



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Derivatives Daily MTM Report

Daily summary for: 12/09/2012

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future			8.38570	8.14040			251,452,235.40	29,998	226,564
\$ / R	On	14/12/2012	Foreign Exchange Future			8.46110	8.22610			230,974,276.50	27,555	115,651
\$ / R	On	18/03/2013	Foreign Exchange Future			8.58800	8.33770			38,156,229.60	4,552	25,534
\$ / R	On	14/06/2013	Foreign Exchange Future			8.68250	8.42970			0.00	0	7,332
\$ / R	On	13/12/2013	Foreign Exchange Future			8.82050	8.56100			0.00	0	542
\$ / R	On	12/12/2014	Foreign Exchange Future			8.96730	8.70540			0.00	0	0
<b>Total \$ / R Future</b>										<b>520,582,741.50</b>	<b>62,105</b>	<b>375,623</b>
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		990.40030	1,235.700	27.01	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		0.00030	0.000	27.01	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		840.40730	1,085.700	25.16	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		0.00730	0.000	25.16	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Call		740.42900	985.700	23.93	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Put		0.02900	0.000	23.93	0.00	0	8,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		0.00980	0.071	25.56	0.00	0	7,400
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,059.60980	814.371	25.56	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.30	Call		0.00510	0.035	26.80	0.00	0	250
\$ / R	On	17/09/2012	Foreign Exchange Option	9.30	Put		1,159.60510	914.335	26.80	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		0.21040	0.973	18.87	0.00	0	250
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		659.81040	415.273	18.87	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	9.00	Call		0.04120	0.225	22.22	0.00	0	3,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.00	Put		859.64120	614.525	22.22	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		0.01960	0.122	23.89	0.00	0	24,360
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		959.61960	714.422	23.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	8.55	Call		1.93590	12.803	16.21	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.55	Put		411.53590	177.103	16.21	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		1.23080	7.769	16.74	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		460.83080	222.069	16.74	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Call		0.32410	1.642	18.34	0.00	0	25,100
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Put		609.92410	365.942	18.34	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.26	Call		20.70840	143.356	15.69	0.00	0	300
\$ / R	On	17/09/2012	Foreign Exchange Option	8.26	Put		140.30840	17.656	15.69	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		6.36770	50.364	14.60	0.00	0	3,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		265.96770	64.664	14.60	0.00	0	3,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Call		2.84360	20.732	15.67	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Put		362.44360	135.032	15.67	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.14	Call		56.56820	250.111	16.62	0.00	0	5,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.14	Put		56.16820	4.411	16.62	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.20	Call		34.23150	194.784	16.16	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.20	Put		93.83150	9.084	16.16	0.00	0	200
\$ / R	On	17/09/2012	Foreign Exchange Option	8.25	Call		22.53390	151.572	15.77	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.25	Put		132.13390	15.872	15.77	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		245.39970	485.872	18.68	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		4.99970	0.171	18.68	0.00	0	20,360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.00	Call		155.48290	386.375	17.71	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.00	Put		15.08290	0.675	17.71	0.00	0	7,525
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		80.23480	288.347	16.93	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		39.83480	2.647	16.93	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		640.47050	885.701	22.70	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		0.07050	0.001	22.70	0.00	0	246
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		440.88050	685.710	20.62	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		0.48050	0.010	20.62	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	7.75	Call		391.19950	635.720	20.14	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.75	Put		0.79950	0.020	20.14	0.00	0	44,100
