



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Monthly Statistics

From: 19/07/2012 To: 19/07/2012

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/07/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.24900 | 8.21970 | 254,083 |
| 19/07/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.10192 | 1.07298 | 16,000 |
| 19/07/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 0.95377 | 0.92494 | 37,000 |
| 19/07/2012 | \$ / R On 17 September 2012 | 7.40 | C | Foreign Exchange Future | 0.85565 | 0.82693 | 0 |
| 19/07/2012 | \$ / R On 17 September 2012 | 7.75 | C | Foreign Exchange Future | 0.52931 | 0.50378 | 0 |
| 19/07/2012 | \$ / R On 17 September 2012 | 8.10 | C | Foreign Exchange Future | 0.27253 | 0.25513 | 0 |
| 19/07/2012 | \$ / R On 17 September 2012 | 7.50 | C | Foreign Exchange Future | 0.75901 | 0.73131 | 0 |
| 19/07/2012 | \$ / R On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.57360 | 0.54751 | 0 |
| 19/07/2012 | \$ / R On 17 September 2012 | 8.26 | C | Foreign Exchange Future | 0.19091 | 0.17912 | 300 |
| 19/07/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.40577 | 0.38453 | 0 |
| 19/07/2012 | \$ / R On 17 September 2012 | 8.00 | C | Foreign Exchange Future | 0.33497 | 0.31564 | 0 |
| 19/07/2012 | \$ / R On 17 September 2012 | 8.55 | C | Foreign Exchange Future | 0.10433 | 0.09788 | 500 |
| 19/07/2012 | \$ / R On 17 September 2012 | 8.20 | C | Foreign Exchange Future | 0.21869 | 0.20315 | 0 |
| 19/07/2012 | \$ / R On 17 September 2012 | 8.25 | C | Foreign Exchange Future | 0.19495 | 0.18293 | 0 |
| 19/07/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.06439 | 0.06096 | 250 |
| 19/07/2012 | \$ / R On 17 September 2012 | 8.40 | C | Foreign Exchange Future | 0.14238 | 0.13352 | 3,000 |
| 19/07/2012 | \$ / R On 17 September 2012 | 8.50 | C | Foreign Exchange Future | 0.11564 | 0.10847 | 2,000 |
| 19/07/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.03290 | 0.03122 | 5,500 |
| 19/07/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.09421 | 0.08842 | 2,000 |
| 19/07/2012 | \$ / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.07055 | 0.06671 | 25,100 |
| 19/07/2012 | \$ / R On 17 September 2012 | 9.30 | C | Foreign Exchange Future | 0.02810 | 0.02678 | 250 |
| 19/07/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.03879 | 0.03666 | 24,360 |
| 19/07/2012 | \$ / R On 17 September 2012 | 9.00 | C | Foreign Exchange Future | 0.04556 | 0.04336 | 7,500 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/07/2012 | \$ / R On 17 September 2012 | 9.00 | P | Foreign Exchange Future | 0.79656 | 0.82366 | 0 |
| 19/07/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 0.88979 | 0.91696 | 0 |
| 19/07/2012 | \$ / R On 17 September 2012 | 9.30 | P | Foreign Exchange Future | 1.07910 | 1.10708 | 0 |
| 19/07/2012 | \$ / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.57155 | 0.59701 | 0 |
| 19/07/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.44521 | 0.46873 | 4,000 |
| 19/07/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 0.98390 | 1.01152 | 0 |
| 19/07/2012 | \$ / R On 17 September 2012 | 8.50 | P | Foreign Exchange Future | 0.36664 | 0.38877 | 0 |
| 19/07/2012 | \$ / R On 17 September 2012 | 8.40 | P | Foreign Exchange Future | 0.29338 | 0.31382 | 0 |
| 19/07/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.61539 | 0.64126 | 1,500 |
| 19/07/2012 | \$ / R On 17 September 2012 | 8.25 | P | Foreign Exchange Future | 0.19595 | 0.21323 | 3,000 |
| 19/07/2012 | \$ / R On 17 September 2012 | 8.20 | P | Foreign Exchange Future | 0.16969 | 0.18345 | 600 |
| 19/07/2012 | \$ / R On 17 September 2012 | 8.55 | P | Foreign Exchange Future | 0.40533 | 0.42818 | 0 |
