



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Derivatives Daily MTM Report

Daily summary for: 11/06/2012

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future			8.44270	8.44230			249,321,373.70	29,531	264,137
\$ / R	On	17/09/2012	Foreign Exchange Future			8.55610	8.55610			272,494,672.80	31,848	114,045
\$ / R	On	14/12/2012	Foreign Exchange Future			8.65940	8.65930			23,813,350.00	2,750	31,589
\$ / R	On	18/03/2013	Foreign Exchange Future			8.76400	8.76340			569,660.00	65	13,755
\$ / R	On	13/12/2013	Foreign Exchange Future			8.95000	8.95050			0.00	0	542
\$ / R	On	12/12/2014	Foreign Exchange Future			9.45810	9.45630			0.00	0	0
<b>Total \$ / R Future</b>										<b>546,199,056.50</b>	<b>64,194</b>	<b>424,068</b>
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,242.00000	1,242.708	30.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		0.00000	0.008	30.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,192.00000	1,192.713	30.54	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		0.00000	0.013	30.54	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,142.00000	1,142.722	30.29	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		0.00000	0.022	30.29	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		943.00000	942.863	29.28	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		1.00000	0.163	29.28	0.00	0	12,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		793.00000	793.218	27.84	0.00	0	6,700
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		1.00000	0.518	27.84	0.00	0	6,800
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		743.00000	743.355	26.89	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		1.00000	0.655	26.89	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		694.00000	693.534	25.95	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		2.00000	0.833	25.95	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Call		644.00000	643.770	25.00	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.80	Put		2.00000	1.070	25.00	0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	7.90	Call		545.00000	544.510	23.12	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.90	Put		3.00000	1.810	23.12	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		446.00000	445.881	21.23	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		4.00000	3.181	21.23	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		351.00000	350.083	20.40	0.00	0	6,700
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		9.00000	7.384	20.40	0.00	0	6,832
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		265.00000	261.767	20.65	0.00	0	7,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		23.00000	19.067	20.65	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.35	Call		158.00000	150.745	21.01	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.35	Put		66.00000	58.045	21.01	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		129.00000	121.141	21.13	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		87.00000	78.441	21.13	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		85.00000	76.062	21.83	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		143.00000	133.362	21.83	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		45.00000	36.968	23.56	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		253.00000	244.268	23.56	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		29.00000	22.472	24.71	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		337.00000	329.772	24.71	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		19.00000	13.619	25.85	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		427.00000	420.919	25.85	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Call		1,392.00000	1,392.701	31.55	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		0.00000	0.001	31.55	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		3.00000	1.158	28.29	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		811.00000	808.458	28.29	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		0.00000	0.035	41.39	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		1,858.00000	1,857.335	41.39	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,692.00000	1,692.700	33.06	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		0.00000	0.000	33.06	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,442.00000	1,442.701	31.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		0.00000	0.001	31.80	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,274.00000	1,273.740	19.02	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		18.00000	17.640	19.02	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Call		1,180.00000	1,178.836	18.71	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.40	Put		24.00000	22.736	18.71	0.00	0	8,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Call		1,086.00000	1,085.225	18.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.50	Put		30.00000	29.125	18.40	0.00	0	246
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		905.00000	903.011	17.78	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		49.00000	46.911	17.78	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	7.75	Call		863.00000	861.298	17.89	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.75	Put		57.00000	55.198	17.89	0.00	0	44,100
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		745.00000	742.396	18.24	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		89.00000	86.296	18.24	0.00	0	20,360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.00	Call		672.00000	668.764	18.47	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.00	Put		116.00000	112.664	18.47	0.00	0	4,025
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		603.00000	599.957	18.70	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		147.00000	143.857	18.70	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.25	Call		516.00000	511.963	19.41	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.25	Put		210.00000	205.863	19.41	0.00	0	5,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		440.00000	436.018	20.12	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		284.00000	279.918	20.12	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Call		396.00000	391.635	20.60	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.50	Put		340.00000	335.535	20.60	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		357.00000	352.004	21.08	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		401.00000	395.904	21.08	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Call		305.00000	300.602	21.81	0.00	0	29,600