\$ / R	On	14/12/2012	Foreign Exchange Option	11.10	Call		6.79510	10.137	26.49	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	11.10	Put		2,880.69510	2,649.037	26.49	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.25	Call		57.49620	81.976	19.11	0.00	0	6,250
\$ / R	On	14/12/2012	Foreign Exchange Option	9.25	Put		1,081.39620	870.876	19.11	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.50	Call		43.19230	58.957	20.26	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	9.50	Put		1,317.09230	1,097.857	20.26	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	10.40	Call		18.25990	21.487	24.20	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	10.40	Put		2,192.15990	1,960.387	24.20	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.01	Call		77.94660	114.953	18.01	0.00	0	500
\$ / R	On	14/12/2012	Foreign Exchange Option	9.01	Put		861.84660	663.853	18.01	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		69.30530	101.021	18.42	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		943.20530	739.921	18.42	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.23	Call		58.90680	84.250	19.02	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.23	Put		1,062.80680	853.150	19.02	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.70	Call		120.60610	183.565	16.64	0.00	0	43,500
\$ / R	On	14/12/2012	Foreign Exchange Option	8.70	Put		594.50610	422.465	16.64	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.80	Call		104.27710	157.186	17.06	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.80	Put		678.17710	496.086	17.06	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Call		78.99130	116.633	17.96	0.00	0	27,500
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Put		852.89130	655.533	17.96	0.00	0	400
\$ / R	On	14/12/2012	Foreign Exchange Option	8.35	Call		208.65000	317.230	15.24	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.35	Put		332.55000	206.130	15.24	0.00	0	600
\$ / R	On	14/12/2012	Foreign Exchange Option	8.50	Call		164.08040	250.657	15.79	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.50	Put		437.98040	289.557	15.79	0.00	0	4,750
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Call		140.04510	214.512	16.22	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Put		513.94510	353.412	16.22	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.10	Call		318.89240	466.847	14.71	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.10	Put		192.79240	105.747	14.71	0.00	0	3,000
\$ / R	On	14/12/2012	Foreign Exchange Option	8.25	Call		245.05470	370.111	14.89	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.25	Put		268.95470	159.011	14.89	0.00	0	2,500
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Call		226.12470	342.833	15.07	0.00	0	3,000
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Put		300.02470	181.733	15.07	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.95	Call		410.68490	579.079	14.69	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.95	Put		134.58490	67.979	14.69	0.00	0	15,000
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		378.54630	540.335	14.69	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		152.44630	79.235	14.69	0.00	0	12,540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.05	Call		347.93940	502.903	14.70	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.05	Put		171.83940	91.803	14.70	0.00	0	20,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.80	Call		515.88480	702.419	14.66	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.80	Put		89.78480	41.319	14.66	0.00	0	43,500

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Option	10.20	Call		81.80780	100.894	21.89	0.00	0	500
\$ / R	On	18/03/2013	Foreign Exchange Option	10.20	Put		1,944.10780	1,712.894	21.89	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	10.55	Call		66.22640	79.287	23.01	0.00	0	250
\$ / R	On	18/03/2013	Foreign Exchange Option	10.55	Put		2,278.52640	2,041.287	23.01	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	10.85	Call		56.41120	65.550	23.95	0.00	0	250
\$ / R	On	18/03/2013	Foreign Exchange Option	10.85	Put		2,568.71120	2,327.550	23.95	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		490.40840	649.533	14.83	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		252.70840	161.533	14.83	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		185.94280	245.938	18.12	0.00	0	10,000
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		948.24280	757.938	18.12	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.55	Call		128.68570	166.442	19.70	0.00	0	500
