



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Derivatives Daily MTM Report

Daily summary for: 12/10/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012			8.69440	8.77730			197,664,482.40	22,924	321,407
\$ / R	On	18/03/2013			8.80680	8.89030			44,777,161.80	5,193	38,491
\$ / R	On	14/06/2013			8.90540	8.98920			6,122,046.00	710	14,179
\$ / R	On	13/12/2013			9.06670	9.15050			0.00	0	542
\$ / R	On	12/12/2014			9.22720	9.30220			0.00	0	0
Total \$ / R Future									248,563,690.20	28,827	374,619
\$ / R	On	14/12/2012	7.80	Call		986.62950	905.110	15.70	0.00	0	0
\$ / R	On	14/12/2012	7.80	Put		9.32950	10.710	15.70	0.00	0	43,500
\$ / R	On	14/12/2012	7.95	Call		843.14840	764.085	15.43	0.00	0	0
\$ / R	On	14/12/2012	7.95	Put		15.84840	19.685	15.43	0.00	0	15,000
\$ / R	On	14/12/2012	8.00	Call		796.96420	718.757	15.42	0.00	0	300
\$ / R	On	14/12/2012	8.00	Put		19.66420	24.357	15.42	0.00	0	12,540
\$ / R	On	14/12/2012	11.10	Call		10.85070	8.395	28.54	0.00	0	0
\$ / R	On	14/12/2012	11.10	Put		2,333.55070	2,413.995	28.54	0.00	0	0
\$ / R	On	14/12/2012	9.25	Call		118.24890	95.127	19.70	0.00	0	9,250
\$ / R	On	14/12/2012	9.25	Put		590.94890	650.727	19.70	0.00	0	0
\$ / R	On	14/12/2012	9.50	Call		80.95930	64.653	21.06	0.00	0	1,300
\$ / R	On	14/12/2012	9.50	Put		803.65930	870.253	21.06	0.00	0	0
\$ / R	On	14/12/2012	10.40	Call		24.95890	19.668	25.72	0.00	0	0
\$ / R	On	14/12/2012	10.40	Put		1,647.65890	1,725.268	25.72	0.00	0	0
\$ / R	On	14/12/2012	9.10	Call		150.40150	121.635	18.91	0.00	0	1,540
\$ / R	On	14/12/2012	9.10	Put		473.10150	527.236	18.91	0.00	0	0
\$ / R	On	14/12/2012	9.20	Call		127.86470	103.076	19.43	0.00	0	1,000

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	9.20	Put		550.56470	608.676	19.43	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.23	Call		121.99470	98.219	19.59	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.23	Put		574.69470	633.819	19.59	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.90	Call		208.65210	171.179	17.92	0.00	0	1,000
\$ / R	On	14/12/2012	Foreign Exchange Option	8.90	Put		331.35210	376.779	17.92	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Call		177.11330	144.210	18.42	0.00	0	22,500
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Put		399.81330	449.811	18.42	0.00	0	700
\$ / R	On	14/12/2012	Foreign Exchange Option	9.01	Call		174.23570	141.767	18.46	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.01	Put		406.93570	457.367	18.46	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.75	Call		266.49310	221.437	17.18	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.75	Put		239.19310	277.037	17.18	0.00	0	2,700
\$ / R	On	14/12/2012	Foreign Exchange Option	8.80	Call		245.69820	203.253	17.42	0.00	0	1,000
\$ / R	On	14/12/2012	Foreign Exchange Option	8.80	Put		268.39820	308.853	17.42	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	8.82	Call		237.81560	196.393	17.52	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.82	Put		280.51560	321.993	17.52	0.00	0	200
\$ / R	On	14/12/2012	Foreign Exchange Option	8.50	Call		402.36160	342.430	16.31	0.00	0	50
\$ / R	On	14/12/2012	Foreign Exchange Option	8.50	Put		125.06160	148.030	16.31	0.00	0	3,500
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Call		342.94100	288.336	16.62	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Put		165.64100	193.936	16.62	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.70	Call		290.31700	241.177	16.93	0.00	0	44,500
\$ / R	On	14/12/2012	Foreign Exchange Option	8.70	Put		213.01700	246.777	16.93	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Call		541.43580	471.986	15.70	0.00	0	3,000
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Put		64.13580	77.586	15.70	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	8.32	Call		526.35860	457.764	15.76	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.32	Put		69.05860	83.365	15.76	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.35	Call		504.21500	436.950	15.85	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.35	Put		76.91500	92.550	15.85	0.00	0	400
\$ / R	On	14/12/2012	Foreign Exchange Option	8.05	Call		751.50410	674.289	15.41	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.05	Put		24.20410	29.889	15.41	0.00	0	20,000
\$ / R	On	14/12/2012	Foreign Exchange Option	8.10	Call		706.86060	630.786	15.41	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.10	Put		29.56060	36.386	15.41	0.00	0	3,000
\$ / R	On	14/12/2012	Foreign Exchange Option	8.25	Call		580.19620	508.723	15.55	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.25	Put		52.89620	64.323	15.55	0.00	0	2,500
\$ / R	On	18/03/2013	Foreign Exchange Option	10.20	Call		130.80090	114.916	22.34	0.00	0	500
\$ / R	On	18/03/2013	Foreign Exchange Option	10.20	Put		1,440.50090	1,508.116	22.34	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	10.55	Call		101.35470	89.212	23.59	0.00	0	250