\$ / R	On	17/09/2012	Foreign Exchange Option	8.75	Put		499.00000	494.502	21.81	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		290.00000	285.366	22.06	0.00	0	250
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		534.00000	529.266	22.06	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	9.00	Call		237.00000	232.673	23.03	581,682.00	2,500	7,500
\$ / R	On	17/09/2012	Foreign Exchange Option	9.00	Put		681.00000	676.573	23.03	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		215.00000	210.752	23.53	0.00	0	24,360
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		759.00000	754.652	23.53	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		196.00000	191.304	24.02	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		840.00000	835.204	24.02	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.30	Call		178.00000	174.046	24.52	0.00	0	250
\$ / R	On	17/09/2012	Foreign Exchange Option	9.30	Put		922.00000	917.946	24.52	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,418.00000	1,418.018	19.49	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		12.00000	11.918	19.49	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,370.00000	1,369.703	19.34	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		14.00000	13.603	19.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,322.00000	1,321.602	19.18	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		16.00000	15.502	19.18	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Call		672.00000	671.070	19.47	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.30	Put		313.00000	311.670	19.47	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Call		542.00000	540.635	20.79	0.00	0	6,000
\$ / R	On	14/12/2012	Foreign Exchange Option	8.60	Put		483.00000	481.235	20.79	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Call		408.00000	406.470	22.31	0.00	0	5,500
\$ / R	On	14/12/2012	Foreign Exchange Option	9.00	Put		749.00000	747.070	22.31	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		381.00000	379.355	22.68	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		822.00000	819.955	22.68	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		845.00000	844.641	18.50	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		186.00000	185.241	18.50	0.00	0	6,040
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,104.00000	1,103.716	18.09	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		95.00000	94.316	18.09	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,063.00000	1,062.725	18.05	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		104.00000	103.325	18.05	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,023.00000	1,022.379	18.01	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		114.00000	112.979	18.01	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		945.00000	946.761	18.78	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		282.00000	282.761	18.78	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.70	Call		668.00000	669.440	20.90	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.70	Put		605.00000	605.440	20.90	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		534.00000	535.430	22.16	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		871.00000	871.430	22.16	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,068.00000	1,069.402	18.20	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		205.00000	205.402	18.20	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,036.00000	1,037.413	18.35	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		223.00000	223.413	18.35	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,005.00000	1,006.326	18.49	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		242.00000	242.325	18.49	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		924.00000	950.991	22.05	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		951.00000	978.891	22.05	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Call		916.00000	943.174	22.09	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.00	Put		966.00000	993.174	22.09	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		907.00000	933.419	22.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		984.00000	1,011.319	22.15	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Call		1,339.00000	1,362.980	19.34	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.00	Put		389.00000	412.980	19.34	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.90	Call		950.00000	977.164	21.85	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.90	Put		900.00000	927.164	21.85	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		941.00000	968.080	21.93	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		918.00000	945.980	21.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call		1,258.00000	1,324.873	23.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put		1,402.00000	1,466.773	23.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,681.00000	1,747.318	20.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		675.00000	739.218	20.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,657.00000	1,724.368	21.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		701.00000	766.268	21.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,637.00000	1,704.440	21.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		731.00000	796.340	21.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,917.00000	1,974.836	20.00	0.00	0	200
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		461.00000	516.736	20.00	0.00	0	0
<b>Total \$ / R Option</b>										<b>581,682.00</b>	<b>2,500</b>	<b>340,895</b>
<b>Total \$ / R</b>										<b>546 780 738.50</b>	<b>66,694</b>	<b>764,963</b>
\$ / R MAXOn	18/06/2012	Foreign Exchange Future		8.44270		8.44230				0.00	0	71
\$ / R MAXOn	17/09/2012	Foreign Exchange Future		8.55610		8.55610				0.00	0	860
\$ / R MAXOn	14/12/2012	Foreign Exchange Future		8.65940		8.65930				0.00	0	2
\$ / R MAXOn	18/03/2013	Foreign Exchange Future		8.76400		8.76000				0.00	0	0
<b>Total \$ / R MAXI Future</b>										<b>0.00</b>	<b>0</b>	<b>933</b>