\$ / R	On	18/03/2013	Foreign Exchange Option	9.55	Put		1,340.98570	1,128.442	19.70	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		543.86720	719.167	14.76	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		206.16720	131.167	14.76	0.00	0	10,000
\$ / R	On	14/06/2013	Foreign Exchange Option	8.75	Call		375.65340	477.328	16.92	0.00	0	0
\$ / R	On	14/06/2013	Foreign Exchange Option	8.75	Put		695.95340	544.828	16.92	0.00	0	0
\$ / R	On	14/06/2013	Foreign Exchange Option	8.76	Call		372.82060	473.721	16.95	0.00	0	0
\$ / R	On	14/06/2013	Foreign Exchange Option	8.76	Put		703.12060	551.221	16.95	0.00	0	0
\$ / R	On	14/06/2013	Foreign Exchange Option	8.74	Call		378.51250	480.964	16.90	0.00	0	0
\$ / R	On	14/06/2013	Foreign Exchange Option	8.74	Put		688.81250	538.464	16.90	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Call		900.36520	1,073.275	15.26	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Put		339.36520	252.775	15.26	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Call		517.67030	617.868	17.73	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Put		956.67030	797.368	17.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,198.34800	1,369.659	15.70	0.00	0	200
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		492.94800	402.359	15.70	0.00	0	0
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>446,651</b>
<b>Total \$ / R</b>										<b>520 582 741.50</b>	<b>62,105</b>	<b>822,274</b>
\$ / R MAX	On	17/09/2012	Foreign Exchange Future			8.38570	8.14040			844,097,610.00	1,007	391
\$ / R MAX	On	14/12/2012	Foreign Exchange Future			8.46110	8.22610			329,424,390.00	393	1,408
\$ / R MAX	On	18/03/2013	Foreign Exchange Future			8.58800	8.33770			0.00	0	15
\$ / R MAX	On	14/06/2013	Foreign Exchange Future			8.70340	8.70340			0.00	20	20
<b>Total \$ / R MAXI Future</b>										<b>1,173,522,000.00</b>	<b>1,420</b>	<b>1,834</b>

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	8.49	Call		307.58250	2,277.058	15.56	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	8.49	Put		35,267.58250	12,707.058	15.56	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	8.60	Call		123.07940	776.920	16.74	0.00	0	60
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	8.60	Put		46,083.07940	22,206.920	16.74	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	8.30	Call		0.00000	34,452.020	15.17	264,880,680.00	316	158
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	8.30	Put		0.00000	18,342.020	15.17	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	8.59	Call		14,226.75280	21,788.322	16.17	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	8.59	Put		50,616.75280	34,678.322	16.17	0.00	0	0
\$ / R MAXOn	18/03/2013	Foreign Exchange Option	8.69	Call		0.00000	0.000		0.00	0	0
\$ / R MAXOn	18/03/2013	Foreign Exchange Option	8.69	Put		35,230.00000	10,200.000		0.00	0	0
\$ / R MAXOn	14/06/2013	Foreign Exchange Option	8.75	Call		53,470.17790	50,538.136	17.50	0.00	0	0
\$ / R MAXOn	14/06/2013	Foreign Exchange Option	8.75	Put		58,130.17790	55,198.136	17.50	0.00	0	0
\$ / R MAXOn	14/06/2013	Foreign Exchange Option	8.76	Call		53,110.28030	50,171.504	17.53	0.00	0	0
\$ / R MAXOn	14/06/2013	Foreign Exchange Option	8.76	Put		58,770.28030	55,831.504	17.53	0.00	0	0
\$ / R MAXOn	14/06/2013	Foreign Exchange Option	8.74	Call		53,832.96040	50,907.500	17.47	0.00	0	0
\$ / R MAXOn	14/06/2013	Foreign Exchange Option	8.74	Put		57,492.96040	54,567.500	17.47	0.00	0	0
<b>Total \$ / R MAXI Option</b>									<b>264,880,680.00</b>	<b>316</b>	<b>218</b>
<b>Total \$ / R MAXI</b>									<b>1 438 402 680.00</b>	<b>1,736</b>	<b>2,052</b>
£ / R	On 17/09/2012	Foreign Exchange Future			13.49810	13.08240			13,816,627.20	1,024	9,931
£ / R	On 14/12/2012	Foreign Exchange Future			13.61460	13.21560			2,091,384.00	155	3,802
£ / R	On 18/03/2013	Foreign Exchange Future			13.81250	13.38970			9,849,744.00	730	2,705
<b>Total £ / R Future</b>									<b>25,757,755.20</b>	<b>1,909</b>	<b>16,438</b>
£ / R	On 17/09/2012	Foreign Exchange Option	11.35	Call		1,732.40000	2,148.100	22.80	0.00	0	0
£ / R	On 17/09/2012	Foreign Exchange Option	11.35	Put		0.00000	0.000	22.80	0.00	0	6,000
£ / R	On 17/09/2012	Foreign Exchange Option	12.15	Call		932.43050	1,348.100	18.25	0.00	0	0
£ / R	On 17/09/2012	Foreign Exchange Option	12.15	Put		0.03050	0.000	18.25	0.00	0	38,400
£ / R	On 17/09/2012	Foreign Exchange Option	13.45	Call		5.75590	100.639	11.78	0.00	0	24,000
£ / R	On 17/09/2012	Foreign Exchange Option	13.45	Put		373.35590	52.539	11.78	0.00	0	0
£ / R	On 17/09/2012	Foreign Exchange Option	13.85	Call		0.33840	6.429	14.44	0.00	0	14,400
£ / R	On 17/09/2012	Foreign Exchange Option	13.85	Put		767.93840	358.329	14.44	0.00	0	0
£ / R	On 14/12/2012	Foreign Exchange Option	14.20	Call		105.70910	179.306	14.53	0.00	0	100