\$ / R	On	18/03/2013	Foreign Exchange Option	10.55	Put		1,761.05470	1,832.412	23.59	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	10.85	Call		82.61550	72.441	24.58	0.00	0	250
\$ / R	On	18/03/2013	Foreign Exchange Option	10.85	Put		2,042.31550	2,115.641	24.58	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.35	Call		266.60400	235.582	19.25	0.00	0	200
\$ / R	On	18/03/2013	Foreign Exchange Option	9.35	Put		726.30400	778.782	19.25	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.55	Call		223.12650	196.721	19.99	0.00	0	500
\$ / R	On	18/03/2013	Foreign Exchange Option	9.55	Put		882.82650	939.921	19.99	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	10.00	Call		153.01920	134.409	21.62	0.00	0	21,000
\$ / R	On	18/03/2013	Foreign Exchange Option	10.00	Put		1,262.71920	1,327.609	21.62	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.85	Call		427.19020	381.126	17.43	0.00	0	200
\$ / R	On	18/03/2013	Foreign Exchange Option	8.85	Put		386.89020	424.326	17.43	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.00	Call		369.87810	328.843	17.97	0.00	0	21,000
\$ / R	On	18/03/2013	Foreign Exchange Option	9.00	Put		479.57810	522.043	17.97	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		336.40090	298.385	18.33	0.00	0	10,000
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		546.10090	591.585	18.33	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		879.61970	807.576	15.61	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		89.31970	100.776	15.61	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.50	Call		598.95180	541.401	16.26	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.50	Put		208.65180	234.601	16.26	0.00	0	3,376
\$ / R	On	18/03/2013	Foreign Exchange Option	8.75	Call		470.69430	421.195	17.08	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.75	Put		330.39430	364.395	17.08	0.00	0	200
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		960.08150	886.297	15.55	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		69.78150	79.497	15.55	0.00	0	10,000
\$ / R	On	14/06/2013	Foreign Exchange Option	8.75	Call		625.37990	577.208	17.19	0.00	0	0
\$ / R	On	14/06/2013	Foreign Exchange Option	8.75	Put		386.17990	421.808	17.19	0.00	0	0
\$ / R	On	14/06/2013	Foreign Exchange Option	8.76	Call		620.83790	572.939	17.23	0.00	0	0
\$ / R	On	14/06/2013	Foreign Exchange Option	8.76	Put		391.63790	427.539	17.23	0.00	0	0
\$ / R	On	14/06/2013	Foreign Exchange Option	8.74	Call		629.96090	581.515	17.16	0.00	0	0
\$ / R	On	14/06/2013	Foreign Exchange Option	8.74	Put		380.76090	416.115	17.16	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.69	Call		553.39600	520.599	19.66	0.00	0	750
\$ / R	On	13/12/2013	Foreign Exchange Option	9.69	Put		1,092.89600	1,143.899	19.66	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	10.27	Call		426.33860	400.819	21.02	0.00	0	750
\$ / R	On	13/12/2013	Foreign Exchange Option	10.27	Put		1,545.83860	1,604.119	21.02	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Call		1,338.77010	1,268.181	15.98	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	13/12/2013	Foreign Exchange Option	8.00	Put		188.27010	201.481	15.98	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.75	Call		879.68460	831.998	17.24	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.75	Put		479.18460	515.298	17.24	0.00	0	750
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Call		776.38240	734.098	17.99	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Put		625.88240	667.398	17.99	0.00	0	750
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,648.75160	1,592.694	16.68	0.00	0	200
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		346.55160	365.494	16.68	0.00	0	0
Total \$ / R Option										0.00	0	272,636
Total \$ / R										248 563 690.20	28,827	647,255
\$ / R MAXOn	14/12/2012	Foreign Exchange Future				8.69440	8.77730			1,724,520.00	2	1,306
\$ / R MAXOn	18/03/2013	Foreign Exchange Future				8.80680	8.89030			0.00	0	10
\$ / R MAXOn	14/06/2013	Foreign Exchange Future				8.90540	8.98920			0.00	0	5
Total \$ / R MAXI Future										1,724,520.00	2	1,321
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	8.30	Call			53,999.18480	47,122.147	15.63	0.00	0	158
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	8.30	Put			6,269.18480	7,682.147	15.63	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	8.59	Call			34,786.12490	29,315.639	16.57	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	8.59	Put			16,056.12490	18,875.639	16.57	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	8.80	Call			24,569.82040	20,325.274	17.42	0.00	0	158
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	8.80	Put			26,839.82040	30,885.274	17.42	0.00	0	0
\$ / R MAXOn	18/03/2013	Foreign Exchange Option	8.69	Call			49,886.35090	44,746.577	16.88	0.00	0	0
\$ / R MAXOn	18/03/2013	Foreign Exchange Option	8.69	Put			29,856.35090	33,066.577	16.88	0.00	0	0
\$ / R MAXOn	14/06/2013	Foreign Exchange Option	8.76	Call			62,083.79050	57,293.895	17.23	0.00	0	0