| 19/07/2012 | \$ / R On 17 September 2012 | 8.00 | P | Foreign Exchange Future | 0.08597 | 0.09594 | 10,425 |
| 19/07/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.05677 | 0.06483 | 20,360 |
| 19/07/2012 | \$ / R On 17 September 2012 | 8.26 | P | Foreign Exchange Future | 0.20191 | 0.21942 | 0 |
| 19/07/2012 | \$ / R On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.02460 | 0.02781 | 2,500 |
| 19/07/2012 | \$ / R On 17 September 2012 | 7.50 | P | Foreign Exchange Future | 0.01002 | 0.01161 | 246 |
| 19/07/2012 | \$ / R On 17 September 2012 | 8.10 | P | Foreign Exchange Future | 0.12353 | 0.13543 | 2,000 |
| 19/07/2012 | \$ / R On 17 September 2012 | 7.75 | P | Foreign Exchange Future | 0.03031 | 0.03408 | 44,100 |
| 19/07/2012 | \$ / R On 17 September 2012 | 7.40 | P | Foreign Exchange Future | 0.00665 | 0.00723 | 8,000 |
| 19/07/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.00477 | 0.00524 | 0 |
| 19/07/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.00292 | 0.00328 | 9,200 |
| 19/07/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.34220 | 8.32750 | 53,747 |
| 19/07/2012 | \$ / R On 14 December 2012 | 8.30 | C | Foreign Exchange Future | 0.35567 | 0.34826 | 0 |
| 19/07/2012 | \$ / R On 14 December 2012 | 8.60 | C | Foreign Exchange Future | 0.25284 | 0.24812 | 6,000 |
| 19/07/2012 | \$ / R On 14 December 2012 | 8.80 | C | Foreign Exchange Future | 0.20382 | 0.20026 | 0 |
| 19/07/2012 | \$ / R On 14 December 2012 | 9.00 | C | Foreign Exchange Future | 0.16636 | 0.16370 | 25,000 |
| 19/07/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.15097 | 0.14870 | 540 |
| 19/07/2012 | \$ / R On 14 December 2012 | 9.50 | C | Foreign Exchange Future | 0.10498 | 0.10363 | 300 |
| 19/07/2012 | \$ / R On 14 December 2012 | 8.05 | C | Foreign Exchange Future | 0.47824 | 0.47009 | 0 |
| 19/07/2012 | \$ / R On 14 December 2012 | 10.40 | C | Foreign Exchange Future | 0.05342 | 0.05303 | 0 |
| 19/07/2012 | \$ / R On 14 December 2012 | 11.10 | C | Foreign Exchange Future | 0.02968 | 0.02856 | 0 |
| 19/07/2012 | \$ / R On 14 December 2012 | 7.95 | C | Foreign Exchange Future | 0.53706 | 0.52847 | 0 |
| 19/07/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.50692 | 0.49856 | 300 |

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|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/07/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.16472 | 0.17106 | 6,040 |
| 19/07/2012 | \$ / R On 14 December 2012 | 7.95 | P | Foreign Exchange Future | 0.14486 | 0.15097 | 15,000 |
| 19/07/2012 | \$ / R On 14 December 2012 | 11.10 | P | Foreign Exchange Future | 2.78748 | 2.80106 | 0 |
| 19/07/2012 | \$ / R On 14 December 2012 | 10.40 | P | Foreign Exchange Future | 2.11122 | 2.12553 | 0 |
| 19/07/2012 | \$ / R On 14 December 2012 | 8.05 | P | Foreign Exchange Future | 0.18604 | 0.19259 | 20,000 |
| 19/07/2012 | \$ / R On 14 December 2012 | 9.50 | P | Foreign Exchange Future | 1.26278 | 1.27613 | 0 |
| 19/07/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 0.90877 | 0.92120 | 0 |
| 19/07/2012 | \$ / R On 14 December 2012 | 9.00 | P | Foreign Exchange Future | 0.82416 | 0.83620 | 0 |
| 19/07/2012 | \$ / R On 14 December 2012 | 8.80 | P | Foreign Exchange Future | 0.66162 | 0.67276 | 300 |
| 19/07/2012 | \$ / R On 14 December 2012 | 8.60 | P | Foreign Exchange Future | 0.51064 | 0.52062 | 0 |
| 19/07/2012 | \$ / R On 14 December 2012 | 8.30 | P | Foreign Exchange Future | 0.31347 | 0.32076 | 6,000 |
| 19/07/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.44180 | 8.43280 | 20,305 |
| 19/07/2012 | \$ / R On 18 March 2013 | 10.20 | C | Foreign Exchange Future | 0.13486 | 0.13449 | 500 |
