



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Weekly Statistics

From: 15/06/2012 To: 15/06/2012

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/06/2012 | \$ / R On 14-December-15  |        |              | Foreign Exchange Future | 10.69310  | 10.74470                        | 0             |
| 15/06/2012 | \$ / R On 18-June-12      | 6.75   | C            | Foreign Exchange Future | 1.61910   | 1.67290                         | 0             |
| 15/06/2012 | \$ / R On 18-June-12      | 6.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/06/2012 | \$ / R On 18-June-12      | 7.00   | C            | Foreign Exchange Future | 1.36910   | 1.42290                         | 0             |
| 15/06/2012 | \$ / R On 18-June-12      | 7.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 2,000         |
| 15/06/2012 | \$ / R On 18-June-12      | 7.05   | C            | Foreign Exchange Future | 1.31910   | 1.37290                         | 0             |
| 15/06/2012 | \$ / R On 18-June-12      | 7.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 20,100        |
| 15/06/2012 | \$ / R On 17-September-12 | 7.15   | C            | Foreign Exchange Future | 1.34340   | 1.39536                         | 16,000        |
| 15/06/2012 | \$ / R On 17-September-12 | 7.15   | P            | Foreign Exchange Future | 0.01390   | 0.01296                         | 9,200         |
| 15/06/2012 | \$ / R On 17-September-12 | 7.30   | C            | Foreign Exchange Future | 1.19988   | 1.25147                         | 37,000        |
| 15/06/2012 | \$ / R On 17-September-12 | 7.30   | P            | Foreign Exchange Future | 0.02038   | 0.01907                         | 0             |
| 15/06/2012 | \$ / R On 17-September-12 | 7.40   | C            | Foreign Exchange Future | 1.10562   | 1.15688                         | 0             |
| 15/06/2012 | \$ / R On 17-September-12 | 7.40   | P            | Foreign Exchange Future | 0.02612   | 0.02448                         | 8,000         |
| 15/06/2012 | \$ / R On 17-September-12 | 7.50   | C            | Foreign Exchange Future | 1.01278   | 1.06365                         | 0             |
| 15/06/2012 | \$ / R On 17-September-12 | 7.50   | P            | Foreign Exchange Future | 0.03328   | 0.03125                         | 246           |
| 15/06/2012 | \$ / R On 18-June-12      | 7.65   | C            | Foreign Exchange Future | 0.71912   | 0.77296                         | 6,700         |
| 15/06/2012 | \$ / R On 18-June-12      | 7.65   | P            | Foreign Exchange Future | 0.00002   | 0.00006                         | 6,800         |
| 15/06/2012 | \$ / R On 17-September-12 | 7.70   | C            | Foreign Exchange Future | 0.83702   | 0.88241                         | 0             |
| 15/06/2012 | \$ / R On 17-September-12 | 7.70   | P            | Foreign Exchange Future | 0.05752   | 0.05001                         | 2,500         |
| 15/06/2012 | \$ / R On 17-September-12 | 7.75   | C            | Foreign Exchange Future | 0.79608   | 0.84069                         | 0             |
| 15/06/2012 | \$ / R On 17-September-12 | 7.75   | P            | Foreign Exchange Future | 0.06658   | 0.05829                         | 44,100        |
| 15/06/2012 | \$ / R On 18-June-12      | 7.80   | C            | Foreign Exchange Future | 0.56925   | 0.62319                         | 0             |
| 15/06/2012 | \$ / R On 18-June-12      | 7.80   | P            | Foreign Exchange Future | 0.00015   | 0.00029                         | 200           |
| 15/06/2012 | \$ / R On 17-September-12 | 7.90   | C            | Foreign Exchange Future | 0.67942   | 0.72154                         | 0             |
| 15/06/2012 | \$ / R On 17-September-12 | 7.90   | P            | Foreign Exchange Future | 0.09992   | 0.08914                         | 20,360        |
| 15/06/2012 | \$ / R On 14-December-12  | 7.95   | C            | Foreign Exchange Future | 0.81811   | 0.85788                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/06/2012 | \$ / R On 14-December-12  | 7.95   | P            | Foreign Exchange Future | 0.18771   | 0.17458                         | 15,000        |
| 15/06/2012 | \$ / R On 12-December-14  | 8.00   | C            | Foreign Exchange Future | 1.93432   | 1.95267                         | 200           |
| 15/06/2012 | \$ / R On 12-December-14  | 8.00   | P            | Foreign Exchange Future | 0.54492   | 0.51167                         | 0             |