\$ / R MAXOn	14/06/2013	Foreign Exchange Option	8.76	Put			39,163.79050	42,753.895	17.23	0.00	0	0
\$ / R MAXOn	14/06/2013	Foreign Exchange Option	8.74	Call			62,996.08990	58,151.487	17.16	0.00	0	0
\$ / R MAXOn	14/06/2013	Foreign Exchange Option	8.74	Put			38,076.08990	41,611.487	17.16	0.00	0	0
\$ / R MAXOn	14/06/2013	Foreign Exchange Option	8.75	Call			62,537.98700	57,720.783	17.19	0.00	0	0
\$ / R MAXOn	14/06/2013	Foreign Exchange Option	8.75	Put			38,617.98700	42,180.783	17.19	0.00	0	0
Total \$ / R MAXI Option										0.00	0	316
Total \$ / R MAXI										1 724 520.00	2	1,637
£ / R	On	14/12/2012	Foreign Exchange Future				13.97890	14.07920		180,267.10	13	14,329
£ / R	On	18/03/2013	Foreign Exchange Future				14.15460	14.25500		0.00	0	4,540
£ / R	On	14/06/2013	Foreign Exchange Future				14.30730	14.40840		0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Total £ / R Future										180,267.10	13	18,929
£ / R	On	14/12/2012	Foreign Exchange Option	12.25	Call		1,835.83950	1,736.681	16.04	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.25	Put		6.63950	7.781	16.04	0.00	0	11,100
£ / R	On	14/12/2012	Foreign Exchange Option	13.37	Call		788.85690	705.465	13.71	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	13.37	Put		79.65690	96.565	13.71	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	13.55	Call		653.44220	577.607	13.95	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	13.55	Put		124.24220	148.707	13.95	0.00	0	100
£ / R	On	14/12/2012	Foreign Exchange Option	13.70	Call		552.93300	482.993	14.16	0.00	0	100
£ / R	On	14/12/2012	Foreign Exchange Option	13.70	Put		173.73300	204.093	14.16	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	13.95	Call		409.70290	350.120	14.50	0.00	0	11,100
£ / R	On	14/12/2012	Foreign Exchange Option	13.95	Put		280.50290	321.220	14.50	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	14.20	Call		299.02020	254.905	15.19	0.00	0	100
£ / R	On	14/12/2012	Foreign Exchange Option	14.20	Put		419.82020	476.005	15.19	0.00	0	0
£ / R	On	18/03/2013	Foreign Exchange Option	14.40	Call		509.07990	458.198	15.33	0.00	0	200
£ / R	On	18/03/2013	Foreign Exchange Option	14.40	Put		654.07990	703.598	15.33	0.00	0	0
£ / R	On	18/03/2013	Foreign Exchange Option	13.53	Call		946.36760	872.267	13.79	0.00	0	0
£ / R	On	18/03/2013	Foreign Exchange Option	13.53	Put		221.36760	247.667	13.79	0.00	0	0
£ / R	On	18/03/2013	Foreign Exchange Option	13.70	Call		840.65310	771.402	14.07	0.00	0	0
£ / R	On	18/03/2013	Foreign Exchange Option	13.70	Put		285.65310	316.802	14.07	0.00	0	200
£ / R	On	18/03/2013	Foreign Exchange Option	13.90	Call		729.61600	665.181	14.40	0.00	0	200
£ / R	On	18/03/2013	Foreign Exchange Option	13.90	Put		374.61600	410.581	14.40	0.00	0	0
£ / R	On	14/06/2013	Foreign Exchange Option	13.79	Call		1,010.85600	943.826	14.23	0.00	0	0
£ / R	On	14/06/2013	Foreign Exchange Option	13.79	Put		392.45600	426.526	14.23	0.00	0	0
£ / R	On	14/06/2013	Foreign Exchange Option	13.80	Call		1,005.33200	938.516	14.24	0.00	0	0
£ / R	On	14/06/2013	Foreign Exchange Option	13.80	Put		396.93200	431.216	14.24	0.00	0	0
£ / R	On	14/06/2013	Foreign Exchange Option	13.81	Call		999.83550	933.233	14.26	0.00	0	0
£ / R	On	14/06/2013	Foreign Exchange Option	13.81	Put		401.43550	435.933	14.26	0.00	0	0
£ / R	On	14/06/2013	Foreign Exchange Option	12.00	Call		2,456.77190	2,359.575	14.82	0.00	0	0
£ / R	On	14/06/2013	Foreign Exchange Option	12.00	Put		48.37190	52.275	14.82	0.00	0	699
£ / R	On	14/06/2013	Foreign Exchange Option	13.00	Call		1,559.05190	1,473.499	13.67	0.00	0	0
£ / R	On	14/06/2013	Foreign Exchange Option	13.00	Put		150.65190	166.199	13.67	0.00	0	699
Total £ / R Option										0.00	0	24,498
Total £ / R										180 267.10	13	43,427

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 Future			0.11100	0.11180			0.00	0	20,211
¥ / R	On	18/03/2013	Foreign Exchange Future			0.11250	0.11340			277,252.50	25	1,868
Total ¥ / R Future										277,252.50	25	22,079
¥ / R	On	14/12/2012	Foreign Exchange Option	0.11	Call		420.71310	371.822	17.44	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.11	Put		240.71310	271.822	17.44	0.00	0	0
¥ / R	On	18/03/2013	Foreign Exchange Option	0.09	Call		2,352.33370	2,263.772	18.07	0.00	0	0
¥ / R	On	18/03/2013	Foreign Exchange Option	0.09	Put		12.33370	13.772	18.07	0.00	0	0
¥ / R	On	18/03/2013	Foreign Exchange Option	0.10	Call		1,433.82440	1,353.065	17.91	0.00	0	0
¥ / R	On	18/03/2013	Foreign Exchange Option	0.10	Put		93.82440	103.065	17.91	0.00	0	0
¥ / R	On	18/03/2013	Foreign Exchange Option	0.11	Call		731.61240	673.589	18.54	0.00	0	0
¥ / R	On	18/03/2013	Foreign Exchange Option	0.11	Put		391.61240	423.589	18.54	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										277 252.50	25	22,079
€ / R	On	14/12/2012	Foreign Exchange Future			11.27850	11.36810			693,122.80	62	73,917
€ / R	On	18/03/2013	Foreign Exchange Future			11.43610	11.52660			212,408.60	19	11,558
€ / R	On	14/06/2013	Foreign Exchange Future			11.57430	11.66550			0.00	0	140