| 19/07/2012 | \$ / R On 18 March 2013 | 10.55 | C | Foreign Exchange Future | 0.11203 | 0.11185 | 250 |
| 19/07/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.26954 | 0.26773 | 180 |
| 19/07/2012 | \$ / R On 18 March 2013 | 10.85 | C | Foreign Exchange Future | 0.09715 | 0.09708 | 250 |
| 19/07/2012 | \$ / R On 18 March 2013 | 9.55 | C | Foreign Exchange Future | 0.19801 | 0.19699 | 500 |
| 19/07/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 0.60093 | 0.59546 | 0 |
| 19/07/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 0.65800 | 0.65207 | 0 |
| 19/07/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.21620 | 0.21927 | 1,500 |
| 19/07/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.25913 | 0.26266 | 180 |
| 19/07/2012 | \$ / R On 18 March 2013 | 9.55 | P | Foreign Exchange Future | 1.30621 | 1.31419 | 0 |
| 19/07/2012 | \$ / R On 18 March 2013 | 10.85 | P | Foreign Exchange Future | 2.50535 | 2.51428 | 0 |
| 19/07/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 0.92774 | 0.93493 | 0 |
| 19/07/2012 | \$ / R On 18 March 2013 | 10.55 | P | Foreign Exchange Future | 2.22023 | 2.22905 | 0 |
| 19/07/2012 | \$ / R On 18 March 2013 | 10.20 | P | Foreign Exchange Future | 1.89306 | 1.90169 | 0 |
| 19/07/2012 | \$ / R On 14 June 2013 | | | Foreign Exchange Future | 8.53430 | 8.52940 | 2,716 |
| 19/07/2012 | \$ / R On 14 June 2013 | 8.76 | C | Foreign Exchange Future | 0.46871 | 0.46947 | 0 |
| 19/07/2012 | \$ / R On 14 June 2013 | 8.74 | C | Foreign Exchange Future | 0.47486 | 0.47560 | 0 |
| 19/07/2012 | \$ / R On 14 June 2013 | 8.75 | C | Foreign Exchange Future | 0.47177 | 0.47252 | 0 |
| 19/07/2012 | \$ / R On 14 June 2013 | 8.75 | P | Foreign Exchange Future | 0.68747 | 0.69312 | 0 |
| 19/07/2012 | \$ / R On 14 June 2013 | 8.74 | P | Foreign Exchange Future | 0.68056 | 0.68620 | 0 |
| 19/07/2012 | \$ / R On 14 June 2013 | 8.76 | P | Foreign Exchange Future | 0.69441 | 0.70007 | 0 |
| 19/07/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.62300 | 8.62610 | 542 |

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|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/07/2012 | \$ / R On 13 December 2013 | 9.00 | C | Foreign Exchange Future | 0.57807 | 0.58093 | 0 |
| 19/07/2012 | \$ / R On 13 December 2013 | 8.00 | C | Foreign Exchange Future | 0.97354 | 0.97609 | 0 |
| 19/07/2012 | \$ / R On 13 December 2013 | 8.00 | P | Foreign Exchange Future | 0.35054 | 0.34999 | 0 |
| 19/07/2012 | \$ / R On 13 December 2013 | 9.00 | P | Foreign Exchange Future | 0.95507 | 0.95483 | 0 |
| 19/07/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 8.90120 | 8.94440 | 0 |
| 19/07/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.37941 | 1.41188 | 200 |
| 19/07/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.47821 | 0.46748 | 0 |
| 19/07/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 10.51230 | 10.48260 | 0 |
| 19/07/2012 | \$ / R MAXI On 17 September 2012 | | | Foreign Exchange Future | 8.24900 | 8.21970 | 978 |
| 19/07/2012 | \$ / R MAXI On 17 September 2012 | 8.49 | C | Foreign Exchange Future | 0.11806 | 0.11074 | 0 |
| 19/07/2012 | \$ / R MAXI On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.09421 | 0.08844 | 60 |
| 19/07/2012 | \$ / R MAXI On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.44521 | 0.46874 | 0 |
| 19/07/2012 | \$ / R MAXI On 17 September 2012 | 8.49 | P | Foreign Exchange Future | 0.35906 | 0.38104 | 0 |
| 19/07/2012 | \$ / R MAXI On 14 December 2012 | | | Foreign Exchange Future | 8.34220 | 8.32750 | 28 |
| 19/07/2012 | \$ / R MAXI On 14 December 2012 | 8.59 | C | Foreign Exchange Future | 0.25565 | 0.25088 | 0 |
| 19/07/2012 | \$ / R MAXI On 14 December 2012 | 8.59 | P | Foreign Exchange Future | 0.50345 | 0.51338 | 0 |