£ / R	On 14/12/2012	Foreign Exchange Option	14.20	Put		1,090.10910	764.706	14.53	0.00	0	0
£ / R	On 14/12/2012	Foreign Exchange Option	13.55	Call		231.06610	388.655	13.00	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
£ / R	On	14/12/2012	Foreign Exchange Option	13.55	Put		565.46610	324.055	13.00	0.00	0	100
£ / R	On	14/12/2012	Foreign Exchange Option	13.70	Call		192.68990	324.627	13.30	0.00	0	100
£ / R	On	14/12/2012	Foreign Exchange Option	13.70	Put		677.08990	410.027	13.30	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	13.95	Call		142.52960	241.356	13.92	0.00	0	11,100
£ / R	On	14/12/2012	Foreign Exchange Option	13.95	Put		876.92960	576.756	13.92	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.25	Call		1,011.75020	1,381.905	12.72	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.25	Put		46.15020	17.305	12.72	0.00	0	11,100
£ / R	On	14/12/2012	Foreign Exchange Option	13.37	Call		287.46210	483.256	12.79	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	13.37	Put		441.86210	238.655	12.79	0.00	0	0
£ / R	On	18/03/2013	Foreign Exchange Option	13.90	Call		639.49820	835.642	22.23	0.00	0	200
£ / R	On	18/03/2013	Foreign Exchange Option	13.90	Put		1,149.79820	923.142	22.23	0.00	0	0
£ / R	On	18/03/2013	Foreign Exchange Option	14.40	Call		471.55090	631.208	22.23	0.00	0	200
£ / R	On	18/03/2013	Foreign Exchange Option	14.40	Put		1,481.85090	1,218.709	22.23	0.00	0	0
£ / R	On	18/03/2013	Foreign Exchange Option	13.53	Call		790.92130	1,015.502	22.23	0.00	0	0
£ / R	On	18/03/2013	Foreign Exchange Option	13.53	Put		931.22130	733.002	22.23	0.00	0	0
£ / R	On	18/03/2013	Foreign Exchange Option	13.70	Call		718.33950	929.760	22.23	0.00	0	0
£ / R	On	18/03/2013	Foreign Exchange Option	13.70	Put		1,028.63950	817.260	22.23	0.00	0	200
<b>Total £ / R Option</b>									<b>0.00</b>	<b>0</b>	<b>105,900</b>	
<b>Total £ / R</b>									<b>25 757 755.20</b>	<b>1,909</b>	<b>122,338</b>	
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10770	0.10460			0.00	0	3,433
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10870	0.10580			0.00	0	20,018
<b>Total ¥ / R Future</b>									<b>0.00</b>	<b>0</b>	<b>23,451</b>	
¥ / R	On	17/09/2012	Foreign Exchange Option	0.11	Call		1.10200	12.017	15.54	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.11	Put		541.10200	242.017	15.54	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.11	Call		217.07160	321.477	17.40	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.11	Put		637.07160	451.477	17.40	0.00	0	0
<b>Total ¥ / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total ¥ / R</b>									<b>0.00</b>	<b>0</b>	<b>23,451</b>	
€ / R	On	17/09/2012	Foreign Exchange Future			10.80980	10.45900			6,720,834.40	622	23,214
€ / R	On	14/12/2012	Foreign Exchange Future			10.91580	10.57850			30,427,443.20	2,816	59,249
€ / R	On	18/03/2013	Foreign Exchange Future			11.09010	10.73420			972,468.00	90	6,219
€ / R	On	13/12/2013	Foreign Exchange Future			11.41750	11.05320			0.00	0	435

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
<b>Total € / R Future</b>										<b>38,120,745.60</b>	<b>3,528</b>	<b>89,117</b>
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,009.00000	1,359.800	15.37	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		0.00000	0.000	15.37	0.00	0	10,200
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		709.02590	1,059.800	15.80	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		0.02590	0.000	15.80	0.00	0	1,625
€ / R	On	17/09/2012	Foreign Exchange Option	9.90	Call		559.37490	909.800	16.35	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.90	Put		0.37490	0.000	16.35	0.00	0	33,360
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Call		0.06940	1.809	16.96	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Put		791.06940	442.009	16.96	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.20	Call		264.61340	609.943	17.47	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.20	Put		5.61340	0.143	17.47	0.00	0	1,500
€ / R	On	17/09/2012	Foreign Exchange Option	10.55	Call		24.40600	264.640	13.71	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.55	Put		115.40600	4.840	13.71	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	11.20	Call		0.10300	2.524	16.24	0.00	0	21,300
€ / R	On	17/09/2012	Foreign Exchange Option	11.20	Put		741.10300	392.724	16.24	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	11.10	Call		113.72850	209.643	13.20	0.00	0	750
€ / R	On	14/12/2012	Foreign Exchange Option	11.10	Put		635.22850	393.843	13.20	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	11.50	Call		63.30190	114.354	14.48	0.00	0	100