€ / R	On	13/12/2013	Foreign Exchange Future			11.80280	11.89550			0.00	0	435
Total € / R Future										905,531.40	81	86,050
€ / R	On	14/12/2012	Foreign Exchange Option	9.50	Call		1,870.05670	1,781.564	18.15	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	9.50	Put		1.95670	3.064	18.15	0.00	0	5,690
€ / R	On	14/12/2012	Foreign Exchange Option	9.85	Call		1,522.27780	1,434.317	16.20	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	9.85	Put		4.17780	5.817	16.20	0.00	0	13,800
€ / R	On	14/12/2012	Foreign Exchange Option	11.50	Call		242.43780	204.960	16.05	0.00	0	100
€ / R	On	14/12/2012	Foreign Exchange Option	11.50	Put		374.33780	426.459	16.05	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.95	Call		526.86790	463.113	14.52	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.95	Put		108.76790	134.613	14.52	0.00	0	100
€ / R	On	14/12/2012	Foreign Exchange Option	11.00	Call		493.54280	431.950	14.64	0.00	0	13,900
€ / R	On	14/12/2012	Foreign Exchange Option	11.00	Put		125.44280	153.450	14.64	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	11.10	Call		431.41940	374.181	14.87	0.00	0	750
€ / R	On	14/12/2012	Foreign Exchange Option	11.10	Put		163.31940	195.681	14.87	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.30	Call		1,081.56180	996.442	14.36	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.30	Put		13.46180	17.942	14.36	0.00	0	375

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	10.40	Call		987.36150	903.618	14.25	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.40	Put		19.26150	25.118	14.25	0.00	0	750
€ / R	On	14/12/2012	Foreign Exchange Option	10.82	Call		620.39630	551.180	14.21	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.82	Put		72.29630	92.680	14.21	0.00	0	0
€ / R	On	18/03/2013	Foreign Exchange Option	10.97	Call		758.98870	696.052	14.43	0.00	0	0
€ / R	On	18/03/2013	Foreign Exchange Option	10.97	Put		202.38870	229.952	14.43	0.00	0	0
€ / R	On	18/03/2013	Foreign Exchange Option	12.64	Call		189.27790	172.066	18.70	0.00	0	27,600
€ / R	On	18/03/2013	Foreign Exchange Option	12.64	Put		1,302.67790	1,375.966	18.70	0.00	0	0
€ / R	On	14/06/2013	Foreign Exchange Option	11.24	Call		796.37200	741.221	14.98	0.00	0	0
€ / R	On	14/06/2013	Foreign Exchange Option	11.24	Put		370.87200	406.921	14.98	0.00	0	0
€ / R	On	14/06/2013	Foreign Exchange Option	11.25	Call		791.27220	736.354	15.01	0.00	0	0
€ / R	On	14/06/2013	Foreign Exchange Option	11.25	Put		375.77220	412.054	15.01	0.00	0	0
€ / R	On	14/06/2013	Foreign Exchange Option	11.26	Call		786.20510	731.522	15.03	0.00	0	0
€ / R	On	14/06/2013	Foreign Exchange Option	11.26	Put		380.70510	417.222	15.03	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.20	Call		1,130.48400	1,069.672	14.71	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.20	Put		434.98400	466.872	14.71	0.00	0	0
Total € / R Option										0.00	0	63,065
Total € / R										905 531.40	81	149,115
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.85720	8.97550			450,156.60	51	10,635
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.90740	9.02550			0.00	0	4,458
AU\$ / R	On	14/06/2013	Foreign Exchange Future			8.95150	9.06870			0.00	0	11
AU\$ / R	On	16/09/2013	Foreign Exchange Future			8.99810	9.11530			0.00	0	2,150
Total AU\$ / R Future										450,156.60	51	17,254
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.46	Call		540.38910	436.186	11.70	0.00	0	0
AU\$ / R	On	14/12/2012	Foreign Exchange Option	8.46	Put		24.88910	38.986	11.70	0.00	0	0
AU\$ / R	On	18/03/2013	Foreign Exchange Option	8.51	Call		606.90740	521.472	12.24	0.00	0	0
AU\$ / R	On	18/03/2013	Foreign Exchange Option	8.51	Put		91.40740	124.072	12.24	0.00	0	0
AU\$ / R	On	14/06/2013	Foreign Exchange Option	8.75	Call		318.70000	201.500		0.00	0	0
AU\$ / R	On	14/06/2013	Foreign Exchange Option	8.75	Put		0.00000	0.000		0.00	0	0
AU\$ / R	On	14/06/2013	Foreign Exchange Option	8.76	Call		308.70000	191.500		0.00	0	0
AU\$ / R	On	14/06/2013	Foreign Exchange Option	8.76	Put		0.00000	0.000		0.00	0	0
AU\$ / R	On	14/06/2013	Foreign Exchange Option	8.74	Call		328.70000	211.500		0.00	0	0
AU\$ / R	On	14/06/2013	Foreign Exchange Option	8.74	Put		0.00000	0.000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R On 16/09/2013 Foreign Exchange Option	8.89	Call		574.23080	510.918	13.24	0.00	0	0
AU\$ / R On 16/09/2013 Foreign Exchange Option	8.89	Put		348.93080	402.818	13.24	0.00	0	0
AU\$ / R On 16/09/2013 Foreign Exchange Option	8.90	Call		569.20300	506.295	13.25	0.00	0	0
AU\$ / R On 16/09/2013 Foreign Exchange Option	8.90	Put		353.90300	408.195	13.25	0.00	0	0
AU\$ / R On 16/09/2013 Foreign Exchange Option	8.91	Call		564.21260	501.711	13.26	0.00	0	0
AU\$ / R On 16/09/2013 Foreign Exchange Option	8.91	Put		358.91260	413.611	13.26	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							450 156.60	51	17,254
CAD/ R On 14/12/2012 Foreign Exchange Future			8.87240	8.97470			0.00	0	25
CAD/ R On 18/03/2013 Foreign Exchange Future			8.96640	9.06850			0.00	0	0
