

Currency Derivatives Daily MTM Report

Daily summary for: 14/05/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012			8.21490	8.11570			503,294,063.40	61,266	294,290
\$ / R	On	17/09/2012			8.32220	8.22280			15,837,146.60	1,903	34,917
\$ / R	On	14/12/2012			8.42480	8.32650			12,249,659.20	1,454	24,850
\$ / R	On	18/03/2013			8.53590	8.43890			0.00	0	9,398
\$ / R	On	13/12/2013			8.74440	8.64860			0.00	0	659
\$ / R	On	12/12/2014			9.42650	9.32640			0.00	0	0
Total \$ / R Future									531,380,869.20	64,623	364,114
\$ / R	On	18/06/2012	7.25	Call		868.00000	966,000	17.29	0.00	0	0
\$ / R	On	18/06/2012	7.25	Put		2.00000	1,000	17.29	0.00	0	0
\$ / R	On	18/06/2012	7.30	Call		818.00000	917,000	16.90	0.00	0	0
\$ / R	On	18/06/2012	7.30	Put		2.00000	2,000	16.90	0.00	0	0
\$ / R	On	18/06/2012	7.20	Call		918.00000	1,016,000	17.67	0.00	0	0
\$ / R	On	18/06/2012	7.20	Put		2.00000	1,000	17.67	0.00	0	0
\$ / R	On	18/06/2012	8.10	Call		161.00000	213,000	14.76	0.00	0	6,700
\$ / R	On	18/06/2012	8.10	Put		145.00000	98,000	14.76	0.00	0	6,832
\$ / R	On	18/06/2012	6.75	Put		0.00000	0,000	21.16	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		1,366.00000	1,465,000	21.16	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		57.00000	73,000	17.54	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		441.00000	358,000	17.54	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		40.00000	50,000	18.78	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		574.00000	485,000	18.78	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		32.00000	40,000	19.64	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		666.00000	575,000	19.64	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,117.00000	1,215,000	19.22	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		1.00000	0,000	19.22	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		623.00000	719,000	15.51	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		7.00000	4,000	15.51	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		214.00000	276,000	14.40	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		98.00000	61,000	14.40	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		124.00000	161,000	15.12	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		208.00000	146,000	15.12	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		392.00000	479,000	13.98	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		26.00000	14,000	13.98	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		760.00000	667,000	20.50	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		26.00000	32,000	20.50	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		434.00000	526,000	14.29	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		18.00000	11,000	14.29	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,145.00000	1,048,000	23.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		11.00000	13,000	23.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		73.00000	95,000	16.74	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		357.00000	280,000	16.74	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		1,067.00000	1,166,000	18.84	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		1.00000	1,000	18.84	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		15.00000	9,000	14.60	0.00	0	6,800
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		481.00000	574,000	14.60	0.00	0	6,700
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Call		352.00000	433,000	13.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Put		36.00000	18,000	13.68	0.00	0	200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,042.00000	1,138,000	15.25	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		19.00000	16,000	15.25	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		995.00000	1,090,000	15.03	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		22.00000	18,000	15.03	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,090.00000	1,186,000	15.47	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		17.00000	14,000	15.47	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		24.00000	20,000	14.81	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		947.00000	1,042,000	14.81	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		992.00000	909,000	19.96	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		115.00000	131,000	19.96	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		468.00000	534,000	14.37	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		145.00000	112,000	14.37	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		196.00000	226,000	17.51	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		573.00000	504,000	17.51	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,081.00000	997,000	20.44	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		104.00000	119,000	20.44	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		734.00000	658,000	18.49	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		157.00000	180,000	18.49	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		605.00000	686,000	14.27	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		82.00000	64,000	14.27	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		426.00000	364,000	16.53	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		249.00000	286,000	16.53	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		362.00000	417,000	15.21	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		239.00000	195,000	15.21	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		767.00000	855,000	14.17	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		44.00000	33,000	14.17	0.00	0	246
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Call		854.00000	947,000	14.37	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Put		31.00000	25,000	14.37	0.00	0	8,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Put		692.00000	618,000	18.24	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Call		165.00000	190,000	18.24	0.00	0	20,100
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		751.00000	830,000	14.49	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		125.00000	105,000	14.49	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		716.00000	793,000	14.56	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		140.00000	118,000	14.56	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		788.00000	868,000	14.41	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		112.00000	93,000	14.41	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		236.00000	199,000	14.92	398,000.00	2,000	4,040
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		562.00000	624,000	14.92	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		995.00000	922,000	19.31	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		221.00000	247,000	19.31	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Call		429.00000	478,000	16.17	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Put		403.00000	353,000	16.17	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Put		604.00000	544,000	17.37	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Call		330.00000	369,000	17.37	0.00	0	6,000

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	9.00	Put		913.00000	842,000	18.93	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Call		239.00000	267,000	18.93	1,068,000.00	4,000	3,500