| 19/07/2012 | \$ / R MAXI On 18 March 2013 | | | Foreign Exchange Future | 8.44180 | 8.43280 | 5 |
| 19/07/2012 | \$ / R MAXI On 18 March 2013 | 8.69 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 19/07/2012 | \$ / R MAXI On 18 March 2013 | 8.69 | P | Foreign Exchange Future | 0.24820 | 0.25720 | 0 |
| 19/07/2012 | \$ / R MAXI On 14 June 2013 | | | Foreign Exchange Future | 8.53430 | 8.52940 | 0 |
| 19/07/2012 | \$ / R MAXI On 14 June 2013 | 8.76 | C | Foreign Exchange Future | 0.46871 | 0.46947 | 0 |
| 19/07/2012 | \$ / R MAXI On 14 June 2013 | 8.75 | C | Foreign Exchange Future | 0.47177 | 0.47252 | 0 |
| 19/07/2012 | \$ / R MAXI On 14 June 2013 | 8.74 | C | Foreign Exchange Future | 0.47486 | 0.47560 | 0 |
| 19/07/2012 | \$ / R MAXI On 14 June 2013 | 8.74 | P | Foreign Exchange Future | 0.68056 | 0.68620 | 0 |
| 19/07/2012 | \$ / R MAXI On 14 June 2013 | 8.75 | P | Foreign Exchange Future | 0.68747 | 0.69312 | 0 |
| 19/07/2012 | \$ / R MAXI On 14 June 2013 | 8.76 | P | Foreign Exchange Future | 0.69441 | 0.70007 | 0 |
| 19/07/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 12.95410 | 12.84500 | 13,254 |
| 19/07/2012 | £ / R On 17 September 2012 | 11.35 | C | Foreign Exchange Future | 1.61242 | 1.50433 | 0 |
| 19/07/2012 | £ / R On 17 September 2012 | 12.15 | C | Foreign Exchange Future | 0.83410 | 0.73091 | 0 |
| 19/07/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.11197 | 0.09971 | 24,000 |
| 19/07/2012 | £ / R On 17 September 2012 | 13.85 | C | Foreign Exchange Future | 0.05248 | 0.05008 | 14,400 |
| 19/07/2012 | £ / R On 17 September 2012 | 13.85 | P | Foreign Exchange Future | 0.94838 | 1.05508 | 0 |

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|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/07/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 0.60787 | 0.70471 | 0 |
| 19/07/2012 | £ / R On 17 September 2012 | 12.15 | P | Foreign Exchange Future | 0.03000 | 0.03591 | 38,400 |
| 19/07/2012 | £ / R On 17 September 2012 | 11.35 | P | Foreign Exchange Future | 0.00832 | 0.00933 | 6,000 |
| 19/07/2012 | £ / R On 14 December 2012 | | | Foreign Exchange Future | 13.09820 | 13.01180 | 1,783 |
| 19/07/2012 | £ / R On 14 December 2012 | 13.37 | C | Foreign Exchange Future | 0.34166 | 0.31654 | 0 |
| 19/07/2012 | £ / R On 14 December 2012 | 13.55 | C | Foreign Exchange Future | 0.29232 | 0.27226 | 0 |
| 19/07/2012 | £ / R On 14 December 2012 | 13.70 | C | Foreign Exchange Future | 0.25750 | 0.24070 | 100 |
| 19/07/2012 | £ / R On 14 December 2012 | 14.20 | C | Foreign Exchange Future | 0.17022 | 0.16200 | 100 |
| 19/07/2012 | £ / R On 14 December 2012 | 14.20 | P | Foreign Exchange Future | 1.27202 | 1.35020 | 0 |
| 19/07/2012 | £ / R On 14 December 2012 | 13.70 | P | Foreign Exchange Future | 0.85930 | 0.92890 | 0 |
| 19/07/2012 | £ / R On 14 December 2012 | 13.55 | P | Foreign Exchange Future | 0.74412 | 0.81046 | 100 |
| 19/07/2012 | £ / R On 14 December 2012 | 13.37 | P | Foreign Exchange Future | 0.61346 | 0.67474 | 0 |
| 19/07/2012 | £ / R On 18 March 2013 | | | Foreign Exchange Future | 13.25260 | 13.17570 | 1,905 |
| 19/07/2012 | £ / R On 18 March 2013 | 13.53 | C | Foreign Exchange Future | 0.84343 | 0.80904 | 0 |
| 19/07/2012 | £ / R On 18 March 2013 | 13.53 | P | Foreign Exchange Future | 1.12083 | 1.16334 | 0 |
| 19/07/2012 | ¥ / R On 17 September 2012 | | | Foreign Exchange Future | 0.10500 | 0.10420 | 3,433 |
| 19/07/2012 | ¥ / R On 17 September 2012 | 0.11 | C | Foreign Exchange Future | 0.00141 | 0.00122 | 0 |
| 19/07/2012 | ¥ / R On 17 September 2012 | 0.11 | P | Foreign Exchange Future | 0.00641 | 0.00702 | 0 |
| 19/07/2012 | ¥ / R On 14 December 2012 | | | Foreign Exchange Future | 0.10630 | 0.10570 | 50 |