Total CAD/ R Future							0.00	0	25
CAD/ R On 14/12/2012 Foreign Exchange Option	8.35	Call		660.29950	568.586	14.91	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	8.35	Put		35.59950	46.186	14.91	0.00	0	0
CAD/ R On 18/03/2013 Foreign Exchange Option	8.64	Call		576.81840	504.907	13.69	0.00	0	0
CAD/ R On 18/03/2013 Foreign Exchange Option	8.64	Put		148.31840	178.507	13.69	0.00	0	0
CAD/ R On 18/03/2013 Foreign Exchange Option	8.65	Call		570.28320	498.816	13.71	0.00	0	0
CAD/ R On 18/03/2013 Foreign Exchange Option	8.65	Put		151.78320	182.416	13.71	0.00	0	0
CAD/ R On 18/03/2013 Foreign Exchange Option	8.66	Call		563.79850	492.777	13.72	0.00	0	0
CAD/ R On 18/03/2013 Foreign Exchange Option	8.66	Put		155.29850	186.377	13.72	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							0.00	0	25
CF CANDO On 14/12/2012 Foreign Exchange Future			0.18080	0.20550			0.00	0	7,000
Total CF CANDO CABM Future							0.00	0	7,000
Total CF CANDO CABM							0.00	0	7,000
CF CANDO On 14/12/2012 Foreign Exchange Future			0.13600	0.12660			0.00	0	0
Total CF CANDO CABN Future							0.00	0	0
Total CF CANDO CABN							0.00	0	0
CF CANDO On 14/12/2012 Foreign Exchange Future			0.01850	0.01360			0.00	0	0
Total CF CANDO CABO Future							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Total CF CANDO CABO							0.00	0	0
CF CANDO On 14/12/2012 Foreign Exchange Future			0.01890	0.01610			0.00	0	0
Total CF CANDO CABP Future							0.00	0	0
Total CF CANDO CABP							0.00	0	0
CF CANDO On 14/12/2012 Foreign Exchange Future			0.14950	0.14240			0.00	0	0
Total CF CANDO CABR Future							0.00	0	0
Total CF CANDO CABR							0.00	0	0
CF CANDO On 14/12/2012 Foreign Exchange Future			0.00910	0.00660			0.00	0	0
Total CF CANDO CABS Future							0.00	0	0
Total CF CANDO CABS							0.00	0	0
CF CANDO On 14/12/2012 Foreign Exchange Future				0.00000			0.00	0	0
Total CF CANDO CABT Future							0.00	0	0
Total CF CANDO CABT							0.00	0	0
CF CANDO On 14/12/2012 Foreign Exchange Future			0.15440	0.14020			0.00	0	14,500
Total CF CANDO CABU Future							0.00	0	14,500
Total CF CANDO CABU							0.00	0	14,500
CF CANDO On 14/12/2012 Foreign Exchange Future			0.16840	0.15840			0.00	0	3,700
Total CF CANDO CABV Future							0.00	0	3,700
Total CF CANDO CABV							0.00	0	3,700
CF CANDO On 14/12/2012 Foreign Exchange Future			0.00910	0.00660			0.00	0	4,600
Total CF CANDO CABW Future							0.00	0	4,600
Total CF CANDO CABW							0.00	0	4,600
CF CANDO On 14/12/2012 Foreign Exchange Future			0.08030	0.07360			0.00	0	32,250
Total CF CANDO CABX Future							0.00	0	32,250
Total CF CANDO CABX							0.00	0	32,250

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CF CANDO	On 14/12/2012	Foreign Exchange Future			0.21690	0.23980			0.00	0	13,800
Total CF CANDO CABY Future									0.00	0	13,800
Total CF CANDO CABY									0.00	0	13,800
CF CANDO	On 14/12/2012	Foreign Exchange Future			0.05790	0.06430			0.00	0	52,500
Total CF CANDO CABZ Future									0.00	0	52,500
Total CF CANDO CABZ									0.00	0	52,500
CHF / R	On 14/12/2012	Foreign Exchange Future			9.33380	9.39660			0.00	0	125
CHF / R	On 18/03/2013	Foreign Exchange Future			9.47060	9.53450			462,435.00	50	100
Total CHF / R Future									462,435.00	50	225
CHF / R	On 14/12/2012	Foreign Exchange Option	9.04	Call		449.76560	399.140	14.58	0.00	0	0
CHF / R	On 14/12/2012	Foreign Exchange Option	9.04	Put		93.16560	105.340	14.58	0.00	0	0
CHF / R	On 18/03/2013	Foreign Exchange Option	9.14	Call		614.58840	559.193	15.23	0.00	0	0
CHF / R	On 18/03/2013	Foreign Exchange Option	9.14	Put		220.08840	228.593	15.23	0.00	0	0
CHF / R	On 18/03/2013	Foreign Exchange Option	9.15	Call		608.85510	553.671	15.26	0.00	0	0
CHF / R	On 18/03/2013	Foreign Exchange Option	9.15	Put		224.35510	233.071	15.26	0.00	0	0
CHF / R	On 18/03/2013	Foreign Exchange Option	9.16	Call		603.16980	548.197	15.29	0.00	0	0
CHF / R	On 18/03/2013	Foreign Exchange Option	9.16	Put		228.66980	237.597	15.29	0.00	0	0
Total CHF / R Option									0.00	0	0
Total CHF / R									462 435.00	50	225
DABE	On 02/11/2012	Foreign Exchange Future			8.64320	8.72580			0.00	0	0
Total DABE Future									0.00	0	0
DABE	On 02/11/2012	Foreign Exchange Option	8.43	Call		333.74180	265.186	16.18	0.00	0	0
DABE	On 02/11/2012	Foreign Exchange Option	8.43	Put		37.94180	51.986	16.18	0.00	0	0
DABE	On 02/11/2012	Foreign Exchange Option	8.44	Call		326.05150	258.117	16.21	0.00	0	0
DABE	On 02/11/2012	Foreign Exchange Option	8.44	Put		40.25150	54.917	16.21	0.00	0	0
DABE	On 02/11/2012	Foreign Exchange Option	8.45	Call		318.45810	251.157	16.24	0.00	0	0
DABE	On 02/11/2012	Foreign Exchange Option	8.45	Put		42.65810	57.957	16.24	0.00	0	0
DABE	On 02/11/2012	Foreign Exchange Option	8.60	Call		217.05210	160.622	16.72	0.00	0	10,000
DABE	On 02/11/2012	Foreign Exchange Option	8.60	Put		91.25210	117.422	16.72	0.00	0	0
DABE	On 02/11/2012	Foreign Exchange Option	8.75	Call		140.25620	99.483	17.63	215,565,000.00	25,000	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