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		736.00000	803,000	14.94	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		247.00000	217,000	14.94	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		707.00000	773,000	15.05	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		268.00000	237,000	15.05	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		766.00000	834,000	14.83	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		227.00000	198,000	14.83	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		996.00000	930,000	18.81	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		335.00000	366,000	18.81	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		658.00000	715,000	15.28	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		319.00000	279,000	15.28	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		648.00000	693,000	18.13	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		977.00000	927,000	18.13	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		633.00000	678,000	18.24	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,012.00000	962,000	18.24	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		663.00000	709,000	18.02	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		942.00000	893,000	18.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,421.00000	1,490,000	16.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		595.00000	564,000	16.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,400.00000	1,468,000	16.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		624.00000	592,000	16.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,443.00000	1,513,000	16.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		567.00000	537,000	16.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		366.00000	348,000	15.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,692.00000	1,774,000	15.91	0.00	0	200
Total \$ / R Option										1,466,000.00	6,000	230,620
Total \$ / R										532 846 869.20	70,623	594,734
\$ / R MAXOn	18/06/2012	Foreign Exchange Future			8.21490	8.11570				16,429.80	2	696
\$ / R MAXOn	17/09/2012	Foreign Exchange Future			8.32220	8.22280				0.00	0	2
\$ / R MAXOn	14/12/2012	Foreign Exchange Future			8.42480	8.32650				0.00	0	2
Total \$ / R MAXI Future										16,429.80	2	700
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		8,328.00000	10,816,000	16.33		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		31,758.00000	24,326,000	16.33		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		7,314.00000	9,482,000	16.74		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		35,744.00000	27,992,000	16.74		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		9,496.00000	12,347,000	15.93		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		27,926.00000	20,857,000	15.93		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		64,322.00000	72,679,000	14.24		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		7,082.00000	5,499,000	14.24		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		60,436.00000	68,597,000	14.27		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		8,196.00000	6,417,000	14.27		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		68,323.00000	76,864,000	14.22		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		6,083.00000	4,684,000	14.22		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		63,310.00000	70,640,000	14.73		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		17,980.00000	15,480,000	14.73		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		60,299.00000	67,309,000	14.81		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		19,969.00000	17,149,000	14.81		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		66,588.00000	74,079,000	14.66		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAX	On 14/12/2012	Foreign Exchange Option	7.82	Put		16,258.00000	13,919,000	14.66		0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										16 429.80	2	700
£ / R	On 18/06/2012	Foreign Exchange Future			13.23300	13.06250				23,515,041.00	1,777	72,209
£ / R	On 17/09/2012	Foreign Exchange Future			13.39870	13.22750				0.00	0	1,964
£ / R	On 14/12/2012	Foreign Exchange Future			13.55530	13.38620				0.00	0	0
Total £ / R Future										23,515,041.00	1,777	74,173
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		1,222.00000	1,389,000	17.84		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		10.00000	6,000	17.84		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Call		1,172.00000	1,340,000	17.73		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Put		10.00000	7,000	17.73		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Call		1,271.00000	1,438,000	17.95		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Put		9.00000	5,000	17.95		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.10	Call		1,963.00000	2,133,000	19.53		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.10	Put		1.00000	0,000	19.53		0.00	0	24,000
£ / R	On 18/06/2012	Foreign Exchange Option	12.50	Put		40.00000	22,000	13.62		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	12.50	Call		602.00000	755,000	13.62		0.00	0	0
£ / R	On 17/09/2012	Foreign Exchange Option	13.45	Call		352.00000	424,000	14.28		0.00	0	24,000
£ / R	On 17/09/2012	Foreign Exchange Option	13.45	Put		575.00000	475,000	14.28		0.00	0	0
£ / R	On 17/09/2012	Foreign Exchange Option	13.50	Call		336.00000	406,000	14.42		0.00	0	0
£ / R	On 17/09/2012	Foreign Exchange Option	13.50	Put		609.00000	507,000	14.42		0.00	0	0
£ / R	On 17/09/2012	Foreign Exchange Option	13.40	Call		368.00000	443,000	14.14		0.00	0	0
£ / R	On 17/09/2012	Foreign Exchange Option	13.40	Put		541.00000	444,000	14.14		0.00	0	0
£ / R	On 17/09/2012	Foreign Exchange Option	11.35	Call		1,900.00000	2,069,000	16.41		0.00	0	0

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£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		23.00000	20,000	16.41	0.00	0	6,000
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		1,095.00000	1,229,000	12.38	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		159.00000	124,000	12.38	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		1,060.00000	1,191,000	12.45	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		174.00000	136,000	12.45	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		1,132.00000	1,268,000	12.31	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		146.00000	113,000	12.31	0.00	0	0
Total £ / R Option										0.00	0	54,000
Total £ / R										23 515 041.00	1,777	128,173
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10300	0.10160			0.00	0	3,849
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10450	0.10300			0.00	0	25
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10590	0.10450			0.00	0	0
Total ¥ / R Future										0.00	0	3,874