€ / R	On	14/12/2012	Foreign Exchange Option	11.50	Put		984.80190	698.554	14.48	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.82	Call		179.35290	324.170	12.50	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.82	Put		420.85290	228.370	12.50	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.95	Call		145.11460	263.456	12.73	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.95	Put		516.61460	297.656	12.73	0.00	0	100
€ / R	On	14/12/2012	Foreign Exchange Option	11.00	Call		133.76780	244.205	12.89	0.00	0	13,900
€ / R	On	14/12/2012	Foreign Exchange Option	11.00	Put		555.26780	328.405	12.89	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	9.85	Call		768.35030	1,081.540	12.77	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	9.85	Put		39.85030	15.740	12.77	0.00	0	13,800
€ / R	On	14/12/2012	Foreign Exchange Option	10.30	Call		420.11260	675.837	12.16	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.30	Put		141.61260	60.037	12.16	0.00	0	375
€ / R	On	14/12/2012	Foreign Exchange Option	10.40	Call		358.34550	595.651	12.14	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.40	Put		179.84550	79.851	12.14	0.00	0	750
€ / R	On	14/12/2012	Foreign Exchange Option	9.50	Call		1,091.82050	1,423.328	14.27	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	9.50	Put		13.32050	7.528	14.27	0.00	0	5,690
€ / R	On	18/03/2013	Foreign Exchange Option	10.97	Call		318.45670	473.881	13.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On	18/03/2013	Foreign Exchange Option	10.97	Put		554.25670	353.781	13.06	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.20	Call		652.02880	816.747	13.93	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.20	Put		798.82880	599.247	13.93	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>118,810</b>
<b>Total € / R</b>										<b>38 120 745.60</b>	<b>3,528</b>	<b>207,927</b>
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.76280	8.49290			15,770,880.00	1,800	2,912
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.77140	8.51460			25,846,720.00	2,950	11,170
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.83160	8.56150			8,761,600.00	1,000	4,174
AU\$ / R	On	16/09/2013	Foreign Exchange Future			8.90620	8.63250			0.00	0	2,150
<b>Total AU\$ / R Future</b>										<b>50,379,200.00</b>	<b>5,750</b>	<b>20,406</b>
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.42	Call		94.52730	343.473	15.24	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.42	Put		21.62730	0.673	15.24	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.46	Call		237.74270	400.907	12.07	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.46	Put		183.14270	89.507	12.07	0.00	0	0
AU\$ / R	On	18/03/2013	Foreign Exchange Option	8.51	Call		331.49920	488.766	12.16	0.00	0	0
AU\$ / R	On	18/03/2013	Foreign Exchange Option	8.51	Put		279.99920	167.166	12.16	0.00	0	0
AU\$ / R	On	16/09/2013	Foreign Exchange Option	8.89	Call		435.07880	575.593	15.92	0.00	0	0
AU\$ / R	On	16/09/2013	Foreign Exchange Option	8.89	Put		692.57880	559.393	15.92	0.00	0	0
AU\$ / R	On	16/09/2013	Foreign Exchange Option	8.90	Call		431.13560	570.880	15.92	0.00	0	0
AU\$ / R	On	16/09/2013	Foreign Exchange Option	8.90	Put		698.63560	564.680	15.92	0.00	0	0
AU\$ / R	On	16/09/2013	Foreign Exchange Option	8.91	Call		427.21950	566.196	15.92	0.00	0	0
AU\$ / R	On	16/09/2013	Foreign Exchange Option	8.91	Put		704.71950	569.996	15.92	0.00	0	0
<b>Total AU\$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>										<b>50 379 200.00</b>	<b>5,750</b>	<b>20,406</b>
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.58950	8.37290			0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.64910	8.44410			0.00	0	25
<b>Total CAD/ R Future</b>										<b>0.00</b>	<b>0</b>	<b>25</b>
CAD/ R	On	17/09/2012	Foreign Exchange Option	8.27	Call		113.29490	320.164	14.59	0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Option	8.27	Put		10.39490	0.664	14.59	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	8.35	Call		244.59480	382.270	11.56	0.00	0	0
CAD/ R	On	14/12/2012	Foreign Exchange Option	8.35	Put		150.49480	83.170	11.56	0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
<b>Total CAD/ R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>							<b>0.00</b>	<b>0</b>	<b>25</b>
CF CANDO 17/09/2012 Foreign Exchange Future			0.00030	0.02920			0.00	0	11,120
<b>Total CF CANDO CABE Future</b>							<b>0.00</b>	<b>0</b>	<b>11,120</b>
<b>Total CF CANDO CABE</b>							<b>0.00</b>	<b>0</b>	<b>11,120</b>
CF CANDO 17/09/2012 Foreign Exchange Future			0.12810	0.00470			0.00	0	7,100
<b>Total CF CANDO CABF Future</b>							<b>0.00</b>	<b>0</b>	<b>7,100</b>