DABE	On	02/11/2012	Foreign Exchange Option	8.75	Put		164.45620	206.283	17.63	0.00	0	0
Total DABE Option										215,565,000.00	25,000	10,000
Total DABE										215 565 000.00	25,000	10,000
DABG	On	07/11/2012	Foreign Exchange Future			8.64930	8.73190			0.00	0	0
Total DABG Future										0.00	0	0
DABG	On	07/11/2012	Foreign Exchange Option	8.49	Call		304.58700	240.859	16.19	0.00	0	0
DABG	On	07/11/2012	Foreign Exchange Option	8.49	Put		62.68700	81.559	16.19	0.00	0	0
DABG	On	07/11/2012	Foreign Exchange Option	8.50	Call		297.67180	234.593	16.23	0.00	0	0
DABG	On	07/11/2012	Foreign Exchange Option	8.50	Put		65.77180	85.293	16.23	0.00	0	0
DABG	On	07/11/2012	Foreign Exchange Option	8.51	Call		290.85510	228.434	16.26	0.00	0	0
DABG	On	07/11/2012	Foreign Exchange Option	8.51	Put		68.95510	89.134	16.26	0.00	0	0
DABG	On	07/11/2012	Foreign Exchange Option	8.70	Call		180.54710	133.442	17.05	0.00	0	15,000
DABG	On	07/11/2012	Foreign Exchange Option	8.70	Put		148.64710	184.142	17.05	0.00	0	0
Total DABG Option										0.00	0	15,000
Total DABG										0.00	0	15,000
DABH	On	12/10/2012	Foreign Exchange Future			8.60340	8.70730			105,821,820.00	12,300	0
Total DABH Future										105,821,820.00	12,300	0
DABH	On	12/10/2012	Foreign Exchange Option	8.49	Call		217.85950	113.400	15.53	0.00	0	0
DABH	On	12/10/2012	Foreign Exchange Option	8.49	Put		0.55950	0.000	15.53	0.00	0	0
DABH	On	12/10/2012	Foreign Exchange Option	8.50	Call		208.01230	103.400	15.53	0.00	0	0
DABH	On	12/10/2012	Foreign Exchange Option	8.50	Put		0.71230	0.000	15.53	0.00	0	0
DABH	On	12/10/2012	Foreign Exchange Option	8.51	Call		198.20280	93.400	15.53	0.00	0	0
DABH	On	12/10/2012	Foreign Exchange Option	8.51	Put		0.90280	0.000	15.53	0.00	0	0
DABH	On	12/10/2012	Foreign Exchange Option	8.80	Call		10.77400	0.000	15.53	0.00	0	0
DABH	On	12/10/2012	Foreign Exchange Option	8.80	Put		103.47400	196.600	15.53	0.00	0	0
DABH	On	12/10/2012	Foreign Exchange Option	8.60	Call		113.50680	3.400	15.53	0.00	0	0
DABH	On	12/10/2012	Foreign Exchange Option	8.60	Put		6.20680	0.000	15.53	0.00	0	0
DABH	On	12/10/2012	Foreign Exchange Option	8.70	Call		39.73610	0.000	15.53	0.00	0	0
DABH	On	12/10/2012	Foreign Exchange Option	8.70	Put		32.43610	96.600	15.53	0.00	0	0
DABH	On	12/10/2012	Foreign Exchange Option	8.75	Call		21.16870	0.000	15.53	0.00	0	0
DABH	On	12/10/2012	Foreign Exchange Option	8.75	Put		63.86870	146.600	15.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Total DABH Option										0.00	0	0
Total DABH										105 821 820.00	12,300	0
DABI	On	12/10/2012	Foreign Exchange Future			7.05000	7.12390			0.00	0	0
Total DABI Future										0.00	0	0
DABI	On	12/10/2012	Foreign Exchange Option	6.99	Call		134.88950	60.000	14.14	0.00	0	0
DABI	On	12/10/2012	Foreign Exchange Option	6.99	Put		0.98950	0.000	14.14	0.00	0	0
DABI	On	12/10/2012	Foreign Exchange Option	7.00	Call		125.22560	50.000	14.14	0.00	0	0
DABI	On	12/10/2012	Foreign Exchange Option	7.00	Put		1.32560	0.000	14.14	0.00	0	0
DABI	On	12/10/2012	Foreign Exchange Option	7.01	Call		115.66410	40.000	14.14	0.00	0	0
DABI	On	12/10/2012	Foreign Exchange Option	7.01	Put		1.76410	0.000	14.14	0.00	0	0
DABI	On	12/10/2012	Foreign Exchange Option	7.11	Call		34.57320	0.000	14.14	0.00	0	0
DABI	On	12/10/2012	Foreign Exchange Option	7.11	Put		20.67320	60.000	14.14	0.00	0	0
Total DABI Option										0.00	0	0
Total DABI										0.00	0	0
DABJ	On	15/10/2012	Foreign Exchange Future			8.82700	8.94590			0.00	0	3,000
Total DABJ Future										0.00	0	3,000
DABJ	On	15/10/2012	Foreign Exchange Option	8.89	Call		77.47660	16.308	12.55	0.00	0	0
DABJ	On	15/10/2012	Foreign Exchange Option	8.89	Put		21.57660	79.308	12.55	0.00	0	0
DABJ	On	15/10/2012	Foreign Exchange Option	8.90	Call		70.23830	14.383	12.77	0.00	0	0
DABJ	On	15/10/2012	Foreign Exchange Option	8.90	Put		24.33830	87.383	12.77	0.00	0	0
DABJ	On	15/10/2012	Foreign Exchange Option	8.91	Call		63.29970	12.685	13.00	0.00	0	0
DABJ	On	15/10/2012	Foreign Exchange Option	8.91	Put		27.39970	95.685	13.00	0.00	0	0
DABJ	On	15/10/2012	Foreign Exchange Option	9.09	Call		9.42860	1.527	17.04	0.00	0	0
DABJ	On	15/10/2012	Foreign Exchange Option	9.09	Put		153.52860	264.527	17.04	0.00	0	3,000
Total DABJ Option										0.00	0	3,000
Total DABJ										0.00	0	6,000
DAUS	On	31/10/2012	Foreign Exchange Future			8.64080	8.72330			0.00	0	0
DAUS	On	30/11/2012	Foreign Exchange Future			8.67730	8.76010			0.00	0	0
DAUS	On	27/12/2012	Foreign Exchange Future			8.71090	8.79400			0.00	0	0
DAUS	On	29/01/2013	Foreign Exchange Future			8.75180	8.83510			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	26/02/2013	Foreign Exchange Future			8.78390	8.86730			0.00	0	0
DAUS	On	26/03/2013	Foreign Exchange Future			8.81600	8.89960			0.00	0	0
DAUS	On	26/04/2013	Foreign Exchange Future			8.85110	8.93480			0.00	0	0
