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,414.00000	1,400,000	16.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		584.00000	589,000	16.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		378.00000	379,000	15.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,658.00000	1,640,000	15.72	0.00	0	200
Total \$ / R Option										1,039,500.00	4,500	206,520

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total \$ / R								115,793,852.00	18,668	531,817
\$ / R MAXOn 18/06/2012 Foreign Exchange Future			8.05150	8.07410				128,824.00	16	693
\$ / R MAXOn 17/09/2012 Foreign Exchange Future			8.15830	8.18130				40,791.50	5	2
\$ / R MAXOn 14/12/2012 Foreign Exchange Future			8.26230	8.28540				0.00	0	2
Total \$ / R MAXI Future								169,615.50	21	697
\$ / R MAXOn 18/06/2012 Foreign Exchange Option	8.35	Call		7,211.00000	6,622,000	16.54		0.00	0	0
\$ / R MAXOn 18/06/2012 Foreign Exchange Option	8.35	Put		34,801.00000	36,472,000	16.54		0.00	0	0
\$ / R MAXOn 18/06/2012 Foreign Exchange Option	8.40	Call		6,310.00000	5,778,000	16.89		0.00	0	0
\$ / R MAXOn 18/06/2012 Foreign Exchange Option	8.40	Put		38,900.00000	40,628,000	16.89		0.00	0	0
\$ / R MAXOn 18/06/2012 Foreign Exchange Option	8.30	Call		8,252.00000	7,599,000	16.18		0.00	0	0
\$ / R MAXOn 18/06/2012 Foreign Exchange Option	8.30	Put		30,842.00000	32,449,000	16.18		0.00	0	0
\$ / R MAXOn 17/09/2012 Foreign Exchange Option	7.65	Call		60,804.00000	59,144,000	13.99		0.00	0	0
\$ / R MAXOn 17/09/2012 Foreign Exchange Option	7.65	Put		7,714.00000	8,354,000	13.99		0.00	0	0
\$ / R MAXOn 17/09/2012 Foreign Exchange Option	7.70	Call		56,973.00000	55,384,000	14.00		0.00	0	0
\$ / R MAXOn 17/09/2012 Foreign Exchange Option	7.70	Put		8,883.00000	9,594,000	14.00		0.00	0	0
\$ / R MAXOn 17/09/2012 Foreign Exchange Option	7.60	Call		64,753.00000	63,025,000	13.98		0.00	0	0
\$ / R MAXOn 17/09/2012 Foreign Exchange Option	7.60	Put		6,663.00000	7,235,000	13.98		0.00	0	0
\$ / R MAXOn 14/12/2012 Foreign Exchange Option	7.87	Call		60,326.00000	58,682,000	14.45		0.00	0	0
\$ / R MAXOn 14/12/2012 Foreign Exchange Option	7.87	Put		19,106.00000	19,772,000	14.45		0.00	0	0
\$ / R MAXOn 14/12/2012 Foreign Exchange Option	7.92	Call		57,558.00000	55,972,000	14.66		0.00	0	0
\$ / R MAXOn 14/12/2012 Foreign Exchange Option	7.92	Put		21,338.00000	22,062,000	14.66		0.00	0	0
\$ / R MAXOn 14/12/2012 Foreign Exchange Option	7.82	Call		63,381.00000	61,687,000	14.33		0.00	0	0
\$ / R MAXOn 14/12/2012 Foreign Exchange Option	7.82	Put		17,161.00000	17,777,000	14.33		0.00	0	0
Total \$ / R MAXI 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 MAXI									169,615.50	21	697
£ / R	On	18/06/2012			13.00750	12.99610			8,337,807.50	641	68,777
£ / R	On	17/09/2012			13.17260	13.16180			4,333,785.40	329	1,959
£ / R	On	14/12/2012			13.33200	13.32150			0.00	0	0
Total £ / R Future									12,671,592.90	970	70,736
£ / R	On	18/06/2012		11.85	Call	1,155.00000	1,166,000	15.70	0.00	0	0
£ / R	On	18/06/2012		11.85	Put	9.00000	9,000	15.70	0.00	0	0
£ / R	On	18/06/2012		11.90	Call	1,106.00000	1,117,000	15.39	0.00	0	0
£ / R	On	18/06/2012		11.90	Put	10.00000	10,000	15.39	0.00	0	0
£ / R	On	18/06/2012		11.80	Call	1,205.00000	1,215,000	16.01	0.00	0	0
£ / R	On	18/06/2012		11.80	Put	9.00000	8,000	16.01	0.00	0	0
£ / R	On	18/06/2012		11.10	Call	1,897.00000	1,908,000	17.82	0.00	0	0
£ / R	On	18/06/2012		11.10	Put	1.00000	1,000	17.82	0.00	0	24,000
£ / R	On	18/06/2012		12.50	Put	47.00000	46,000	12.51	0.00	0	0
£ / R	On	18/06/2012		12.50	Call	543.00000	553,000	12.51	0.00	0	0
£ / R	On	17/09/2012		13.45	Call	320.00000	314,000	13.85	0.00	0	24,000
£ / R	On	17/09/2012		13.45	Put	608.00000	591,000	13.85	0.00	0	0
£ / R	On	17/09/2012		13.50	Call	305.00000	300,000	14.00	0.00	0	0
£ / R	On	17/09/2012		13.50	Put	643.00000	627,000	14.00	0.00	0	0
£ / R	On	17/09/2012		13.40	Call	335.00000	329,000	13.71	0.00	0	0
£ / R	On	17/09/2012		13.40	Put	573.00000	556,000	13.71	0.00	0	0
£ / R	On	17/09/2012		11.35	Call	1,834.00000	1,845,000	15.12	0.00	0	0
£ / R	On	17/09/2012		11.35	Put	22.00000	22,000	15.12	0.00	0	6,000
£ / R	On	14/12/2012		12.45	Call	1,045.00000	1,049,000	12.25	0.00	0	0
£ / R	On	14/12/2012		12.45	Put	174.00000	167,000	12.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		1,010.00000	1,014,000	12.30	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		189.00000	182,000	12.30	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		1,081.00000	1,086,000	12.21	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		160.00000	154,000	12.21	0.00	0	0
Total £ / R Option										0.00	0	54,000
Total £ / R										12,671,592.90	970	124,736
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10080	0.10150			100,800.00	1,000	3,849
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10220	0.10300			0.00	0	25
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10370	0.10450			0.00	0	0
Total ¥ / R Future										100,800.00	1,000	3,874
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		69.00000	61,000	21.23	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		719.00000	781,000	21.23	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		8.00000	7,000	23.87	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,658.00000	1,727,000	23.87	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		451.00000	407,000	18.67	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		101.00000	127,000	18.67	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		1,079.00000	1,013,000	16.94	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		79.00000	93,000	16.94	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		441.00000	406,000	18.21	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		441.00000	486,000	18.21	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		2,010.00000	1,932,000	18.51	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		10.00000	12,000	18.51	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		1,252.00000	1,187,000	17.03	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		142.00000	157,000	17.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		637.00000	596,000	18.21	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		527.00000	566,000	18.21	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		2,134.00000	2,057,000	17.37	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		24.00000	27,000	17.37	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										100,800.00	1,000	3,874
€ / R	On	18/06/2012	Foreign Exchange Future			10.43610	10.44530			386,135.70	37	45,849