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		18,993.00000	18,426.058	20.89		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		4,763.00000	4,156.058	20.89		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		15,771.00000	15,074.485	21.01		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		6,541.00000	5,804.485	21.01		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		12,923.00000	12,114.121	21.13		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		8,693.00000	7,844.121	21.13		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	8.50	Call		39,622.00000	39,163.485	20.60		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	8.50	Put		34,012.00000	33,553.485	20.60		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		99,428.00000	99,281.517	18.09		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		3,858.00000	3,711.517	18.09		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		94,913.00000	94,747.915	17.93		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		4,343.00000	4,177.915	17.93		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		90,451.00000	90,266.734	17.78		0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		4,881.00000	4,696.734	17.78		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		89,651.00000	89,580.897	18.30		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		16,041.00000	15,960.897	18.30		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	8.60	Call		54,173.00000	54,063.500	20.79		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	8.60	Put		48,243.00000	48,123.500	20.79		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		96,650.00000	96,590.400	18.03		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		13,040.00000	12,970.400	18.03		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		93,102.00000	93,036.983	18.16		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		14,492.00000	14,416.983	18.16		0.00	0	0
\$ / R MAXOn	18/03/2013	Foreign Exchange Option	8.75	Call		0.00000	1,400.000			0.00	0	0
\$ / R MAXOn	18/03/2013	Foreign Exchange Option	8.75	Put		0.00000	0.000			0.00	0	0
\$ / R MAXOn	18/03/2013	Foreign Exchange Option	8.76	Call		0.00000	400.000			0.00	0	0
\$ / R MAXOn	18/03/2013	Foreign Exchange Option	8.76	Put		0.00000	0.000			0.00	0	0
\$ / R MAXOn	18/03/2013	Foreign Exchange Option	8.74	Call		0.00000	2,400.000			0.00	0	0
\$ / R MAXOn	18/03/2013	Foreign Exchange Option	8.74	Put		0.00000	0.000			0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>										<b>0.00</b>	<b>0</b>	<b>933</b>
£ / R	On 18/06/2012	Foreign Exchange Future			13.09120	13.01540				112,833,052.80	8,619	77,589
£ / R	On 17/09/2012	Foreign Exchange Future			13.26110	13.18530				45,989,494.80	3,468	8,534
£ / R	On 14/12/2012	Foreign Exchange Future			13.41540	13.34000				20,123,100.00	1,500	1,500
£ / R	On 18/03/2013	Foreign Exchange Future			13.57210	13.50000				0.00	0	0
<b>Total £ / R Future</b>										<b>178,945,647.60</b>	<b>13,587</b>	<b>87,623</b>
£ / R	On 18/06/2012	Foreign Exchange Option	11.10	Call		1,915.00000	1,991.201	28.02		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.10	Put		0.00000	0.001	28.02		0.00	0	24,000
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Call		1,216.00000	1,291.468	26.11		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.80	Put		1.00000	0.268	26.11		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Call		1,166.00000	1,241.555	25.82		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.85	Put		1.00000	0.355	25.82		0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Option	11.90	Call		1,117.00000	1,191.669	25.52		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		2.00000	0.469	25.52	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		535.00000	602.218	22.01	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		20.00000	11.018	22.01	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	13.15	Call		93.00000	111.388	19.15	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	13.15	Put		228.00000	170.188	19.15	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		381.00000	390.237	18.11	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		696.00000	629.137	18.11	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.85	Call		289.00000	293.262	19.18	0.00	0	14,400
£ / R	On	17/09/2012	Foreign Exchange Option	13.85	Put		954.00000	882.162	19.18	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		413.00000	424.022	17.80	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		628.00000	562.922	17.80	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		397.00000	406.754	17.95	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		662.00000	595.654	17.95	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,863.00000	1,934.008	18.05	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		28.00000	22.908	18.05	0.00	0	6,000
£ / R	On	17/09/2012	Foreign Exchange Option	12.15	Call		1,122.00000	1,179.441	15.29	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	12.15	Put		87.00000	68.341	15.29	0.00	0	38,400
£ / R	On	17/09/2012	Foreign Exchange Option	13.30	Call		448.00000	460.909	17.49	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.30	Put		563.00000	499.809	17.49	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		1,185.00000	1,216.959	15.57	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		245.00000	201.859	15.57	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Call		1,152.00000	1,182.423	15.65	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		262.00000	217.323	15.65	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		1,120.00000	1,148.607	15.73	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		280.00000	233.507	15.73	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	13.45	Call		659.00000	666.476	17.88	0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	13.45	Put		769.00000	701.076	17.88	0.00	0	0
£ / R	On	18/03/2013	Foreign Exchange Option	13.36	Call		0.00000	1,341.995	26.26	0.00	0	0
£ / R	On	18/03/2013	Foreign Exchange Option	13.36	Put		0.00000	1,129.896	26.26	0.00	0	0
£ / R	On	18/03/2013	Foreign Exchange Option	13.34	Call		0.00000	1,351.650	26.26	0.00	0	0
£ / R	On	18/03/2013	Foreign Exchange Option	13.34	Put		0.00000	1,119.550	26.26	0.00	0	0
£ / R	On	18/03/2013	Foreign Exchange Option	13.35	Call		0.00000	1,346.816	26.26	0.00	0	0
£ / R	On	18/03/2013	Foreign Exchange Option	13.35	Put		0.00000	1,124.716	26.26	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>106,800</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total £ / R</b>										<b>178 945 647.60</b>	<b>13,587</b>	<b>194,423</b>
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10630	0.10610			0.00	0	520
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10790	0.10760			0.00	0	3,329
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10930	0.10910			0.00	0	0
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>3,849</b>