| 19/07/2012 | ¥ / R On 14 December 2012 | 0.11 | C | Foreign Exchange Future | 0.00375 | 0.00352 | 0 |
| 19/07/2012 | ¥ / R On 14 December 2012 | 0.11 | P | Foreign Exchange Future | 0.00745 | 0.00782 | 0 |
| 19/07/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.12280 | 10.08740 | 26,365 |
| 19/07/2012 | € / R On 17 September 2012 | 9.45 | C | Foreign Exchange Future | 0.68871 | 0.65661 | 0 |
| 19/07/2012 | € / R On 17 September 2012 | 9.75 | C | Foreign Exchange Future | 0.42194 | 0.39642 | 0 |
| 19/07/2012 | € / R On 17 September 2012 | 9.90 | C | Foreign Exchange Future | 0.30991 | 0.28989 | 0 |
| 19/07/2012 | € / R On 17 September 2012 | 10.20 | C | Foreign Exchange Future | 0.14945 | 0.14060 | 0 |
| 19/07/2012 | € / R On 17 September 2012 | 11.20 | C | Foreign Exchange Future | 0.01791 | 0.01789 | 21,300 |
| 19/07/2012 | € / R On 17 September 2012 | 11.25 | C | Foreign Exchange Future | 0.01567 | 0.01568 | 15,360 |
| 19/07/2012 | € / R On 17 September 2012 | 11.25 | P | Foreign Exchange Future | 1.14287 | 1.17828 | 0 |
| 19/07/2012 | € / R On 17 September 2012 | 11.20 | P | Foreign Exchange Future | 1.09511 | 1.13049 | 0 |
| 19/07/2012 | € / R On 17 September 2012 | 10.20 | P | Foreign Exchange Future | 0.22665 | 0.25320 | 1,500 |
| 19/07/2012 | € / R On 17 September 2012 | 9.90 | P | Foreign Exchange Future | 0.08711 | 0.10249 | 33,360 |

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| 19/07/2012 | € / R On 17 September 2012 | 9.75 | P | Foreign Exchange Future | 0.04914 | 0.05902 | 1,625 |
| 19/07/2012 | € / R On 17 September 2012 | 9.45 | P | Foreign Exchange Future | 0.01591 | 0.01921 | 10,200 |
| 19/07/2012 | € / R On 14 December 2012 | | | Foreign Exchange Future | 10.24960 | 10.23280 | 52,847 |
| 19/07/2012 | € / R On 14 December 2012 | 10.82 | C | Foreign Exchange Future | 0.16611 | 0.16492 | 0 |
| 19/07/2012 | € / R On 14 December 2012 | 10.30 | C | Foreign Exchange Future | 0.30735 | 0.30221 | 0 |
| 19/07/2012 | € / R On 14 December 2012 | 10.95 | C | Foreign Exchange Future | 0.14417 | 0.14348 | 0 |
| 19/07/2012 | € / R On 14 December 2012 | 11.00 | C | Foreign Exchange Future | 0.13670 | 0.13618 | 100 |
| 19/07/2012 | € / R On 14 December 2012 | 10.40 | C | Foreign Exchange Future | 0.27217 | 0.26800 | 0 |
| 19/07/2012 | € / R On 14 December 2012 | 11.10 | C | Foreign Exchange Future | 0.12318 | 0.12294 | 750 |
| 19/07/2012 | € / R On 14 December 2012 | 11.50 | C | Foreign Exchange Future | 0.08347 | 0.08387 | 100 |
| 19/07/2012 | € / R On 14 December 2012 | 9.50 | C | Foreign Exchange Future | 0.81476 | 0.80015 | 0 |
| 19/07/2012 | € / R On 14 December 2012 | 9.50 | P | Foreign Exchange Future | 0.06516 | 0.06735 | 5,690 |
| 19/07/2012 | € / R On 14 December 2012 | 11.50 | P | Foreign Exchange Future | 1.33387 | 1.35107 | 0 |
| 19/07/2012 | € / R On 14 December 2012 | 11.10 | P | Foreign Exchange Future | 0.97358 | 0.99014 | 0 |
| 19/07/2012 | € / R On 14 December 2012 | 10.40 | P | Foreign Exchange Future | 0.42257 | 0.43520 | 750 |
| 19/07/2012 | € / R On 14 December 2012 | 11.00 | P | Foreign Exchange Future | 0.88710 | 0.90338 | 0 |
| 19/07/2012 | € / R On 14 December 2012 | 10.95 | P | Foreign Exchange Future | 0.84457 | 0.86068 | 100 |
| 19/07/2012 | € / R On 14 December 2012 | 10.30 | P | Foreign Exchange Future | 0.35775 | 0.36941 | 375 |
| 19/07/2012 | € / R On 14 December 2012 | 10.82 | P | Foreign Exchange Future | 0.73651 | 0.75212 | 0 |
| 19/07/2012 | € / R On 18 March 2013 | | | Foreign Exchange Future | 10.38760 | 10.37900 | 75 |
| 19/07/2012 | € / R On 18 March 2013 | 10.97 | C | Foreign Exchange Future | 0.26972 | 0.26728 | 0 |