€ / R	On	17/09/2012	Foreign Exchange Future			10.58300	10.59310			0.00	0	10,657
€ / R	On	14/12/2012	Foreign Exchange Future			10.73030	10.74120			0.00	0	16,893
€ / R	On	13/12/2013	Foreign Exchange Future			11.13770	11.15070			0.00	0	500
Total € / R Future										386,135.70	37	73,899
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		172.00000	173,000	11.35	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		127.00000	137,000	11.35	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		148.00000	149,000	11.46	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		153.00000	163,000	11.46	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		199.00000	199,000	11.25	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		104.00000	113,000	11.25	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		84.00000	92,000	11.15	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		229.00000	228,000	11.15	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		651.00000	644,000	11.52	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		6.00000	8,000	11.52	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		848.00000	840,000	12.97	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		3.00000	4,000	12.97	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		997.00000	989,000	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	18/06/2012	Foreign Exchange Option	9.45	Put		2.00000	3,000	14.06	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		602.00000	595,000	11.16	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		7.00000	9,000	11.16	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		21.00000	25,000	10.63	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		416.00000	411,000	10.63	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		217.00000	228,000	12.00	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		112.00000	114,000	12.00	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		244.00000	263,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		376.00000	406,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		249.00000	268,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		431.00000	461,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		265.00000	285,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		347.00000	378,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,160.00000	1,150,000	12.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		17.00000	17,000	12.00	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		876.00000	879,000	12.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		33.00000	46,000	12.00	0.00	0	1,625
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		597.00000	594,000	12.31	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		246.00000	254,000	12.31	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		570.00000	568,000	12.44	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		269.00000	278,000	12.44	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		625.00000	621,000	12.18	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		224.00000	231,000	12.18	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		668.00000	669,000	14.67	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,010.00000	1,024,000	14.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		653.00000	654,000	14.75	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,045.00000	1,059,000	14.75	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		683.00000	685,000	14.58	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		975.00000	990,000	14.58	0.00	0	0
Total € / R Option										0.00	0	55,785
Total € / R										386,135.70	37	129,684
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.11930	8.07430			3,288,316.50	405	17,604
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.15860	8.11580			0.00	0	3,035
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.20330	8.16360			0.00	0	100
Total AU\$ / R Future										3,288,316.50	405	20,739
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		430.00000	475,000	10.99	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		6.00000	6,000	10.99	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		383.00000	427,000	10.53	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		9.00000	8,000	10.53	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		479.00000	524,000	11.45	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		5.00000	5,000	11.45	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Call		164.00000	188,000	11.51	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Put		285.00000	266,000	11.51	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Call		147.00000	170,000	11.65	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Put		318.00000	298,000	11.65	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Call		182.00000	208,000	11.37	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Put		253.00000	236,000	11.37	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.09	Call		328.00000	355,000	11.74	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.09	Put		254.00000	241,000	11.74	0.00	0	0

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 Option	8.14	Call		304.00000	331,000	11.81		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		280.00000	267,000	11.81		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		353.00000	382,000	11.67		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		229.00000	218,000	11.67		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								3,288,316.50	405	20,739
CAD/ R On 18/06/2012 Foreign Exchange Future			8.02900	8.03320				0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			8.11850	8.12310				0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Future			8.20390	8.21010				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		50.00000	51,000	9.45		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		167.00000	172,000	9.45		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		39.00000	39,000	9.76		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		206.00000	210,000	9.76		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		64.00000	65,000	9.15		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		131.00000	136,000	9.15		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		465.00000	465,000	10.36		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		51.00000	55,000	10.36		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		425.00000	426,000	10.35		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		61.00000	66,000	10.35		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		506.00000	506,000	10.44		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		42.00000	46,000	10.44		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		508.00000	506,000	10.47		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		102.00000	106,000	10.47		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 Option	7.85	Call		474.00000	472,000	10.51		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		118.00000	122,000	10.51		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		547.00000	544,000	10.54		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		91.00000	94,000	10.54		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	10