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		815.00000	833.769	29.67	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		5.00000	3.769	29.67	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		101.00000	99.013	28.84	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		291.00000	269.013	28.84	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		53.00000	48.495	29.22	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		443.00000	418.495	29.22	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		3.00000	2.655	34.38	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,193.00000	1,172.655	34.38	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		766.00000	785.402	23.09	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		306.00000	295.402	23.09	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.11	Call		448.00000	458.315	24.75	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.11	Put		688.00000	668.315	24.75	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		2,468.00000	2,497.930	24.25	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		8.00000	7.930	24.25	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		1,511.00000	1,538.851	21.69	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		51.00000	48.851	21.69	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		1,686.00000	1,705.842	21.07	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		116.00000	115.842	21.07	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		993.00000	1,010.471	22.31	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		423.00000	420.471	22.31	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.11	Call		693.00000	705.950	23.74	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.11	Put		783.00000	775.950	23.74	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		2,593.00000	2,612.591	21.44	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		23.00000	22.591	21.44	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>3,849</b>
€ / R	On	18/06/2012	Foreign Exchange Future			10.56570	10.52640			42,262,800.00	4,000	45,935



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012			10.71620	10.67750			26,790,500.00	2,500	20,187
€ / R	On	14/12/2012			10.85750	10.81920			21,715,000.00	2,000	20,612
€ / R	On	18/03/2013			11.00450	10.98000			0.00	0	0
€ / R	On	13/12/2013			11.23530	11.20200			0.00	0	435
<b>Total € / R Future</b>									<b>90,768,300.00</b>	<b>8,500</b>	<b>87,169</b>
€ / R	On	18/06/2012	9.45	Call		1,077.00000	1,115.722	23.28	0.00	0	0
€ / R	On	18/06/2012	9.45	Put		1.00000	0.022	23.28	0.00	0	15,360
€ / R	On	18/06/2012	9.60	Call		927.00000	965.799	22.65	0.00	0	0
€ / R	On	18/06/2012	9.60	Put		1.00000	0.099	22.65	0.00	0	1,000
€ / R	On	18/06/2012	9.80	Call		728.00000	766.155	21.02	0.00	0	0
€ / R	On	18/06/2012	9.80	Put		2.00000	0.455	21.02	0.00	0	1,000
€ / R	On	18/06/2012	10.05	Call		482.00000	518.704	19.02	0.00	0	5,120
€ / R	On	18/06/2012	10.05	Put		6.00000	3.004	19.02	0.00	0	5,120
€ / R	On	18/06/2012	10.30	Call		258.00000	283.840	17.21	0.00	0	800
€ / R	On	18/06/2012	10.30	Put		32.00000	18.140	17.21	0.00	0	0
€ / R	On	18/06/2012	10.40	Call		181.00000	200.323	16.48	0.00	0	0
€ / R	On	18/06/2012	10.40	Put		55.00000	34.623	16.48	0.00	0	0
€ / R	On	18/06/2012	10.45	Call		148.00000	162.587	16.12	0.00	0	0
€ / R	On	18/06/2012	10.45	Put		72.00000	46.887	16.12	0.00	0	0
€ / R	On	18/06/2012	9.85	Call		678.00000	716.365	20.61	0.00	0	0
€ / R	On	18/06/2012	9.85	Put		2.00000	0.665	20.61	0.00	0	5,120
€ / R	On	18/06/2012	10.50	Call		118.00000	128.263	15.76	0.00	0	0
€ / R	On	18/06/2012	10.50	Put		92.00000	62.563	15.76	0.00	0	0
€ / R	On	18/06/2012	10.55	Call		91.00000	97.862	15.39	0.00	0	5,120
€ / R	On	18/06/2012	10.55	Put		115.00000	82.162	15.39	0.00	0	5,120
€ / R	On	18/06/2012	10.35	Call		218.00000	240.919	16.85	0.00	0	0
€ / R	On	18/06/2012	10.35	Put		42.00000	25.219	16.85	0.00	0	0
€ / R	On	17/09/2012	10.20	Call		624.00000	647.963	15.14	0.00	0	0
€ / R	On	17/09/2012	10.20	Put		147.00000	131.763	15.14	0.00	0	1,500
€ / R	On	17/09/2012	10.65	Call		387.00000	398.596	16.51	0.00	0	0
€ / R	On	17/09/2012	10.65	Put		360.00000	332.396	16.51	0.00	0	0
€ / R	On	17/09/2012	10.68	Call		376.00000	387.407	16.59	0.00	0	0
€ / R	On	17/09/2012	10.68	Put		374.00000	346.707	16.59	0.00	0	0
€ / R	On	17/09/2012	10.73	Call		356.00000	366.757	16.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		404.00000	376.057	16.76	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		338.00000	347.617	16.96	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		436.00000	406.917	16.96	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	11.20	Call		219.00000	222.473	18.59	0.00	0	21,300
€ / R	On	17/09/2012	Foreign Exchange Option	11.20	Put		742.00000	706.273	18.59	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Call		972.00000	1,005.849	14.65	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.75	Put		45.00000	39.649	14.65	0.00	0	1,625
€ / R	On	17/09/2012	Foreign Exchange Option	9.90	Call		847.00000	877.624	14.77	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.90	Put		70.00000	61.424	14.77	0.00	0	33,360
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Call		209.00000	211.412	18.78	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	11.25	Put		782.00000	745.212	18.78	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,251.00000	1,286.912	15.56	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		24.00000	20.712	15.56	0.00	0	10,200
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		704.00000	723.568	16.06	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		325.00000	306.068	16.06	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.80	Call		544.00000	557.696	17.15	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.80	Put		525.00000	500.196	17.15	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Call		757.00000	778.052	15.75	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		278.00000	260.552	15.75	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		730.00000	750.326	15.90	0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		301.00000	282.826	15.90	0.00	0	0
€ / R	On	18/03/2013	Foreign Exchange Option	11.00	Call		0.00000	674.263	17.50	0.00	0	0
€ / R	On	18/03/2013	Foreign Exchange Option	11.00	Put		0.00000	669.763	17.50	0.00	0	0
€ / R	On	18/03/2013	Foreign Exchange Option	11.01	Call		0.00000	670.475	17.52	0.00	0	0
€ / R	On	18/03/2013	Foreign Exchange Option	11.01	Put		0.00000	675.975	17.52	0.00	0	0
€ / R	On	18/03/2013	Foreign Exchange Option	10.99	Call		0.00000	677.931	17.47	0.00	0	0