| 19/07/2012 | € / R On 18 March 2013 | 10.97 | P | Foreign Exchange Future | 0.85212 | 0.85828 | 0 |
| 19/07/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 10.65410 | 10.66440 | 435 |
| 19/07/2012 | € / R On 13 December 2013 | 11.20 | C | Foreign Exchange Future | 0.51458 | 0.52193 | 0 |
| 19/07/2012 | € / R On 13 December 2013 | 11.20 | P | Foreign Exchange Future | 1.06048 | 1.05753 | 0 |
| 19/07/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.55030 | 8.45700 | 6,283 |
| 19/07/2012 | AU\$ / R On 17 September 2012 | 8.42 | C | Foreign Exchange Future | 0.23432 | 0.17931 | 0 |
| 19/07/2012 | AU\$ / R On 17 September 2012 | 8.42 | P | Foreign Exchange Future | 0.10402 | 0.14231 | 0 |
| 19/07/2012 | AU\$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.58270 | 8.50390 | 9,461 |
| 19/07/2012 | AU\$ / R On 14 December 2012 | 8.46 | C | Foreign Exchange Future | 0.34010 | 0.29634 | 0 |
| 19/07/2012 | AU\$ / R On 14 December 2012 | 8.46 | P | Foreign Exchange Future | 0.21740 | 0.25244 | 0 |
| 19/07/2012 | AU\$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.62180 | 8.54900 | 3,790 |
| 19/07/2012 | AU\$ / R On 18 March 2013 | 8.51 | C | Foreign Exchange Future | 0.42071 | 0.38343 | 0 |

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|------------|------------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/07/2012 | AU\$ / R On 18 March 2013 | 8.51 | P | Foreign Exchange Future | 0.30891 | 0.34443 | 0 |
| 19/07/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.94130 | 9.84800 | 0 |
| 19/07/2012 | CAD/ R On 17 September 2012 | | | Foreign Exchange Future | 8.18210 | 8.12010 | 4 |
| 19/07/2012 | CAD/ R On 17 September 2012 | 8.27 | C | Foreign Exchange Future | 0.11167 | 0.09108 | 0 |
| 19/07/2012 | CAD/ R On 17 September 2012 | 8.27 | P | Foreign Exchange Future | 0.19957 | 0.24098 | 0 |
| 19/07/2012 | CAD/ R On 14 December 2012 | | | Foreign Exchange Future | 8.25770 | 8.21050 | 0 |
| 19/07/2012 | CAD/ R On 14 December 2012 | 8.35 | C | Foreign Exchange Future | 0.20627 | 0.18781 | 0 |
| 19/07/2012 | CAD/ R On 14 December 2012 | 8.35 | P | Foreign Exchange Future | 0.29857 | 0.32731 | 0 |
| 19/07/2012 | CF CANDO CABE On 17 September 2012 | | | Can-Do Future | 0.21540 | 0.20040 | 11,120 |
| 19/07/2012 | CF CANDO CABF On 17 September 2012 | | | Can-Do Future | 0.02620 | 0.02420 | 7,100 |
| 19/07/2012 | CF CANDO CABG On 17 September 2012 | | | Can-Do Future | 0.19200 | 0.19890 | 14,700 |
| 19/07/2012 | CF CANDO CABH On 17 September 2012 | | | Can-Do Future | 0.03380 | 0.03130 | 8,000 |
| 19/07/2012 | CF CANDO CABI On 17 September 2012 | | | Can-Do Future | 0.20190 | 0.24650 | 12,800 |
| 19/07/2012 | CF CANDO CABJ On 17 September 2012 | | | Can-Do Future | 0.08590 | 0.07270 | 4,800 |
| 19/07/2012 | CHF / R On 17 September 2012 | | | Foreign Exchange Future | 8.43230 | 8.40370 | 25 |
| 19/07/2012 | CHF / R On 17 September 2012 | 8.91 | C | Foreign Exchange Future | 0.06607 | 0.05721 | 0 |
| 19/07/2012 | CHF / R On 17 September 2012 | 8.91 | P | Foreign Exchange Future | 0.54377 | 0.56351 | 0 |
| 19/07/2012 | CHF / R On 14 December 2012 | | | Foreign Exchange Future | 8.54920 | 8.53650 | 0 |
| 19/07/2012 | CHF / R On 14 December 2012 | 9.04 | C | Foreign Exchange Future | 0.19310 | 0.17869 | 0 |
| 19/07/2012 | CHF / R On 14 December 2012 | 9.04 | P | Foreign Exchange Future | 0.68390 | 0.68219 | 0 |
| 19/07/2012 | DAAM On 20 July 2012 | | | Any day expiry | 6.58250 | 6.52320 | 20,000 |
| 19/07/2012 | DAAM On 20 July 2012 | 6.51 | C | Any day expiry | 0.07512 | 0.03356 | 20,000 |
| 19/07/2012 | DAAM On 20 July 2012 | 6.53 | C | Any day expiry | 0.05737 | 0.00000 | 0 |
| 19/07/2012 | DAAM On 20 July 2012 | 6.54 | C | Any day expiry | 0.04904 | 0.00000 | 0 |