| 15/06/2012 | \$ / R On 14-December-12  | 8.05   | C            | Foreign Exchange Future | 0.75340   | 0.79252                         | 0             |
| 15/06/2012 | \$ / R On 14-December-12  | 8.05   | P            | Foreign Exchange Future | 0.22300   | 0.20922                         | 20,000        |
| 15/06/2012 | \$ / R On 18-March-13     | 8.10   | C            | Foreign Exchange Future | 0.88861   | 0.92414                         | 0             |
| 15/06/2012 | \$ / R On 18-March-13     | 8.10   | P            | Foreign Exchange Future | 0.30561   | 0.28754                         | 180           |
| 15/06/2012 | \$ / R On 17-September-12 | 8.20   | C            | Foreign Exchange Future | 0.48518   | 0.00000                         | 0             |
| 15/06/2012 | \$ / R On 17-September-12 | 8.20   | P            | Foreign Exchange Future | 0.20568   | 0.00000                         | 100           |
| 15/06/2012 | \$ / R On 17-September-12 | 8.25   | C            | Foreign Exchange Future | 0.45870   | 0.49130                         | 0             |
| 15/06/2012 | \$ / R On 17-September-12 | 8.25   | P            | Foreign Exchange Future | 0.22920   | 0.20890                         | 5,000         |
| 15/06/2012 | \$ / R On 14-December-12  | 8.30   | C            | Foreign Exchange Future | 0.62018   | 0.65104                         | 0             |
| 15/06/2012 | \$ / R On 14-December-12  | 8.30   | P            | Foreign Exchange Future | 0.33978   | 0.31774                         | 6,000         |
| 15/06/2012 | \$ / R On 17-September-12 | 8.40   | C            | Foreign Exchange Future | 0.38713   | 0.41651                         | 0             |
| 15/06/2012 | \$ / R On 17-September-12 | 8.40   | P            | Foreign Exchange Future | 0.30763   | 0.28411                         | 0             |
| 15/06/2012 | \$ / R On 17-September-12 | 8.50   | C            | Foreign Exchange Future | 0.34606   | 0.37296                         | 2,000         |
| 15/06/2012 | \$ / R On 17-September-12 | 8.50   | P            | Foreign Exchange Future | 0.36656   | 0.34056                         | 0             |
| 15/06/2012 | \$ / R On 14-December-12  | 8.60   | C            | Foreign Exchange Future | 0.49534   | 0.52238                         | 6,000         |
| 15/06/2012 | \$ / R On 14-December-12  | 8.60   | P            | Foreign Exchange Future | 0.51494   | 0.48908                         | 0             |
| 15/06/2012 | \$ / R On 17-September-12 | 8.75   | C            | Foreign Exchange Future | 0.26344   | 0.28543                         | 25,100        |
| 15/06/2012 | \$ / R On 17-September-12 | 8.75   | P            | Foreign Exchange Future | 0.53394   | 0.50303                         | 0             |
| 15/06/2012 | \$ / R On 14-December-12  | 8.80   | C            | Foreign Exchange Future | 0.42737   | 0.45208                         | 0             |
| 15/06/2012 | \$ / R On 14-December-12  | 8.80   | P            | Foreign Exchange Future | 0.64697   | 0.61878                         | 300           |
| 15/06/2012 | \$ / R On 18-June-12      | 8.85   | C            | Foreign Exchange Future | 0.00129   | 0.00367                         | 5,000         |
| 15/06/2012 | \$ / R On 18-June-12      | 8.85   | P            | Foreign Exchange Future | 0.48219   | 0.43077                         | 0             |
| 15/06/2012 | \$ / R On 13-December-13  | 9.00   | C            | Foreign Exchange Future | 0.89840   | 0.90824                         | 0             |
| 15/06/2012 | \$ / R On 13-December-13  | 9.00   | P            | Foreign Exchange Future | 1.03260   | 0.97964                         | 0             |
| 15/06/2012 | \$ / R On 18-March-13     | 9.10   | C            | Foreign Exchange Future | 0.49665   | 0.51963                         | 180           |
| 15/06/2012 | \$ / R On 18-March-13     | 9.10   | P            | Foreign Exchange Future | 0.91365   | 0.88303                         | 0             |
| 15/06/2012 | \$ / R On 17-September-12 | 9.20   | C            | Foreign Exchange Future | 0.16676   | 0.18230                         | 5,500         |
| 15/06/2012 | \$ / R On 17-September-12 | 9.20   | P            | Foreign Exchange Future | 0.88726   | 0.84990                         | 0             |
| 15/06/2012 | \$ / R On 18-June-12      | 9.25   | C            | Foreign Exchange Future | 0.00011   | 0.00040                         | 0             |
| 15/06/2012 | \$ / R On 18-June-12      | 9.25   | P            | Foreign Exchange Future | 0.88101   | 0.82750                         | 0             |