<b>Total CF CANDO CABF</b>							<b>0.00</b>	<b>0</b>	<b>7,100</b>
CF CANDO 17/09/2012 Foreign Exchange Future			0.02450	0.17200			0.00	0	14,700
<b>Total CF CANDO CABG Future</b>							<b>0.00</b>	<b>0</b>	<b>14,700</b>
<b>Total CF CANDO CABG</b>							<b>0.00</b>	<b>0</b>	<b>14,700</b>
CF CANDO 17/09/2012 Foreign Exchange Future			0.00860	0.00080			0.00	0	8,000
<b>Total CF CANDO CABH Future</b>							<b>0.00</b>	<b>0</b>	<b>8,000</b>
<b>Total CF CANDO CABH</b>							<b>0.00</b>	<b>0</b>	<b>8,000</b>
CF CANDO 17/09/2012 Foreign Exchange Future			0.00010	0.01230			0.00	0	12,800
<b>Total CF CANDO CABI Future</b>							<b>0.00</b>	<b>0</b>	<b>12,800</b>
<b>Total CF CANDO CABI</b>							<b>0.00</b>	<b>0</b>	<b>12,800</b>
CF CANDO 17/09/2012 Foreign Exchange Future			0.30530	0.03500			0.00	0	4,800
<b>Total CF CANDO CABJ Future</b>							<b>0.00</b>	<b>0</b>	<b>4,800</b>
<b>Total CF CANDO CABJ</b>							<b>0.00</b>	<b>0</b>	<b>4,800</b>
CF CANDO 14/12/2012 Foreign Exchange Future			0.11490	0.06940			0.00	0	7,000
<b>Total CF CANDO CABM Future</b>							<b>0.00</b>	<b>0</b>	<b>7,000</b>
<b>Total CF CANDO CABM</b>							<b>0.00</b>	<b>0</b>	<b>7,000</b>
CF CANDO 14/12/2012 Foreign Exchange Future			0.10940	0.08170			0.00	0	14,500
<b>Total CF CANDO CABN Future</b>							<b>0.00</b>	<b>0</b>	<b>14,500</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
<b>Total CF CANDO CABN</b>							<b>0.00</b>	<b>0</b>	<b>14,500</b>
CF CANDO On 14/12/2012 Foreign Exchange Future			0.04960	0.07990			0.00	0	14,500
<b>Total CF CANDO CABO Future</b>							<b>0.00</b>	<b>0</b>	<b>14,500</b>
<b>Total CF CANDO CABO</b>							<b>0.00</b>	<b>0</b>	<b>14,500</b>
CF CANDO On 14/12/2012 Foreign Exchange Future			0.04600	0.12700			0.00	0	3,700
<b>Total CF CANDO CABP Future</b>							<b>0.00</b>	<b>0</b>	<b>3,700</b>
<b>Total CF CANDO CABP</b>							<b>0.00</b>	<b>0</b>	<b>3,700</b>
CF CANDO On 14/12/2012 Foreign Exchange Future			0.16110	0.11440			0.00	0	3,700
<b>Total CF CANDO CABR Future</b>							<b>0.00</b>	<b>0</b>	<b>3,700</b>
<b>Total CF CANDO CABR</b>							<b>0.00</b>	<b>0</b>	<b>3,700</b>
CF CANDO On 14/12/2012 Foreign Exchange Future			0.04030	0.09580			0.00	0	4,600
<b>Total CF CANDO CABS Future</b>							<b>0.00</b>	<b>0</b>	<b>4,600</b>
<b>Total CF CANDO CABS</b>							<b>0.00</b>	<b>0</b>	<b>4,600</b>
CF CANDO On 14/12/2012 Foreign Exchange Future			0.14790	0.11060			0.00	0	4,600
<b>Total CF CANDO CABT Future</b>							<b>0.00</b>	<b>0</b>	<b>4,600</b>
<b>Total CF CANDO CABT</b>							<b>0.00</b>	<b>0</b>	<b>4,600</b>
CF CANDO On 14/12/2012 Foreign Exchange Future			0.06990	0.05090			0.00	0	32,250
<b>Total CF CANDO CABX Future</b>							<b>0.00</b>	<b>0</b>	<b>32,250</b>
<b>Total CF CANDO CABX</b>							<b>0.00</b>	<b>0</b>	<b>32,250</b>
CHF / R On 17/09/2012 Foreign Exchange Future			8.93880	8.65810			0.00	0	25
CHF / R On 14/12/2012 Foreign Exchange Future			9.03160	8.76190			0.00	0	125
<b>Total CHF / R Future</b>							<b>0.00</b>	<b>0</b>	<b>150</b>
CHF / R On 17/09/2012 Foreign Exchange Option	8.91	Call		5.56550	64.471	11.69	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.91	Put		257.46550	35.672	11.69	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	9.04	Call		153.71780	253.988	14.19	0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	9.04	Put		431.81780	262.388	14.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
<b>Total CHF / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>										<b>0.00</b>	<b>0</b>	<b>150</b>
DAAY	On	19/09/2012	Foreign Exchange Future			8.76340	8.50000			0.00	0	0
<b>Total DAAZ Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DAAY	On	19/09/2012	Foreign Exchange Option	8.49	Call		0.00000	276.844	13.89	0.00	0	0
DAAY	On	19/09/2012	Foreign Exchange Option	8.49	Put		0.00000	3.444	13.89	0.00	0	0
DAAY	On	19/09/2012	Foreign Exchange Option	8.50	Call		0.00000	267.200	13.75	0.00	0	0
DAAY	On	19/09/2012	Foreign Exchange Option	8.50	Put		0.00000	3.801	13.75	0.00	0	0
DAAY	On	19/09/2012	Foreign Exchange Option	8.51	Call		0.00000	257.595	13.62	0.00	0	0
DAAY	On	19/09/2012	Foreign Exchange Option	8.51	Put		0.00000	4.195	13.62	0.00	0	0
DAAY	On	19/09/2012	Foreign Exchange Option	8.59	Call		0.00000	182.687	12.52	0.00	0	0
DAAY	On	19/09/2012	Foreign Exchange Option	8.59	Put		0.00000	9.287	12.52	26,284,800.00	3,000	3,000
DAAY	On	19/09/2012	Foreign Exchange Option	8.72	Call		0.00000	76.398	10.73	0.00	0	0
DAAY	On	19/09/2012	Foreign Exchange Option	8.72	Put		0.00000	32.998	10.73	17,523,200.00	2,000	2,000
<b>Total DAAZ Option</b>										<b>43,808,000.00</b>	<b>5,000</b>	<b>5,000</b>
<b>Total DAAZ</b>										<b>43 808 000.00</b>	<b>5,000</b>	<b>5,000</b>