€ / R	On	18/03/2013	Foreign Exchange Option	10.99	Put		0.00000	663.431	17.47	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		847.00000	856.659	18.02	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,188.00000	1,164.359	18.02	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.20	Call		965.00000	974.606	17.45	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.20	Put		963.00000	939.306	17.45	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		879.00000	889.626	17.86	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,120.00000	1,097.326	17.86	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		863.00000	872.952	17.94	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,154.00000	1,130.652	17.94	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total € / R Option</b>							<b>0.00</b>	<b>0</b>	<b>127,105</b>
<b>Total € / R</b>							<b>90 768 300.00</b>	<b>8,500</b>	<b>214,274</b>
ANY DAY On 28/06/2012 Foreign Exchange Future			8.45420	8.45510			0.00	0	2,360
<b>Total ANY DAY EXPIRY DAAH Future</b>							<b>0.00</b>	<b>0</b>	<b>2,360</b>
ANY DAY On 28/06/2012 Foreign Exchange Option	7.40	Call		1,056.00000	1,055.000	24.79	0.00	0	0
ANY DAY On 28/06/2012 Foreign Exchange Option	7.40	Put		1.00000	1.000	24.79	0.00	0	0
ANY DAY On 28/06/2012 Foreign Exchange Option	8.25	Call		276.00000	268.000	19.97	0.00	0	0
ANY DAY On 28/06/2012 Foreign Exchange Option	8.25	Put		71.00000	64.000	19.97	0.00	0	0
ANY DAY On 28/06/2012 Foreign Exchange Option	8.38	Call		198.00000	189.000	20.60	0.00	0	0
ANY DAY On 28/06/2012 Foreign Exchange Option	8.38	Put		123.00000	115.000	20.60	0.00	0	0
ANY DAY On 28/06/2012 Foreign Exchange Option	8.49	Call		147.00000	138.000	21.29	0.00	0	0
ANY DAY On 28/06/2012 Foreign Exchange Option	8.49	Put		182.00000	174.000	21.29	0.00	0	0
ANY DAY On 28/06/2012 Foreign Exchange Option	8.50	Call		143.00000	134.000	21.37	0.00	0	0
ANY DAY On 28/06/2012 Foreign Exchange Option	8.50	Put		188.00000	180.000	21.37	0.00	0	0
ANY DAY On 28/06/2012 Foreign Exchange Option	8.51	Call		140.00000	130.000	21.46	0.00	0	0
ANY DAY On 28/06/2012 Foreign Exchange Option	8.51	Put		195.00000	186.000	21.46	0.00	0	0
<b>Total ANY DAY EXPIRY DAAH Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ANY DAY EXPIRY DAAH</b>							<b>0.00</b>	<b>0</b>	<b>2,360</b>
AU\$ / R On 18/06/2012 Foreign Exchange Future			8.37800	8.32920			5,261,384.00	628	13,747
AU\$ / R On 17/09/2012 Foreign Exchange Future			8.42260	8.37450			4,253,413.00	505	3,154
AU\$ / R On 14/12/2012 Foreign Exchange Future			8.46780	8.42090			4,233,900.00	500	2,550
AU\$ / R On 18/03/2013 Foreign Exchange Future			8.51430	8.46800			0.00	0	2,000
<b>Total AU\$ / R Future</b>							<b>13,748,697.00</b>	<b>1,633</b>	<b>21,451</b>
AU\$ / R On 18/06/2012 Foreign Exchange Option	8.25	Call		129.00000	156.696	16.59	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	8.25	Put		50.00000	28.696	16.59	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		730.00000	778.121	23.88	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		1.00000	0.121	23.88	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		680.00000	728.186	23.31	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		1.00000	0.186	23.31	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		630.00000	678.287	22.74	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		1.00000	0.287	22.74	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.25	Call		347.00000	377.747	16.43	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.25	Put		223.00000	205.147	16.43	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		328.00000	357.099	16.44	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		240.00000	220.899	16.44	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		384.00000	415.597	16.43	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		196.00000	179.397	16.43	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		355.00000	385.653	16.43	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		217.00000	199.453	16.43	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		565.00000	598.869	16.13	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		233.00000	220.269	16.13	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Call		536.00000	568.986	16.18	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		254.00000	240.386	16.18	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.30	Call		450.00000	480.139	16.37	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.30	Put		329.00000	312.339	16.37	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		595.00000	630.146	16.09	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		213.00000	201.546	16.09	0.00	0	0
AU\$ / R On 18/03/2013 Foreign Exchange Option	8.32	Call		551.00000	583.038	16.30	0.00	0	0
AU\$ / R On 18/03/2013 Foreign Exchange Option	8.32	Put		402.00000	387.338	16.30	0.00	0	0
AU\$ / R On 18/03/2013 Foreign Exchange Option	8.37	Call		528.00000	558.721	16.37	0.00	0	0
AU\$ / R On 18/03/2013 Foreign Exchange Option	8.37	Put		429.00000	413.021	16.37	0.00	0	0
AU\$ / R On 18/03/2013 Foreign Exchange Option	8.42	Call		505.00000	535.271	16.44	0.00	0	0
AU\$ / R On 18/03/2013 Foreign Exchange Option	8.42	Put		456.00000	439.571	16.44	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>13 748 697.00</b>	<b>1,633</b>	<b>21,451</b>
CAD/ R On 18/06/2012 Foreign Exchange Future			8.20390	8.18480			24,611.70	3	42
CAD/ R On 17/09/2012 Foreign Exchange Future			8.29860	8.27980			0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Future			8.38580	8.36610			0.00	0	0
<b>Total CAD/ R Future</b>							<b>24,611.70</b>	<b>3</b>	<b>42</b>
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		126.00000	132.388	15.15	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		41.00000	28.488	15.15	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		94.00000	96.672	14.67	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		59.00000	42.772	14.67	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		66.00000	66.264	14.19	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		81.00000	62.364	14.19	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	8.25	Call		269.00000	277.785	14.78	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	8.25	Put		239.00000	229.185	14.78	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		666.00000	682.462	14.37	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		45.00000	42.562	14.37	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		624.00000	640.145	14.34	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		53.00000	50.245	14.34	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		583.00000	598.879	14.31	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		62.00000	58.979	14.31	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Call		647.00000	669.524	14.67	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		135.00000	137.324	14.67	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	8.35	Call		362.00000	382.535	15.30	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	8.35	Put		346.00000	346.735	15.30	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		722.00000	743.767	14.70	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		110.00000	111.567	14.70	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		684.00000	706.159	14.69	0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		122.00000	123.959	14.69	0.00	0	0