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		73.00000	94,000	21.10	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		713.00000	594,000	21.10	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		9.00000	12,000	24.47	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,649.00000	1,512,000	24.47	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		461.00000	563,000	18.71	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		101.00000	63,000	18.71	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		1,078.00000	1,210,000	17.05	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		78.00000	60,000	17.05	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		443.00000	524,000	18.30	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		443.00000	374,000	18.30	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		2,010.00000	2,158,000	19.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		10.00000	8,000	19.34	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		1,251.00000	1,369,000	17.22	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		141.00000	119,000	17.22	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		638.00000	718,000	18.30	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		528.00000	468,000	18.30	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		2,135.00000	2,272,000	18.03	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		25.00000	22,000	18.03	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	3,874
€ / R	On	18/06/2012	Foreign Exchange Future			10.55160	10.50730			19,362,186.00	1,835	45,977
€ / R	On	17/09/2012	Foreign Exchange Future			10.69930	10.65440			0.00	0	10,657
€ / R	On	14/12/2012	Foreign Exchange Future			10.84540	10.80110			0.00	0	16,893
€ / R	On	13/12/2013	Foreign Exchange Future			11.25230	11.20860			0.00	0	500
Total € / R Future										19,362,186.00	1,835	74,027
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		209.00000	244,000	12.09	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		102.00000	92,000	12.09	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		181.00000	215,000	12.22	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		124.00000	113,000	12.22	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		239.00000	276,000	11.96	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		82.00000	74,000	11.96	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		65.00000	58,000	11.83	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		272.00000	310,000	11.83	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		712.00000	756,000	12.75	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		5.00000	4,000	12.75	0.00	0	1,000

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	9.60	Call		910.00000	954,000	14.45	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		3.00000	2,000	14.45	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		1,059.00000	1,103,000	15.45	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		2.00000	1,000	15.45	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		663.00000	707,000	12.33	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		6.00000	5,000	12.33	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		14.00000	12,000	11.18	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		471.00000	514,000	11.18	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		180.00000	162,000	12.48	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		137.00000	164,000	12.48	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		295.00000	313,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		366.00000	339,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		273.00000	290,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		394.00000	366,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		318.00000	338,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		339.00000	314,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,218.00000	1,260,000	12.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		14.00000	11,000	12.00	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		942.00000	972,000	11.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		38.00000	23,000	11.00	0.00	0	1,625
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		633.00000	677,000	12.62	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		222.00000	222,000	12.62	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		605.00000	649,000	12.77	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		244.00000	244,000	12.77	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		662.00000	706,000	12.48	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	10.34	Put		201.00000	201,000	12.48	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		694.00000	739,000	14.99	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		978.00000	980,000	14.99	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		678.00000	723,000	15.07	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,012.00000	1,014,000	15.07	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		710.00000	756,000	14.90	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		944.00000	947,000	14.90	0.00	0	0
Total € / R Option										0.00	0	55,785
Total € / R										19 362 186.00	1,835	129,812
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.17140	8.14010			138,913.80	17	17,604
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.21020	8.17900			205,255.00	25	3,160
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.25490	8.22350			0.00	0	100
Total AU\$ / R Future										344,168.80	42	20,864
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		496.00000	526,000	12.06	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		6.00000	5,000	12.06	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		447.00000	477,000	11.59	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		7.00000	6,000	11.59	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		545.00000	575,000	12.54	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		5.00000	4,000	12.54	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Call		198.00000	213,000	11.73	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Put		255.00000	239,000	11.73	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Call		179.00000	193,000	11.86	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Put		286.00000	269,000	11.86	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Call		218.00000	236,000	11.63	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 17/09/2012 Foreign Exchange Option	8.19	Put		225.00000	212,000	11.63	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		367.00000	388,000	11.94	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		233.00000	222,000	11.94	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		341.00000	362,000	12.00	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		257.00000	246,000	12.00	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		394.00000	416,000	11.88	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		210.00000	200,000	11.88	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							344 168.80	42	20,864
CAD/ R On 18/06/2012 Foreign Exchange Future			8.18880	8.13530			0.00	0	10
CAD/ R On 17/09/2012 Foreign Exchange Future			8.27780	8.22480			0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Future			8.36300	8.30910			0.00	0	0