DAAZ	On	19/09/2012	Foreign Exchange Future			8.38790	8.20000			0.00	0	0
<b>Total DAAZ Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DAAZ	On	19/09/2012	Foreign Exchange Option	8.19	Call		0.00000	210.826	15.90	0.00	0	0
DAAZ	On	19/09/2012	Foreign Exchange Option	8.19	Put		0.00000	12.926	15.90	0.00	0	0
DAAZ	On	19/09/2012	Foreign Exchange Option	8.20	Call		0.00000	202.200	15.87	0.00	0	0
DAAZ	On	19/09/2012	Foreign Exchange Option	8.20	Put		0.00000	14.300	15.87	0.00	0	0
DAAZ	On	19/09/2012	Foreign Exchange Option	8.21	Call		0.00000	193.693	15.83	0.00	0	0
DAAZ	On	19/09/2012	Foreign Exchange Option	8.21	Put		0.00000	15.793	15.83	0.00	0	0
DAAZ	On	19/09/2012	Foreign Exchange Option	8.34	Call		0.00000	97.279	15.31	0.00	0	0
DAAZ	On	19/09/2012	Foreign Exchange Option	8.34	Put		0.00000	49.379	15.31	41,911,500.00	5,000	5,000
DAAZ	On	19/09/2012	Foreign Exchange Option	8.39	Call		0.00000	69.020	15.12	0.00	0	0
DAAZ	On	19/09/2012	Foreign Exchange Option	8.39	Put		0.00000	71.120	15.12	16,764,600.00	2,000	2,000
<b>Total DAAZ Option</b>										<b>58,676,100.00</b>	<b>7,000</b>	<b>7,000</b>
<b>Total DAAZ</b>										<b>58 676 100.00</b>	<b>7,000</b>	<b>7,000</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Foreign Exchange Future			8.39820	8.15270			0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Future			8.43560	8.18910			0.00	0	0
DAUS	On	30/11/2012	Foreign Exchange Future			8.45650	8.21560			0.00	0	0
DAUS	On	27/12/2012	Foreign Exchange Future			8.47880	8.24160			0.00	0	0
DAUS	On	29/01/2013	Foreign Exchange Future			8.52380	8.28110			0.00	0	0
DAUS	On	26/02/2013	Foreign Exchange Future			8.56190	8.31450			0.00	0	0
<b>Total DAUS Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DAUS	On	28/09/2012	Foreign Exchange Option	7.40	Call		753.00000	998.000	19.90	0.00	0	0
DAUS	On	28/09/2012	Foreign Exchange Option	7.40	Put		0.00000	0.000	19.90	0.00	0	0
DAUS	On	28/09/2012	Foreign Exchange Option	7.72	Call		439.00000	679.000	17.52	0.00	0	0
DAUS	On	28/09/2012	Foreign Exchange Option	7.72	Put		6.00000	1.000	17.52	0.00	0	0
DAUS	On	28/09/2012	Foreign Exchange Option	7.85	Call		319.00000	551.000	16.36	0.00	0	0
DAUS	On	28/09/2012	Foreign Exchange Option	7.85	Put		16.00000	3.000	16.36	0.00	0	7,540
DAUS	On	28/09/2012	Foreign Exchange Option	8.25	Call		64.00000	195.000	15.06	0.00	0	0
DAUS	On	28/09/2012	Foreign Exchange Option	8.25	Put		161.00000	47.000	15.06	0.00	0	0
DAUS	On	28/09/2012	Foreign Exchange Option	8.51	Call		18.00000	65.000	15.84	0.00	0	0
DAUS	On	28/09/2012	Foreign Exchange Option	8.51	Put		375.00000	177.000	15.84	0.00	0	0
DAUS	On	28/09/2012	Foreign Exchange Option	8.72	Call		8.00000	24.000	17.27	0.00	0	7,540
DAUS	On	28/09/2012	Foreign Exchange Option	8.72	Put		575.00000	346.000	17.27	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	8.25	Call		154.00000	290.000	14.93	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	8.25	Put		215.00000	104.000	14.93	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	8.51	Call		82.00000	159.000	15.68	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	8.51	Put		403.00000	233.000	15.68	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	8.72	Call		50.00000	97.000	16.69	0.00	0	8,220
DAUS	On	31/10/2012	Foreign Exchange Option	8.72	Put		581.00000	381.000	16.69	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	7.40	Call		797.00000	1,038.000	16.27	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	7.40	Put		8.00000	2.000	16.27	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	7.72	Call		499.00000	725.000	14.91	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	7.72	Put		30.00000	9.000	14.91	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	7.85	Call		391.00000	604.000	14.74	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	7.85	Put		52.00000	18.000	14.74	0.00	0	8,220
DAUS	On	30/11/2012	Foreign Exchange Option	8.72	Call		96.00000	155.000	16.70	0.00	0	8,440
DAUS	On	30/11/2012	Foreign Exchange Option	8.72	Put		600.00000	419.000	16.70	0.00	0	0
DAUS	On	30/11/2012	Foreign Exchange Option	7.72	Call		549.00000	760.000	14.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
DAUS	On	30/11/2012	Foreign Exchange Option	7.72	Put		53.00000	24.000	14.63	0.00	0	0
DAUS	On	30/11/2012	Foreign Exchange Option	7.85	Call		447.00000	645.000	14.57	0.00	0	0
DAUS	On	30/11/2012	Foreign Exchange Option	7.85	Put		81.00000	39.000	14.57	0.00	0	8,440
DAUS	On	30/11/2012	Foreign Exchange Option	8.51	Call		137.00000	223.000	15.79	0.00	0	0
DAUS	On	30/11/2012	Foreign Exchange Option	8.51	Put		431.00000	277.000	15.79	0.00	0	0
DAUS	On	27/12/2012	Foreign Exchange Option	8.51	Call		185.00000	274.000	15.85	0.00	0	0