| 15/06/2012 | \$ / R On 17-September-12 | 9.30   | C            | Foreign Exchange Future | 0.15174   | 0.16618                         | 250           |
| 15/06/2012 | \$ / R On 17-September-12 | 9.30   | P            | Foreign Exchange Future | 0.97224   | 0.93378                         | 0             |
| 15/06/2012 | \$ / R On 14-December-12  | 9.50   | C            | Foreign Exchange Future | 0.26573   | 0.28290                         | 300           |
| 15/06/2012 | \$ / R On 14-December-12  | 9.50   | P            | Foreign Exchange Future | 1.18533   | 1.14960                         | 0             |
| 15/06/2012 | \$ / R On 18-June-12      | 10.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/06/2012 | \$ / R On 18-June-12      | 10.30  | P            | Foreign Exchange Future | 1.93090   | 1.87710                         | 0             |
| 15/06/2012 | \$ / R On 14-December-12  | 10.40  | C            | Foreign Exchange Future | 0.15836   | 0.16948                         | 0             |

| Date       | Contract Details               | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/06/2012 | \$ / R On 14-December-12       | 10.40  | P            | Foreign Exchange Future | 1.97796   | 1.93618                         | 0             |
| 15/06/2012 | \$ / R On 14-December-12       | 11.10  | C            | Foreign Exchange Future | 0.11325   | 0.12102                         | 0             |
| 15/06/2012 | \$ / R On 14-December-12       | 11.10  | P            | Foreign Exchange Future | 2.63285   | 2.58772                         | 0             |
| 15/06/2012 | \$ / R MAXI On 18-March-13     |        |              | Foreign Exchange Future | 8.68300   | 8.73660                         | 0             |
| 15/06/2012 | \$ / R MAXI On 18-June-12      | 8.38   | C            | Foreign Exchange Future | 0.05920   | 0.09740                         | 0             |
| 15/06/2012 | \$ / R MAXI On 18-June-12      | 8.38   | P            | Foreign Exchange Future | 0.07010   | 0.05450                         | 0             |
| 15/06/2012 | \$ / R MAXI On 17-September-12 | 8.49   | C            | Foreign Exchange Future | 0.34991   | 0.37710                         | 0             |
| 15/06/2012 | \$ / R MAXI On 17-September-12 | 8.49   | P            | Foreign Exchange Future | 0.36041   | 0.33470                         | 0             |
| 15/06/2012 | \$ / R MAXI On 14-December-12  | 8.59   | C            | Foreign Exchange Future | 0.49907   | 0.52615                         | 0             |
| 15/06/2012 | \$ / R MAXI On 14-December-12  | 8.59   | P            | Foreign Exchange Future | 0.50867   | 0.48285                         | 0             |
| 15/06/2012 | \$ / R MAXI On 18-March-13     | 8.69   | C            | Foreign Exchange Future | 0.00000   | 0.04660                         | 0             |
| 15/06/2012 | \$ / R MAXI On 18-March-13     | 8.69   | P            | Foreign Exchange Future | 0.00700   | 0.00000                         | 0             |
| 15/06/2012 | £ / R On 18-March-13           |        |              | Foreign Exchange Future | 13.57320  | 13.56690                        | 1,855         |
| 15/06/2012 | £ / R On 18-June-12            | 11.10  | C            | Foreign Exchange Future | 1.99100   | 1.98970                         | 0             |
| 15/06/2012 | £ / R On 18-June-12            | 11.10  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 24,000        |
| 15/06/2012 | £ / R On 17-September-12       | 11.35  | C            | Foreign Exchange Future | 1.93040   | 1.92677                         | 0             |
| 15/06/2012 | £ / R On 17-September-12       | 11.35  | P            | Foreign Exchange Future | 0.02130   | 0.02217                         | 6,000         |
| 15/06/2012 | £ / R On 17-September-12       | 12.15  | C            | Foreign Exchange Future | 1.17341   | 1.17160                         | 0             |
| 15/06/2012 | £ / R On 17-September-12       | 12.15  | P            | Foreign Exchange Future | 0.06431   | 0.06700                         | 38,400        |
| 15/06/2012 | £ / R On 18-June-12            | 12.50  | C            | Foreign Exchange Future | 0.59317   | 0.59577                         | 0             |
| 15/06/2012 | £ / R On 18-June-12            | 12.50  | P            | Foreign Exchange Future | 0.00217   | 0.00607                         | 0             |