Total CAD/ R Future							0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		89.00000	122,000	10.07	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		104.00000	83,000	10.07	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		71.00000	96,000	10.07	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		136.00000	107,000	10.07	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		115.00000	152,000	10.08	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		80.00000	63,000	10.08	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		554.00000	603,000	10.86	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		38.00000	34,000	10.86	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		512.00000	560,000	10.80	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		46.00000	41,000	10.80	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		597.00000	647,000	10.92	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 17/09/2012 Foreign Exchange Option	7.66	Put		31.00000	28,000	10.92		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		591.00000	638,000	10.99		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		86.00000	79,000	10.99		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Call		552.00000	598,000	10.92		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		97.00000	89,000	10.92		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		631.00000	679,000	11.05		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		76.00000	70,000	11.05		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			0.21870	0.16790				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				0.00000				0.00	0	0
Total CF CANDO CABA Future								0.00	0	0
Total CF CANDO CABA								0.00	0	0
CF CANDO On 18/06/2012 Foreign Exchange Future			0.00380	0.00370				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			0.02950	0.03690				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			0.00020	0.00020				0.00	0	16,000
Total CF CANDO CABD Future								0.00	0	16,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CF CANDO CABD							0.00	0	16,000
CHF / R On 18/06/2012 Foreign Exchange Future			8.78500	8.74980			42,431,550.00	4,830	27,749
CHF / R On 17/09/2012 Foreign Exchange Future			8.91360	8.87750			0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			9.04180	9.00580			0.00	0	0
Total CHF / R Future							42,431,550.00	4,830	27,799
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		61.00000	60,000	15.72	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		411.00000	375,000	15.72	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		54.00000	52,000	16.07	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		454.00000	417,000	16.07	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		70.00000	69,000	15.37	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		370.00000	334,000	15.37	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		376.00000	390,000	14.58	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		249.00000	226,000	14.58	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		352.00000	366,000	14.74	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		275.00000	252,000	14.74	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		401.00000	416,000	14.42	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		224.00000	202,000	14.42	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		685.00000	708,000	14.26	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		185.00000	172,000	14.26	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		653.00000	675,000	14.30	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		203.00000	189,000	14.30	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		719.00000	743,000	14.22	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		169.00000	157,000	14.22	0.00	0	0
Total CHF / 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 CHF / R							42 431 550.00	4,830	27,799
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.38110	6.37530			0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.44030	6.43570			0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.48670	6.48270			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	130,000	10.57	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		52.00000	49,000	10.57	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		97.00000	99,000	10.52	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		72.00000	68,000	10.52	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		161.00000	164,000	10.61	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		36.00000	33,000	10.61	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		290.00000	293,000	11.91	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		97.00000	96,000	11.91	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		258.00000	261,000	11.91	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		115.00000	114,000	11.91	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		323.00000	327,000	11.90	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		80.00000	80,000	11.90	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Call		338.00000	342,000	13.33	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		193.00000	193,000	13.33	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		311.00000	315,000	13.37	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		216.00000	216,000	13.37	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		367.00000	371,000	13.29	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		172.00000	172,000	13.29	0.00	0	0
Total NZ\$ / 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 NZ\$ / R								0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.29900	1.28520				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.31420	1.30070				0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Future			1.32930	1.31620				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,358.00000	1,494,000	18.20		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		6.00000	4,000	18.20		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		876.00000	1,005,000	16.03		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		24.00000	15,000	16.03		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,853.00000	1,991,000	19.44		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		1.00000	1,000	19.44		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		1,023.00000	1,135,000	14.75		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		124.00000	101,000	14.75		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		689.00000	779,000	15.38		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		290.00000	245,000	15.38		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,439.00000	1,565,000	14.23		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		40.00000	31,000	14.23		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		1,137.00000	1,236,000	15.32		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		255.00000	223,000	15.32		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		846.00000	926,000	15.99		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		464.00000	413,000	15.99		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,507.00000	1,620,000	14.95		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		125.00000	107,000	14.95		0.00	0	0
Total YUAN/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 YUAN/R							0.00	0	0
Total Futures							617 050 244.80	73,109	595,231
Total Options							1 466 000.00	6,000	340,405
Grand Total:							618,516,244.80	79,109	935,636