| 19/07/2012 | DAAM On 20 July 2012 | 6.59 | C | Any day expiry | 0.01614 | 0.00933 | 0 |
| 19/07/2012 | DAAM On 20 July 2012 | 6.61 | C | Any day expiry | 0.00903 | 0.00674 | 0 |
| 19/07/2012 | DAAM On 20 July 2012 | 6.60 | C | Any day expiry | 0.01181 | 0.00792 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|----------------|-----------|---------------------------------|---------------|
| 19/07/2012 | DAAM On 20 July 2012 | 6.60 | P | Any day expiry | 0.02931 | 0.08472 | 0 |
| 19/07/2012 | DAAM On 20 July 2012 | 6.61 | P | Any day expiry | 0.03653 | 0.09354 | 0 |
| 19/07/2012 | DAAM On 20 July 2012 | 6.59 | P | Any day expiry | 0.02364 | 0.07613 | 0 |
| 19/07/2012 | DAAM On 20 July 2012 | 6.54 | P | Any day expiry | 0.00654 | 0.00000 | 10,000 |
| 19/07/2012 | DAAM On 20 July 2012 | 6.53 | P | Any day expiry | 0.00487 | 0.00000 | 10,000 |
| 19/07/2012 | DAAM On 20 July 2012 | 6.51 | P | Any day expiry | 0.00262 | 0.02036 | 0 |
| 19/07/2012 | DAAN On 24 July 2012 | | | Any day expiry | 8.18810 | 8.16220 | 0 |
| 19/07/2012 | DAAN On 24 July 2012 | 8.19 | C | Any day expiry | 0.04901 | 0.04344 | 0 |
| 19/07/2012 | DAAN On 24 July 2012 | 8.20 | C | Any day expiry | 0.04370 | 0.03989 | 0 |
| 19/07/2012 | DAAN On 24 July 2012 | 8.21 | C | Any day expiry | 0.03987 | 0.03659 | 0 |
| 19/07/2012 | DAAN On 24 July 2012 | 8.21 | P | Any day expiry | 0.06177 | 0.08439 | 0 |
| 19/07/2012 | DAAN On 24 July 2012 | 8.20 | P | Any day expiry | 0.05560 | 0.07769 | 0 |
| 19/07/2012 | DAAN On 24 July 2012 | 8.19 | P | Any day expiry | 0.05091 | 0.07124 | 0 |
| 19/07/2012 | DAUS On 31 July 2012 | | | Any day expiry | 8.19610 | 8.17000 | 0 |
| 19/07/2012 | DAUS On 31 July 2012 | 7.40 | C | Any day expiry | 0.79600 | 0.77000 | 0 |
| 19/07/2012 | DAUS On 31 July 2012 | 7.72 | C | Any day expiry | 0.47800 | 0.45300 | 0 |
| 19/07/2012 | DAUS On 31 July 2012 | 8.25 | C | Any day expiry | 0.06000 | 0.05500 | 0 |
| 19/07/2012 | DAUS On 31 July 2012 | 8.51 | C | Any day expiry | 0.01400 | 0.01300 | 4,800 |
| 19/07/2012 | DAUS On 31 July 2012 | 8.51 | P | Any day expiry | 0.32800 | 0.35300 | 0 |
| 19/07/2012 | DAUS On 31 July 2012 | 8.25 | P | Any day expiry | 0.11400 | 0.13500 | 0 |
| 19/07/2012 | DAUS On 31 July 2012 | 7.72 | P | Any day expiry | 0.00200 | 0.00300 | 4,800 |
| 19/07/2012 | DAUS On 31 July 2012 | 7.40 | P | Any day expiry | 0.00000 | 0.00000 | 0 |
| 19/07/2012 | DAUS On 31 August 2012 | | | Any day expiry | 8.23040 | 8.20200 | 0 |
| 19/07/2012 | DAUS On 31 August 2012 | 8.25 | C | Any day expiry | 0.15500 | 0.14500 | 0 |
| 19/07/2012 | DAUS On 31 August 2012 | 8.51 | C | Any day expiry | 0.07900 | 0.07400 | 6,170 |
| 19/07/2012 | DAUS On 31 August 2012 | 7.40 | C | Any day expiry | 0.83400 | 0.80600 | 0 |
| 19/07/2012 | DAUS On 31 August 2012 | 7.72 | C | Any day expiry | 0.52800 | 0.50300 | 0 |
| 19/07/2012 | DAUS On 31 August 2012 | 7.72 | P | Any day expiry | 0.01800 | 0.02100 | 6,170 |
| 19/07/2012 | DAUS On 31 August 2012 | 7.40 | P | Any day expiry | 0.00400 | 0.00400 | 0 |
| 19/07/2012 | DAUS On 31 August 2012 | 8.51 | P | Any day expiry | 0.35900 | 0.38200 | 0 |
| 19/07/2012 | DAUS On 31 August 2012 | 8.25 | P | Any day expiry | 0.17500 | 0.19300 | 0 |
| 19/07/2012 | DAUS On 28 September 2012 | | | Any day expiry | 8.26080 | 8.23390 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/07/2012 | DAUS On 28 September 2012 | 7.72 | C | Any day expiry | 0.57500 | 0.55300 | 0 |
| 19/07/2012 | DAUS On 28 September 2012 | 8.25 | C | Any day expiry | 0.22200 | 0.21100 | 0 |
| 19/07/2012 | DAUS On 28 September 2012 | 8.51 | C | Any day expiry | 0.13700 | 0.13000 | 7,540 |
| 19/07/2012 | DAUS On 28 September 2012 | 7.40 | C | Any day expiry | 0.87100 | 0.84500 | 0 |