<b>Total CAD/ R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>							<b>24 611.70</b>	<b>3</b>	<b>42</b>
CF CANDOn 18/06/2012 Foreign Exchange Future			0.42600	0.41260			0.00	0	2,835
<b>Total CF CANDO CAAZ Future</b>							<b>0.00</b>	<b>0</b>	<b>2,835</b>
<b>Total CF CANDO CAAZ</b>							<b>0.00</b>	<b>0</b>	<b>2,835</b>
CF CANDOn 18/06/2012 Foreign Exchange Future				0.00000			0.00	0	0
<b>Total CF CANDO CABA Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CABA</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CF CANDOn 18/06/2012 Foreign Exchange Future				0.00000			0.00	0	8,000
<b>Total CF CANDO CABB Future</b>							<b>0.00</b>	<b>0</b>	<b>8,000</b>
<b>Total CF CANDO CABB</b>							<b>0.00</b>	<b>0</b>	<b>8,000</b>
CF CANDOn 18/06/2012 Foreign Exchange Future			0.00530	0.01090			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total CF CANDO CABC Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CABC</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CF CANDO On 18/06/2012 Foreign Exchange Future				0.00000			0.00	0	16,000
<b>Total CF CANDO CABD Future</b>							<b>0.00</b>	<b>0</b>	<b>16,000</b>
<b>Total CF CANDO CABD</b>							<b>0.00</b>	<b>0</b>	<b>16,000</b>
CF CANDO On 17/09/2012 Foreign Exchange Future			0.09740	0.09320			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 On 17/09/2012 Foreign Exchange Future			0.05540	0.05870			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 On 17/09/2012 Foreign Exchange Future			0.11340	0.11360			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 On 17/09/2012 Foreign Exchange Future			0.03110	0.02890			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 On 17/09/2012 Foreign Exchange Future			0.14790	0.13850			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 On 17/09/2012 Foreign Exchange Future			0.08110	0.07350			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>
CHF / R On 18/06/2012 Foreign Exchange Future			8.79640	8.76510			19,967,828.00	2,270	21,050
CHF / R On 17/09/2012 Foreign Exchange Future			8.93410	8.90350			0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			9.06770	9.03510			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total CHF / R Future</b>										<b>19,967,828.00</b>	<b>2,270</b>	<b>21,100</b>
CHF / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		96.00000	110.885	17.68	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		81.00000	64.486	17.68	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.05	Call		19.00000	18.290	19.55	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.05	Put		304.00000	271.890	19.55	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.10	Call		14.00000	13.190	20.00	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.10	Put		349.00000	316.790	20.00	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.15	Call		11.00000	9.471	20.44	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.15	Put		396.00000	363.071	20.44	0.00	0	0
CHF / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		385.00000	399.686	17.92	0.00	0	0
CHF / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		282.00000	265.586	17.92	0.00	0	0
CHF / R	On	17/09/2012	Foreign Exchange Option	8.85	Call		363.00000	376.329	18.10	0.00	0	0
CHF / R	On	17/09/2012	Foreign Exchange Option	8.85	Put		310.00000	292.229	18.10	0.00	0	0
CHF / R	On	17/09/2012	Foreign Exchange Option	8.70	Call		433.00000	450.335	17.55	0.00	0	0
CHF / R	On	17/09/2012	Foreign Exchange Option	8.70	Put		230.00000	216.235	17.55	0.00	0	0
CHF / R	On	17/09/2012	Foreign Exchange Option	8.75	Call		408.00000	424.344	17.73	0.00	0	0
CHF / R	On	17/09/2012	Foreign Exchange Option	8.75	Put		255.00000	240.244	17.73	0.00	0	0
CHF / R	On	14/12/2012	Foreign Exchange Option	8.56	Call		739.00000	758.324	18.24	0.00	0	0
CHF / R	On	14/12/2012	Foreign Exchange Option	8.56	Put		260.00000	246.224	18.24	0.00	0	0
CHF / R	On	14/12/2012	Foreign Exchange Option	9.00	Call		532.00000	542.779	19.77	0.00	0	0
CHF / R	On	14/12/2012	Foreign Exchange Option	9.00	Put		497.00000	475.079	19.77	0.00	0	0
CHF / R	On	14/12/2012	Foreign Exchange Option	8.46	Call		801.00000	821.893	18.11	0.00	0	0
CHF / R	On	14/12/2012	Foreign Exchange Option	8.46	Put		222.00000	209.793	18.11	0.00	0	0
CHF / R	On	14/12/2012	Foreign Exchange Option	8.51	Call		769.00000	789.659	18.18	0.00	0	0
CHF / R	On	14/12/2012	Foreign Exchange Option	8.51	Put		240.00000	227.559	18.18	0.00	0	0
<b>Total CHF / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>										<b>19 967 828.00</b>	<b>2,270</b>	<b>21,100</b>
DAUS	On	29/06/2012	Foreign Exchange Future			8.45530	8.45640			0.00	0	0
DAUS	On	31/07/2012	Foreign Exchange Future			8.49060	8.49690			0.00	0	0
DAUS	On	31/08/2012	Foreign Exchange Future			8.53180	8.53540			0.00	0	0
DAUS	On	28/09/2012	Foreign Exchange Future			8.56900	8.56900			0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Future			8.60780	8.60780			0.00	0	0
DAUS	On	30/11/2012	Foreign Exchange Future			8.64300	8.64300			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DAUS	On	27/12/2012	Foreign Exchange Future			8.67390	8.67370			0.00	0	0
<b>Total DAUS Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DAUS	On	29/06/2012	Foreign Exchange Option	7.40	Call		1,058.00000	1,056.000	24.44	0.00	0	0
DAUS	On	29/06/2012	Foreign Exchange Option	7.40	Put		2.00000	1.000	24.44	0.00	0	0
DAUS	On	29/06/2012	Foreign Exchange Option	7.72	Call		742.00000	740.000	21.95	0.00	0	0
DAUS	On	29/06/2012	Foreign Exchange Option	7.72	Put		6.00000	5.000	21.95	0.00	0	5,480
DAUS	On	29/06/2012	Foreign Exchange Option	7.74	Call		722.00000	720.000	21.77	0.00	0	0
DAUS	On	29/06/2012	Foreign Exchange Option	7.74	Put		6.00000	5.000	21.77	0.00	0	0