CF CANDO On 18/06/2012 Foreign Exchange Future			0.13900	0.14750				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			0.10970	0.09890				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			0.00450	0.00560				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			0.04610	0.05510				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			0.00030	0.00050				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			8.69050	8.69690				0.00	0	26,769
CHF / R On 17/09/2012 Foreign Exchange Future			8.81820	8.82560				0.00	0	50

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 14/12/2012 Foreign Exchange Future			8.94650	8.95500			0.00	0	0
Total CHF / R Future							0.00	0	26,819
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		49.00000	54,000	16.66	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		452.00000	464,000	16.66	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		42.00000	47,000	16.97	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		495.00000	507,000	16.97	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		56.00000	61,000	16.35	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		409.00000	421,000	16.35	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		345.00000	347,000	14.90	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		269.00000	279,000	14.90	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		323.00000	325,000	15.05	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		297.00000	307,000	15.05	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		369.00000	370,000	14.76	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		243.00000	252,000	14.76	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		648.00000	646,000	14.35	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		199.00000	205,000	14.35	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		619.00000	617,000	14.51	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		220.00000	226,000	14.51	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		680.00000	678,000	14.30	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		181.00000	187,000	14.30	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							0.00	0	26,819
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.32220	6.30620			0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.38170	6.36610			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 14/12/2012 Foreign Exchange Future			6.42970	6.41630			0.00	0	0
Total NZ\$ / R Future							0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		85.00000	94,000	9.98	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		79.00000	72,000	9.98	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		64.00000	72,000	10.27	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		108.00000	100,000	10.27	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		114.00000	124,000	10.12	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		58.00000	52,000	10.12	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		244.00000	252,000	11.60	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		121.00000	113,000	11.60	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		214.00000	223,000	11.59	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		141.00000	134,000	11.59	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		275.00000	284,000	11.61	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		102.00000	95,000	11.61	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Call		298.00000	304,000	12.95	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		219.00000	212,000	12.95	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		272.00000	278,000	12.98	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		243.00000	236,000	12.98	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		325.00000	331,000	12.91	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		196.00000	189,000	12.91	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			1.27410	1.27830			0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.28930	1.29350			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 14/12/2012 Foreign Exchange Future			1.30480	1.30890			0.00	0	0
Total YUAN/R Future							0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,289.00000	1,248,000	16.51	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		6.00000	7,000	16.51	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		801.00000	762,000	13.33	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		18.00000	21,000	13.33	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,784.00000	1,742,000	18.02	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		1.00000	1,000	18.02	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		966.00000	936,000	14.62	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		139.00000	151,000	14.62	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		640.00000	618,000	15.20	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		313.00000	333,000	15.20	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,375.00000	1,338,000	14.18	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		48.00000	53,000	14.18	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		1,083.00000	1,052,000	15.14	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		274.00000	284,000	15.14	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		800.00000	774,000	15.87	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		491.00000	506,000	15.87	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,446.00000	1,411,000	14.75	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		137.00000	143,000	14.75	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures							131,370,812.60	16,601	559,741
Total Options							1,039,500.00	4,500	316,305
Grand Total:							132,410,312.60	21,101	876,046