| 19/07/2012 | DAUS On 28 September 2012 | 7.40 | P | Any day expiry | 0.01000 | 0.01100 | 0 |
| 19/07/2012 | DAUS On 28 September 2012 | 8.51 | P | Any day expiry | 0.38600 | 0.40600 | 0 |
| 19/07/2012 | DAUS On 28 September 2012 | 8.25 | P | Any day expiry | 0.21100 | 0.22700 | 0 |
| 19/07/2012 | DAUS On 28 September 2012 | 7.72 | P | Any day expiry | 0.03400 | 0.03900 | 7,540 |
| 19/07/2012 | DAUS On 31 October 2012 | | | Any day expiry | 8.29560 | 8.27740 | 0 |
| 19/07/2012 | DAUS On 31 October 2012 | 8.51 | C | Any day expiry | 0.20200 | 0.19700 | 8,220 |
| 19/07/2012 | DAUS On 31 October 2012 | 7.40 | C | Any day expiry | 0.91600 | 0.90000 | 0 |
| 19/07/2012 | DAUS On 31 October 2012 | 7.72 | C | Any day expiry | 0.63300 | 0.61900 | 0 |
| 19/07/2012 | DAUS On 31 October 2012 | 8.25 | C | Any day expiry | 0.29400 | 0.28600 | 0 |
| 19/07/2012 | DAUS On 31 October 2012 | 8.25 | P | Any day expiry | 0.24800 | 0.25900 | 0 |
| 19/07/2012 | DAUS On 31 October 2012 | 7.72 | P | Any day expiry | 0.05700 | 0.06200 | 8,220 |
| 19/07/2012 | DAUS On 31 October 2012 | 7.40 | P | Any day expiry | 0.02000 | 0.02300 | 0 |
| 19/07/2012 | DAUS On 31 October 2012 | 8.51 | P | Any day expiry | 0.41600 | 0.43000 | 0 |
| 19/07/2012 | DAUS On 30 November 2012 | | | Any day expiry | 8.32740 | 8.31150 | 0 |
| 19/07/2012 | DAUS On 30 November 2012 | 7.72 | C | Any day expiry | 0.68400 | 0.67100 | 0 |
| 19/07/2012 | DAUS On 30 November 2012 | 8.51 | C | Any day expiry | 0.25600 | 0.25000 | 8,440 |
| 19/07/2012 | DAUS On 30 November 2012 | 8.51 | P | Any day expiry | 0.43900 | 0.44900 | 0 |
| 19/07/2012 | DAUS On 30 November 2012 | 7.72 | P | Any day expiry | 0.07700 | 0.08000 | 8,440 |
| 19/07/2012 | DAUS On 27 December 2012 | | | Any day expiry | 8.35600 | 8.34230 | 0 |
| 19/07/2012 | DAUS On 27 December 2012 | 7.72 | C | Any day expiry | 0.72600 | 0.71500 | 0 |
| 19/07/2012 | DAUS On 27 December 2012 | 8.51 | C | Any day expiry | 0.30000 | 0.29500 | 7,530 |
| 19/07/2012 | DAUS On 27 December 2012 | 8.51 | P | Any day expiry | 0.45400 | 0.46300 | 0 |
| 19/07/2012 | DAUS On 27 December 2012 | 7.72 | P | Any day expiry | 0.09000 | 0.09300 | 7,530 |
| 19/07/2012 | NZ\$ / R On 17 September 2012 | | | Foreign Exchange Future | 6.60370 | 6.53990 | 0 |
| 19/07/2012 | NZ\$ / R On 17 September 2012 | 6.59 | C | Foreign Exchange Future | 0.11460 | 0.08611 | 0 |
| 19/07/2012 | NZ\$ / R On 17 September 2012 | 6.59 | P | Foreign Exchange Future | 0.10090 | 0.13621 | 0 |
| 19/07/2012 | NZ\$ / R On 14 December 2012 | | | Foreign Exchange Future | 6.65250 | 6.59990 | 0 |
| 19/07/2012 | NZ\$ / R On 14 December 2012 | 6.63 | C | Foreign Exchange Future | 0.21354 | 0.18867 | 0 |
| 19/07/2012 | NZ\$ / R On 14 December 2012 | 6.63 | P | Foreign Exchange Future | 0.19104 | 0.21877 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|-----------------------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------------|
| 19/07/2012 | YUAN/R On 17 September 2012 | | | Foreign Exchange Future | 1.29060 | 1.28700 | 0 |
| 19/07/2012 | YUAN/R On 17 September 2012 | 1.33 | C | Foreign Exchange Future | 0.01680 | 0.01600 | 0 |
| 19/07/2012 | YUAN/R On 17 September 2012 | 1.33 | P | Foreign Exchange Future | 0.05620 | 0.05900 | 0 |
| 19/07/2012 | YUAN/R On 14 December 2012 | | | Foreign Exchange Future | 1.30150 | 1.30010 | 0 |
| 19/07/2012 | YUAN/R On 14 December 2012 | 1.34 | C | Foreign Exchange Future | 0.03762 | 0.03725 | 0 |
| 19/07/2012 | YUAN/R On 14 December 2012 | 1.34 | P | Foreign Exchange Future | 0.07612 | 0.07715 | 0 |
| Future Open Interest | | | | | | | 530,634.00 |
| Option Open Interest | | | | | | | 612,501.00 |
| Grand Total | | | | | | | 1,143,135.00 |