Total DAUS Future										0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	7.40	Call		1,323.36250	1,240.866	21.09	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	7.40	Put		0.06250	0.066	21.09	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	7.72	Call		1,003.87540	921.507	19.66	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	7.72	Put		0.57540	0.707	19.66	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	7.85	Call		874.64180	792.352	18.80	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	7.85	Put		1.34180	1.552	18.80	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	8.72	Call		144.36790	101.076	17.35	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	8.72	Put		141.06790	180.276	17.35	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	9.02	Call		56.78860	36.083	19.73	0.00	0	8,220
DAUS	On	31/10/2012	Foreign Exchange Option	9.02	Put		353.48860	415.283	19.73	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	8.00	Call		725.98350	643.976	17.31	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	8.00	Put		2.68350	3.176	17.31	0.00	0	8,220
DAUS	On	31/10/2012	Foreign Exchange Option	8.25	Call		482.26580	404.079	15.48	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	8.25	Put		8.96580	13.280	15.48	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	8.51	Call		267.07050	203.410	16.33	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	8.51	Put		53.77050	72.610	16.33	0.00	0	0
DAUS	On	30/11/2012	Foreign Exchange Option	8.72	Call		242.94140	196.093	17.05	0.00	0	0
DAUS	On	30/11/2012	Foreign Exchange Option	8.72	Put		202.84140	238.793	17.05	0.00	0	0
DAUS	On	30/11/2012	Foreign Exchange Option	9.02	Call		137.78920	107.692	18.66	0.00	0	8,440
DAUS	On	30/11/2012	Foreign Exchange Option	9.02	Put		397.68920	450.392	18.66	0.00	0	0
DAUS	On	30/11/2012	Foreign Exchange Option	7.85	Call		916.46210	834.843	15.59	0.00	0	0
DAUS	On	30/11/2012	Foreign Exchange Option	7.85	Put		6.36210	7.543	15.59	0.00	0	0
DAUS	On	30/11/2012	Foreign Exchange Option	8.00	Call		772.79800	693.417	15.48	0.00	0	0
DAUS	On	30/11/2012	Foreign Exchange Option	8.00	Put		12.69800	16.117	15.48	0.00	0	8,440
DAUS	On	30/11/2012	Foreign Exchange Option	8.51	Call		358.74550	298.670	16.26	0.00	0	0
DAUS	On	30/11/2012	Foreign Exchange Option	8.51	Put		108.64550	131.370	16.26	0.00	0	0
DAUS	On	30/11/2012	Foreign Exchange Option	7.72	Call		1,044.22600	961.683	16.15	0.00	0	0
DAUS	On	30/11/2012	Foreign Exchange Option	7.72	Put		4.12600	4.383	16.15	0.00	0	0
DAUS	On	27/12/2012	Foreign Exchange Option	8.72	Call		311.49520	262.720	16.85	0.00	0	0
DAUS	On	27/12/2012	Foreign Exchange Option	8.72	Put		237.49520	271.820	16.85	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	27/12/2012	Foreign Exchange Option	9.02	Call		199.25130	165.410	18.26	0.00	0	7,530
DAUS	On	27/12/2012	Foreign Exchange Option	9.02	Put		425.25130	474.510	18.26	0.00	0	0
DAUS	On	27/12/2012	Foreign Exchange Option	7.85	Call		959.10180	878.223	15.31	0.00	0	0
DAUS	On	27/12/2012	Foreign Exchange Option	7.85	Put		15.10180	17.323	15.31	0.00	0	0
DAUS	On	27/12/2012	Foreign Exchange Option	8.00	Call		820.14370	742.481	15.32	0.00	0	0
DAUS	On	27/12/2012	Foreign Exchange Option	8.00	Put		26.14370	31.582	15.32	0.00	0	7,530
DAUS	On	27/12/2012	Foreign Exchange Option	8.51	Call		424.71370	366.288	16.16	0.00	0	0
DAUS	On	27/12/2012	Foreign Exchange Option	8.51	Put		140.71370	165.388	16.16	0.00	0	0
DAUS	On	27/12/2012	Foreign Exchange Option	7.72	Call		1,084.42030	1,002.747	15.90	0.00	0	0
DAUS	On	27/12/2012	Foreign Exchange Option	7.72	Put		10.42030	11.847	15.90	0.00	0	0
DAUS	On	29/01/2013	Foreign Exchange Option	8.62	Call		436.67130	383.093	16.52	0.00	0	0
DAUS	On	29/01/2013	Foreign Exchange Option	8.62	Put		221.57130	251.293	16.52	0.00	0	0
DAUS	On	29/01/2013	Foreign Exchange Option	8.72	Call		386.84350	336.894	16.85	0.00	0	6,625
DAUS	On	29/01/2013	Foreign Exchange Option	8.72	Put		271.74350	305.094	16.85	0.00	0	6,625
DAUS	On	29/01/2013	Foreign Exchange Option	9.02	Call		269.32110	231.924	18.06	0.00	0	6,625
DAUS	On	29/01/2013	Foreign Exchange Option	9.02	Put		454.22110	500.124	18.06	0.00	0	0
DAUS	On	29/01/2013	Foreign Exchange Option	8.00	Call		878.72970	802.721	15.34	0.00	0	0
DAUS	On	29/01/2013	Foreign Exchange Option	8.00	Put		43.62970	50.921	15.34	0.00	0	6,625
DAUS	On	29/01/2013	Foreign Exchange Option	8.60	Call		447.28510	392.974	16.46	0.00	0	0
DAUS	On	29/01/2013	Foreign Exchange Option	8.60	Put		212.18510	241.174	16.46	0.00	0	0
DAUS	On	29/01/2013	Foreign Exchange Option	8.61	Call		441.94980	388.007	16.49	0.00	0	0
DAUS	On	29/01/2013	Foreign Exchange Option	8.61	Put		216.84980	246.207	16.49	0.00	0	0
DAUS	On	29/01/2013	Foreign Exchange Option	7.85	Call		1,013.73820	934.398	15.44	0.00	0	0
DAUS	On	29/01/2013	Foreign Exchange Option	7.85	Put		28.63820	32.598	15.44	0.00	0	0
DAUS	On	26/02/2013	Foreign Exchange Option	9.02	Call		325.25190	285.820	18.06	0.00	0	6,245
DAUS	On	26/02/2013	Foreign Exchange Option	9.02	Put		477.95190	521.920	18.06	0.00	0	0
DAUS	On	26/02/2013	Foreign Exchange Option	8.61	Call		500.49570	446.038	16.58	0.00	0	0