DAUS	On	29/06/2012	Foreign Exchange Option	7.76	Call		703.00000	701.000	21.59	0.00	0	0
DAUS	On	29/06/2012	Foreign Exchange Option	7.76	Put		7.00000	6.000	21.59	0.00	0	0
DAUS	On	29/06/2012	Foreign Exchange Option	8.25	Call		281.00000	273.000	20.01	0.00	0	0
DAUS	On	29/06/2012	Foreign Exchange Option	8.25	Put		75.00000	68.000	20.01	0.00	0	0
DAUS	On	29/06/2012	Foreign Exchange Option	8.38	Call		204.00000	195.000	20.65	0.00	0	0
DAUS	On	29/06/2012	Foreign Exchange Option	8.38	Put		128.00000	120.000	20.65	0.00	0	0
DAUS	On	29/06/2012	Foreign Exchange Option	8.51	Call		145.00000	136.000	21.50	0.00	0	5,480
DAUS	On	29/06/2012	Foreign Exchange Option	8.51	Put		199.00000	191.000	21.50	0.00	0	0
DAUS	On	29/06/2012	Foreign Exchange Option	7.75	Call		713.00000	711.000	21.68	0.00	0	0
DAUS	On	29/06/2012	Foreign Exchange Option	7.75	Put		7.00000	6.000	21.68	0.00	0	0
DAUS	On	31/07/2012	Foreign Exchange Option	8.25	Call		388.00000	378.000	19.31	0.00	0	0
DAUS	On	31/07/2012	Foreign Exchange Option	8.25	Put		141.00000	137.000	19.31	0.00	0	0
DAUS	On	31/07/2012	Foreign Exchange Option	8.51	Call		261.00000	251.000	20.75	0.00	0	4,800
DAUS	On	31/07/2012	Foreign Exchange Option	8.51	Put		274.00000	270.000	20.75	0.00	0	0
DAUS	On	31/07/2012	Foreign Exchange Option	7.80	Call		724.00000	716.000	17.78	0.00	0	0
DAUS	On	31/07/2012	Foreign Exchange Option	7.80	Put		27.00000	25.000	17.78	0.00	0	0
DAUS	On	31/07/2012	Foreign Exchange Option	7.81	Call		715.00000	707.000	17.80	0.00	0	0
DAUS	On	31/07/2012	Foreign Exchange Option	7.81	Put		28.00000	26.000	17.80	0.00	0	0
DAUS	On	31/07/2012	Foreign Exchange Option	7.72	Call		795.00000	787.000	17.59	0.00	0	0
DAUS	On	31/07/2012	Foreign Exchange Option	7.72	Put		18.00000	16.000	17.59	0.00	0	4,800
DAUS	On	31/07/2012	Foreign Exchange Option	7.79	Call		732.00000	724.000	17.75	0.00	0	0
DAUS	On	31/07/2012	Foreign Exchange Option	7.79	Put		25.00000	23.000	17.75	0.00	0	0
DAUS	On	31/07/2012	Foreign Exchange Option	8.42	Call		300.00000	290.000	20.25	0.00	0	0
DAUS	On	31/07/2012	Foreign Exchange Option	8.42	Put		223.00000	219.000	20.25	0.00	0	0
DAUS	On	31/07/2012	Foreign Exchange Option	7.40	Call		1,104.00000	1,097.000	19.42	0.00	0	0
DAUS	On	31/07/2012	Foreign Exchange Option	7.40	Put		7.00000	6.000	19.42	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DAUS	On	31/08/2012	Foreign Exchange Option	7.85	Call		748.00000	743.000	18.11	0.00	0	0
DAUS	On	31/08/2012	Foreign Exchange Option	7.85	Put		63.00000	61.000	18.11	0.00	0	0
DAUS	On	31/08/2012	Foreign Exchange Option	7.86	Call		740.00000	735.000	18.13	0.00	0	0
DAUS	On	31/08/2012	Foreign Exchange Option	7.86	Put		65.00000	63.000	18.13	0.00	0	0
DAUS	On	31/08/2012	Foreign Exchange Option	8.25	Call		475.00000	468.000	19.47	0.00	0	0
DAUS	On	31/08/2012	Foreign Exchange Option	8.25	Put		190.00000	186.000	19.47	0.00	0	0
DAUS	On	31/08/2012	Foreign Exchange Option	7.84	Call		756.00000	751.000	18.08	0.00	0	0
DAUS	On	31/08/2012	Foreign Exchange Option	7.84	Put		61.00000	59.000	18.08	0.00	0	0
DAUS	On	31/08/2012	Foreign Exchange Option	8.46	Call		372.00000	364.000	20.50	0.00	0	0
DAUS	On	31/08/2012	Foreign Exchange Option	8.46	Put		297.00000	292.000	20.50	0.00	0	0
DAUS	On	31/08/2012	Foreign Exchange Option	8.51	Call		350.00000	343.000	20.75	0.00	0	6,170
DAUS	On	31/08/2012	Foreign Exchange Option	8.51	Put		325.00000	321.000	20.75	0.00	0	0
DAUS	On	31/08/2012	Foreign Exchange Option	7.40	Call		1,153.00000	1,149.000	19.02	0.00	0	0
DAUS	On	31/08/2012	Foreign Exchange Option	7.40	Put		18.00000	17.000	19.02	0.00	0	0
DAUS	On	31/08/2012	Foreign Exchange Option	7.72	Call		856.00000	850.000	17.78	0.00	0	0
DAUS	On	31/08/2012	Foreign Exchange Option	7.72	Put		41.00000	38.000	17.78	0.00	0	6,170
DAUS	On	28/09/2012	Foreign Exchange Option	7.91	Call		761.00000	758.000	18.33	0.00	0	0
DAUS	On	28/09/2012	Foreign Exchange Option	7.91	Put		102.00000	99.000	18.33	0.00	0	0
DAUS	On	28/09/2012	Foreign Exchange Option	8.25	Call		542.00000	538.000	19.45	0.00	0	0
DAUS	On	28/09/2012	Foreign Exchange Option	8.25	Put		223.00000	219.000	19.45	0.00	0	0
DAUS	On	28/09/2012	Foreign Exchange Option	8.49	Call		427.00000	423.000	20.56	0.00	0	0
DAUS	On	28/09/2012	Foreign Exchange Option	8.49	Put		348.00000	344.000	20.56	0.00	0	0
DAUS	On	28/09/2012	Foreign Exchange Option	8.51	Call		419.00000	415.000	20.66	0.00	0	7,540
DAUS	On	28/09/2012	Foreign Exchange Option	8.51	Put		360.00000	356.000	20.66	0.00	0	0
DAUS	On	28/09/2012	Foreign Exchange Option	7.90	Call		768.00000	766.000	18.31	0.00	0	0
DAUS	On	28/09/2012	Foreign Exchange Option	7.90	Put		99.00000	97.000	18.31	0.00	0	0
DAUS	On	28/09/2012	Foreign Exchange Option	7.40	Call		1,197.00000	1,196.000	18.61	0.00	0	0
DAUS	On	28/09/2012	Foreign Exchange Option	7.40	Put		28.00000	27.000	18.61	0.00	0	0
DAUS	On	28/09/2012	Foreign Exchange Option	7.72	Call		909.00000	907.000	17.90	0.00	0	0
DAUS	On	28/09/2012	Foreign Exchange Option	7.72	Put		60.00000	58.000	17.90	0.00	0	7,540
DAUS	On	28/09/2012	Foreign Exchange Option	7.89	Call		776.00000	773.000	18.29	0.00	0	0
DAUS	On	28/09/2012	Foreign Exchange Option	7.89	Put		97.00000	94.000	18.29	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	8.25	Call		611.00000	609.000	19.35	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	8.25	Put		253.00000	251.000	19.35	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	8.53	Call		482.00000	479.000	20.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Foreign Exchange Option	8.53	Put		404.00000	401.000	20.62	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	7.90	Call		832.00000	831.000	18.29	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	7.90	Put		124.00000	123.000	18.29	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	7.91	Call		825.00000	823.000	18.31	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	7.91	Put		127.00000	125.000	18.31	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	7.72	Call		969.00000	968.000	17.95	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	7.72	Put		81.00000	80.000	17.95	0.00	0	8,220
DAUS	On	31/10/2012	Foreign Exchange Option	7.89	Call		839.00000	838.000	18.26	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	7.89	Put		121.00000	120.000	18.26	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	8.51	Call		490.00000	487.000	20.53	0.00	0	8,220
DAUS	On	31/10/2012	Foreign Exchange Option	8.51	Put		392.00000	389.000	20.53	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	7.40	Call		1,247.00000	1,246.000	18.17	0.00	0	0
DAUS	On	31/10/2012	Foreign Exchange Option	7.40	Put		39.00000	38.000	18.17	0.00	0	0