DAUS	On	27/12/2012	Foreign Exchange Option	8.51	Put		453.00000	305.000	15.85	0.00	0	0
DAUS	On	27/12/2012	Foreign Exchange Option	8.72	Call		137.00000	203.000	16.69	0.00	0	7,530
DAUS	On	27/12/2012	Foreign Exchange Option	8.72	Put		615.00000	444.000	16.69	0.00	0	0
DAUS	On	27/12/2012	Foreign Exchange Option	7.72	Call		594.00000	795.000	14.58	0.00	0	0
DAUS	On	27/12/2012	Foreign Exchange Option	7.72	Put		72.00000	36.000	14.58	0.00	0	0
DAUS	On	27/12/2012	Foreign Exchange Option	7.85	Call		494.00000	684.000	14.55	0.00	0	0
DAUS	On	27/12/2012	Foreign Exchange Option	7.85	Put		102.00000	55.000	14.55	0.00	0	7,530
DAUS	On	29/01/2013	Foreign Exchange Option	8.72	Call		0.00000	0.000		0.00	0	6,625
DAUS	On	29/01/2013	Foreign Exchange Option	8.72	Put		439.00000	196.000		0.00	0	0
DAUS	On	29/01/2013	Foreign Exchange Option	8.60	Call		0.00000	0.000		0.00	0	0
DAUS	On	29/01/2013	Foreign Exchange Option	8.60	Put		319.00000	76.000		0.00	0	0
DAUS	On	29/01/2013	Foreign Exchange Option	8.61	Call		0.00000	0.000		0.00	0	0
DAUS	On	29/01/2013	Foreign Exchange Option	8.61	Put		329.00000	86.000		0.00	0	0
DAUS	On	29/01/2013	Foreign Exchange Option	8.62	Call		0.00000	0.000		0.00	0	0
DAUS	On	29/01/2013	Foreign Exchange Option	8.62	Put		339.00000	96.000		0.00	0	0
DAUS	On	29/01/2013	Foreign Exchange Option	7.85	Call		431.00000	674.000		0.00	0	0
DAUS	On	29/01/2013	Foreign Exchange Option	7.85	Put		0.00000	0.000		0.00	0	6,625
DAUS	On	26/02/2013	Foreign Exchange Option	8.61	Call		260.00000	355.000	16.37	0.00	0	0
DAUS	On	26/02/2013	Foreign Exchange Option	8.61	Put		556.00000	403.000	16.37	0.00	0	0
DAUS	On	26/02/2013	Foreign Exchange Option	8.62	Call		257.00000	352.000	16.41	0.00	0	0
DAUS	On	26/02/2013	Foreign Exchange Option	8.62	Put		563.00000	410.000	16.41	0.00	0	0
DAUS	On	26/02/2013	Foreign Exchange Option	8.72	Call		232.00000	317.000	16.77	0.00	0	6,245
DAUS	On	26/02/2013	Foreign Exchange Option	8.72	Put		638.00000	475.000	16.77	0.00	0	0
DAUS	On	26/02/2013	Foreign Exchange Option	7.85	Call		605.00000	797.000	14.63	0.00	0	0
DAUS	On	26/02/2013	Foreign Exchange Option	7.85	Put		141.00000	85.000	14.63	0.00	0	6,245
DAUS	On	26/02/2013	Foreign Exchange Option	8.60	Call		263.00000	359.000	16.33	0.00	0	0
DAUS	On	26/02/2013	Foreign Exchange Option	8.60	Put		549.00000	397.000	16.33	0.00	0	0
<b>Total DAUS Option</b>										<b>0.00</b>	<b>0</b>	<b>89,200</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
<b>Total DAUS</b>							<b>0.00</b>	<b>0</b>	<b>89,200</b>
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.86030	6.65430			0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.89440	6.69690			0.00	0	0
<b>Total NZ\$ / R Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.59	Call		85.48630	272.524	19.21	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.59	Put		21.18630	2.224	19.21	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.68	Call		33.00700	188.580	18.87	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.68	Put		58.70700	8.280	18.87	0.00	0	10,000
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.79	Call		0.00000	100.500	18.45	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.79	Put		0.00000	30.200	18.45	68,580,000.00	10,000	10,000
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.63	Call		178.47130	315.484	10.80	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.63	Put		111.57130	51.084	10.80	0.00	0	0
<b>Total NZ\$ / R Option</b>							<b>68,580,000.00</b>	<b>10,000</b>	<b>20,000</b>
<b>Total NZ\$ / R</b>							<b>68 580 000.00</b>	<b>10,000</b>	<b>20,000</b>
RAIN On 17/09/2012 Foreign Exchange Future			16,481.00000	15,971.56000			0.00	0	0
<b>Total RAIN Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R On 17/09/2012 Foreign Exchange Future			1.32520	1.28460			0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Future			1.32750	1.28920			0.00	0	0
<b>Total YUAN/R Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R On 17/09/2012 Foreign Exchange Option	1.33	Call		4.66790	65.816	14.15	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.33	Put		458.66790	113.816	14.15	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.34	Call		213.44470	349.227	15.22	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.34	Put		721.44470	474.227	15.22	0.00	0	0
<b>Total YUAN/R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total YUAN/R</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
<b>Total Futures</b>							<b>1 808 362 442.30</b>	<b>74,712</b>	<b>670,414</b>
<b>Total Options</b>							<b>435 944 780.00</b>	<b>22,316</b>	<b>792,779</b>
<b>Grand Total:</b>							<b>2,244,307,222.30</b>	<b>97,028</b>	<b>1,463,193</b>