| 15/06/2012 | £ / R On 14-December-12        | 13.37  | C            | Foreign Exchange Future | 0.67906   | 0.69324                         | 0             |
| 15/06/2012 | £ / R On 14-December-12        | 13.37  | P            | Foreign Exchange Future | 0.63376   | 0.65484                         | 0             |
| 15/06/2012 | £ / R On 17-September-12       | 13.45  | C            | Foreign Exchange Future | 0.37958   | 0.39164                         | 24,000        |
| 15/06/2012 | £ / R On 17-September-12       | 13.45  | P            | Foreign Exchange Future | 0.57048   | 0.58704                         | 0             |
| 15/06/2012 | £ / R On 18-March-13           | 13.53  | C            | Foreign Exchange Future | 1.25325   | 1.25530                         | 0             |
| 15/06/2012 | £ / R On 18-March-13           | 13.53  | P            | Foreign Exchange Future | 1.21005   | 1.21840                         | 0             |
| 15/06/2012 | £ / R On 17-September-12       | 13.85  | C            | Foreign Exchange Future | 0.26635   | 0.27799                         | 14,400        |
| 15/06/2012 | £ / R On 17-September-12       | 13.85  | P            | Foreign Exchange Future | 0.85725   | 0.87339                         | 0             |
| 15/06/2012 | ¥ / R On 14-December-12        |        |              | Foreign Exchange Future | 0.10930   | 0.10920                         | 0             |
| 15/06/2012 | ¥ / R On 14-December-12        | 0.11   | C            | Foreign Exchange Future | 0.00694   | 0.00695                         | 0             |
| 15/06/2012 | ¥ / R On 14-December-12        | 0.11   | P            | Foreign Exchange Future | 0.00764   | 0.00775                         | 0             |
| 15/06/2012 | € / R On 13-December-13        |        |              | Foreign Exchange Future | 11.23550  | 11.28210                        | 435           |
| 15/06/2012 | € / R On 17-September-12       | 9.45   | C            | Foreign Exchange Future | 1.28980   | 1.32690                         | 0             |
| 15/06/2012 | € / R On 17-September-12       | 9.45   | P            | Foreign Exchange Future | 0.02270   | 0.02050                         | 10,200        |
| 15/06/2012 | € / R On 18-June-12            | 9.60   | C            | Foreign Exchange Future | 0.97510   | 1.00950                         | 0             |
| 15/06/2012 | € / R On 18-June-12            | 9.60   | P            | Foreign Exchange Future | 0.00580   | 0.00000                         | 1,000         |
| 15/06/2012 | € / R On 17-September-12       | 9.75   | C            | Foreign Exchange Future | 1.00977   | 1.04279                         | 0             |
| 15/06/2012 | € / R On 17-September-12       | 9.75   | P            | Foreign Exchange Future | 0.04267   | 0.03639                         | 1,625         |
| 15/06/2012 | € / R On 18-June-12            | 9.80   | C            | Foreign Exchange Future | 0.78498   | 0.80954                         | 0             |

| Date       | Contract Details                  | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/06/2012 | € / R On 18-June-12               | 9.80   | P            | Foreign Exchange Future | 0.01568   | 0.00004                         | 1,000         |
| 15/06/2012 | € / R On 18-June-12               | 9.85   | C            | Foreign Exchange Future | 0.73894   | 0.75959                         | 0             |
| 15/06/2012 | € / R On 18-June-12               | 9.85   | P            | Foreign Exchange Future | 0.01964   | 0.00009                         | 5,120         |
| 15/06/2012 | € / R On 17-September-12          | 9.90   | C            | Foreign Exchange Future | 0.88102   | 0.91235                         | 0             |
| 15/06/2012 | € / R On 17-September-12          | 9.90   | P            | Foreign Exchange Future | 0.06392   | 0.05595                         | 33,360        |
| 15/06/2012 | € / R On 18-June-12               | 10.05  | C            | Foreign Exchange Future | 0.56378   | 0.56065                         | 5,120         |
| 15/06/2012 | € / R On 18-June-12               | 10.05  | P            | Foreign Exchange Future | 0.04448   | 0.00115                         | 5,120         |
| 15/06/2012 | € / R On 17-September-12          | 10.20  | C            | Foreign Exchange Future | 0.64863   | 0.67431                         | 0             |
| 15/06/2012 | € / R On 17-September-12          | 10.20  | P            | Foreign Exchange Future | 0.13153   | 0.11791                         | 1,500         |