DAUS	On	26/02/2013	Foreign Exchange Option	8.61	Put		243.19570	272.138	16.58	0.00	0	0
DAUS	On	26/02/2013	Foreign Exchange Option	8.62	Call		495.26940	441.179	16.61	0.00	0	0
DAUS	On	26/02/2013	Foreign Exchange Option	8.62	Put		247.96940	277.280	16.61	0.00	0	0
DAUS	On	26/02/2013	Foreign Exchange Option	8.72	Call		445.66360	395.236	16.95	0.00	0	0
DAUS	On	26/02/2013	Foreign Exchange Option	8.72	Put		298.36360	331.336	16.95	0.00	0	0
DAUS	On	26/02/2013	Foreign Exchange Option	7.85	Call		1,058.80750	980.071	15.55	0.00	0	0
DAUS	On	26/02/2013	Foreign Exchange Option	7.85	Put		41.50750	46.171	15.55	0.00	0	0
DAUS	On	26/02/2013	Foreign Exchange Option	8.00	Call		927.01860	852.111	15.50	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	26/02/2013	Foreign Exchange Option	8.00	Put		59.71860	68.211	15.50	0.00	0	6,245
DAUS	On	26/02/2013	Foreign Exchange Option	8.60	Call		505.77130	450.946	16.55	0.00	0	0
DAUS	On	26/02/2013	Foreign Exchange Option	8.60	Put		238.47130	267.046	16.55	0.00	0	0
DAUS	On	26/03/2013	Foreign Exchange Option	9.04	Call		370.77630	330.503	18.11	0.00	0	0
DAUS	On	26/03/2013	Foreign Exchange Option	9.04	Put		511.17630	554.503	18.11	0.00	0	0
DAUS	On	26/03/2013	Foreign Exchange Option	9.05	Call		367.37720	327.400	18.14	0.00	0	0
DAUS	On	26/03/2013	Foreign Exchange Option	9.05	Put		517.77720	561.401	18.14	0.00	0	0
DAUS	On	26/03/2013	Foreign Exchange Option	9.06	Call		364.01240	324.333	18.18	0.00	0	0
DAUS	On	26/03/2013	Foreign Exchange Option	9.06	Put		524.41240	568.333	18.18	0.00	0	0
DAUS	On	26/03/2013	Foreign Exchange Option	8.00	Call		973.47490	899.791	15.57	0.00	0	0
DAUS	On	26/03/2013	Foreign Exchange Option	8.00	Put		73.87490	83.791	15.57	0.00	0	7,500
DAUS	On	26/03/2013	Foreign Exchange Option	9.02	Call		377.68050	336.803	18.04	0.00	0	7,500
DAUS	On	26/03/2013	Foreign Exchange Option	9.02	Put		498.08050	540.803	18.04	0.00	0	0
DAUS	On	26/04/2013	Foreign Exchange Option	9.05	Call		422.23110	381.355	18.14	0.00	0	0
DAUS	On	26/04/2013	Foreign Exchange Option	9.05	Put		537.43110	580.255	18.14	0.00	0	0
DAUS	On	26/04/2013	Foreign Exchange Option	9.06	Call		418.74950	378.152	18.17	0.00	0	0
DAUS	On	26/04/2013	Foreign Exchange Option	9.06	Put		543.94950	587.052	18.17	0.00	0	0
DAUS	On	26/04/2013	Foreign Exchange Option	8.00	Call		1,025.04530	950.446	15.60	0.00	0	0
DAUS	On	26/04/2013	Foreign Exchange Option	8.00	Put		90.24530	99.346	15.60	0.00	0	7,500
DAUS	On	26/04/2013	Foreign Exchange Option	9.02	Call		432.87050	391.155	18.04	0.00	0	7,500
DAUS	On	26/04/2013	Foreign Exchange Option	9.02	Put		518.07050	560.055	18.04	0.00	0	0
DAUS	On	26/04/2013	Foreign Exchange Option	9.04	Call		425.74500	384.590	18.10	0.00	0	0
DAUS	On	26/04/2013	Foreign Exchange Option	9.04	Put		530.94500	573.490	18.10	0.00	0	0
Total DAUS Option										0.00	0	117,370
Total DAUS										0.00	0	117,370
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			7.10560	7.16790			0.00	0	0
NZ\$ / R	On	18/03/2013	Foreign Exchange Future			7.15180	7.21440			0.00	0	0
Total NZ\$ / R Future										0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.63	Call		547.99000	488.474	12.01	0.00	0	0
NZ\$ / R	On	14/12/2012	Foreign Exchange Option	6.63	Put		10.09000	12.874	12.01	0.00	0	0
NZ\$ / R	On	18/03/2013	Foreign Exchange Option	6.89	Call		437.78480	390.608	12.91	0.00	0	0
NZ\$ / R	On	18/03/2013	Foreign Exchange Option	6.89	Put		113.38480	128.808	12.91	0.00	0	0
NZ\$ / R	On	18/03/2013	Foreign Exchange Option	6.90	Call		431.10560	384.256	12.92	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NZ\$ / R On 18/03/2013 Foreign Exchange Option	6.90	Put		116.70560	132.455	12.92	0.00	0	0
NZ\$ / R On 18/03/2013 Foreign Exchange Option	6.91	Call		424.48980	377.971	12.93	0.00	0	0
NZ\$ / R On 18/03/2013 Foreign Exchange Option	6.91	Put		120.08980	136.171	12.93	0.00	0	0
Total NZ\$ / R Option							0.00	0	0
Total NZ\$ / R							0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Future			1.38100	1.39100			0.00	0	0
YUAN/R On 18/03/2013 Foreign Exchange Future			1.38820	1.39820			0.00	0	0
Total YUAN/R Future							0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.34	Call		686.21500	606.325	16.20	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.34	Put		176.21500	196.325	16.20	0.00	0	0
YUAN/R On 18/03/2013 Foreign Exchange Option	1.29	Call		1,271.71490	1,182.859	16.00	0.00	0	0
YUAN/R On 18/03/2013 Foreign Exchange Option	1.29	Put		189.71490	200.859	16.00	0.00	0	0
YUAN/R On 18/03/2013 Foreign Exchange Option	1.30	Call		1,198.09750	1,111.206	16.05	0.00	0	0
YUAN/R On 18/03/2013 Foreign Exchange Option	1.30	Put		216.09750	229.206	16.05	0.00	0	0
YUAN/R On 18/03/2013 Foreign Exchange Option	1.31	Call		1,126.92210	1,042.150	16.09	0.00	0	0
YUAN/R On 18/03/2013 Foreign Exchange Option	1.31	Put		244.92210	260.150	16.09	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							358 385 672.80	41,349	651,852
Total Options							215 565 000.00	25,000	505,885
Grand Total:							573,950,672.80	66,349	1,157,737