DAUS	On	30/11/2012	Foreign Exchange Option	8.50	Call		554.00000	553.000	20.37	0.00	0	0
DAUS	On	30/11/2012	Foreign Exchange Option	8.50	Put		411.00000	410.000	20.37	0.00	0	0
DAUS	On	30/11/2012	Foreign Exchange Option	8.51	Call		550.00000	549.000	20.42	0.00	0	8,440
DAUS	On	30/11/2012	Foreign Exchange Option	8.51	Put		417.00000	416.000	20.42	0.00	0	0
DAUS	On	30/11/2012	Foreign Exchange Option	8.56	Call		530.00000	528.000	20.64	0.00	0	0
DAUS	On	30/11/2012	Foreign Exchange Option	8.56	Put		447.00000	445.000	20.64	0.00	0	0
DAUS	On	30/11/2012	Foreign Exchange Option	7.72	Call		1,023.00000	1,022.000	18.04	0.00	0	0
DAUS	On	30/11/2012	Foreign Exchange Option	7.72	Put		100.00000	99.000	18.04	0.00	0	8,440
DAUS	On	30/11/2012	Foreign Exchange Option	8.49	Call		558.00000	557.000	20.33	0.00	0	0
DAUS	On	30/11/2012	Foreign Exchange Option	8.49	Put		405.00000	404.000	20.33	0.00	0	0
DAUS	On	27/12/2012	Foreign Exchange Option	8.51	Call		601.00000	600.000	20.33	0.00	0	7,530
DAUS	On	27/12/2012	Foreign Exchange Option	8.51	Put		437.00000	436.000	20.33	0.00	0	0
DAUS	On	27/12/2012	Foreign Exchange Option	8.59	Call		569.00000	568.000	20.67	0.00	0	0
DAUS	On	27/12/2012	Foreign Exchange Option	8.59	Put		485.00000	484.000	20.67	0.00	0	0
DAUS	On	27/12/2012	Foreign Exchange Option	7.72	Call		1,068.00000	1,068.000	18.00	0.00	0	0
DAUS	On	27/12/2012	Foreign Exchange Option	7.72	Put		114.00000	114.000	18.00	0.00	0	7,530
DAUS	On	27/12/2012	Foreign Exchange Option	8.49	Call		609.00000	608.000	20.24	0.00	0	0
DAUS	On	27/12/2012	Foreign Exchange Option	8.49	Put		425.00000	424.000	20.24	0.00	0	0
DAUS	On	27/12/2012	Foreign Exchange Option	8.50	Call		605.00000	604.000	20.28	0.00	0	0
DAUS	On	27/12/2012	Foreign Exchange Option	8.50	Put		431.00000	430.000	20.28	0.00	0	0
<b>Total DAUS Option</b>										<b>0.00</b>	<b>0</b>	<b>96,360</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total DAUS</b>							<b>0.00</b>	<b>0</b>	<b>96,360</b>
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.52430	6.47420			0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.58630	6.53530			0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.62840	6.57820			0.00	0	0
<b>Total NZ\$ / R Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		192.00000	234.813	21.07	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		18.00000	10.513	21.07	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		151.00000	191.636	20.82	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		27.00000	17.336	20.82	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		235.00000	280.415	21.32	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		11.00000	6.115	21.32	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.40	Call		267.00000	296.820	14.10	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.40	Put		132.00000	110.520	14.10	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		407.00000	445.941	14.16	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		65.00000	52.541	14.16	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		370.00000	407.046	14.14	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		78.00000	63.646	14.14	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		335.00000	369.993	14.13	0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		93.00000	76.593	14.13	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		401.00000	433.796	16.08	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		210.00000	192.696	16.08	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.45	Call		366.00000	397.708	16.13	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.45	Put		238.00000	219.308	16.13	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		460.00000	495.720	16.01	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		169.00000	154.620	16.01	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Call		429.00000	464.091	16.05	0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		188.00000	172.991	16.05	0.00	0	0
<b>Total NZ\$ / R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R On 18/06/2012 Foreign Exchange Future			1.32530	1.32490			0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.34090	1.34070			0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Future			1.35570	1.35560			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total YUAN/R Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,249.00000	2,253.000	26.22	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		0.00000	0.000	26.22	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,749.00000	1,753.025	29.01	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		0.00000	0.025	29.01	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,250.00000	1,253.587	27.05	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		1.00000	0.587	27.05	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.30	Call		309.00000	301.836	19.39	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.30	Put		60.00000	48.836	19.39	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		1,021.00000	1,014.129	19.28	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		222.00000	213.129	19.28	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.35	Call		544.00000	533.849	20.80	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.35	Put		637.00000	624.849	20.80	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,844.00000	1,843.404	19.39	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		45.00000	42.404	19.39	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		1,399.00000	1,394.634	18.76	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		100.00000	93.634	18.76	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		1,525.00000	1,521.313	19.24	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		249.00000	244.313	19.24	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		1,195.00000	1,189.804	19.68	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		419.00000	412.804	19.68	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.35	Call		835.00000	829.669	20.81	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.35	Put		779.00000	772.669	20.81	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		1,910.00000	1,907.362	18.87	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		134.00000	130.362	18.87	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>
<b>Total Futures</b>							<b>849 654 140.80</b>	<b>90,187</b>	<b>733,950</b>
<b>Total Options</b>							<b>581 682.00</b>	<b>2,500</b>	<b>671,160</b>
<b>Grand Total:</b>							<b>850,235,822.80</b>	<b>92,687</b>	<b>1,405,110</b>