| 15/06/2012 | € / R On 14-December-12           | 10.30  | C            | Foreign Exchange Future | 0.79581   | 0.82575                         | 0             |
| 15/06/2012 | € / R On 14-December-12           | 10.30  | P            | Foreign Exchange Future | 0.23931   | 0.22885                         | 375           |
| 15/06/2012 | € / R On 14-December-12           | 10.40  | C            | Foreign Exchange Future | 0.73892   | 0.76519                         | 0             |
| 15/06/2012 | € / R On 14-December-12           | 10.40  | P            | Foreign Exchange Future | 0.28242   | 0.26829                         | 750           |
| 15/06/2012 | € / R On 18-June-12               | 10.55  | C            | Foreign Exchange Future | 0.22407   | 0.10376                         | 5,120         |
| 15/06/2012 | € / R On 18-June-12               | 10.55  | P            | Foreign Exchange Future | 0.20477   | 0.04426                         | 5,120         |
| 15/06/2012 | € / R On 14-December-12           | 10.82  | C            | Foreign Exchange Future | 0.54025   | 0.56284                         | 0             |
| 15/06/2012 | € / R On 14-December-12           | 10.82  | P            | Foreign Exchange Future | 0.50375   | 0.48594                         | 0             |
| 15/06/2012 | € / R On 18-March-13              | 10.97  | C            | Foreign Exchange Future | 0.67114   | 0.70080                         | 0             |
| 15/06/2012 | € / R On 18-March-13              | 10.97  | P            | Foreign Exchange Future | 0.63794   | 0.62660                         | 0             |
| 15/06/2012 | € / R On 14-December-12           | 11.10  | C            | Foreign Exchange Future | 0.44009   | 0.46005                         | 750           |
| 15/06/2012 | € / R On 14-December-12           | 11.10  | P            | Foreign Exchange Future | 0.68359   | 0.66315                         | 0             |
| 15/06/2012 | € / R On 13-December-13           | 11.20  | C            | Foreign Exchange Future | 0.97146   | 1.00527                         | 0             |
| 15/06/2012 | € / R On 13-December-13           | 11.20  | P            | Foreign Exchange Future | 0.93596   | 0.92317                         | 0             |
| 15/06/2012 | € / R On 17-September-12          | 11.25  | C            | Foreign Exchange Future | 0.20170   | 0.21436                         | 15,360        |
| 15/06/2012 | € / R On 17-September-12          | 11.25  | P            | Foreign Exchange Future | 0.73460   | 0.70796                         | 0             |
| 15/06/2012 | ANY DAY EXPIRY DAAH On 28-June-12 |        |              | Any day expiry          | 8.37920   | 8.43110                         | 2,360         |
| 15/06/2012 | ANY DAY EXPIRY DAAH On 28-June-12 | 7.40   | C            | Any day expiry          | 0.98000   | 1.03200                         | 0             |
| 15/06/2012 | ANY DAY EXPIRY DAAH On 28-June-12 | 7.40   | P            | Any day expiry          | 0.00100   | 0.00100                         | 0             |
| 15/06/2012 | ANY DAY EXPIRY DAAH On 28-June-12 | 8.25   | C            | Any day expiry          | 0.20400   | 0.24500                         | 0             |
| 15/06/2012 | ANY DAY EXPIRY DAAH On 28-June-12 | 8.25   | P            | Any day expiry          | 0.07500   | 0.06400                         | 0             |
| 15/06/2012 | AU\$ / R On 14-December-15        |        |              | Foreign Exchange Future | 9.77740   | 9.75670                         | 0             |
| 15/06/2012 | AU\$ / R On 18-June-12            | 8.37   | C            | Foreign Exchange Future | 0.07855   | 0.07748                         | 0             |
| 15/06/2012 | AU\$ / R On 18-June-12            | 8.37   | P            | Foreign Exchange Future | 0.02935   | 0.03978                         | 0             |
| 15/06/2012 | AU\$ / R On 17-September-12       | 8.42   | C            | Foreign Exchange Future | 0.30815   | 0.30155                         | 0             |
| 15/06/2012 | AU\$ / R On 17-September-12       | 8.42   | P            | Foreign Exchange Future | 0.26565   | 0.27075                         | 0             |
| 15/06/2012 | AU\$ / R On 14-December-12        | 8.46   | C            | Foreign Exchange Future | 0.42213   | 0.41557                         | 0             |
| 15/06/2012 | AU\$ / R On 14-December-12        | 8.46   | P            | Foreign Exchange Future | 0.37483   | 0.38027                         | 0             |
| 15/06/2012 | AU\$ / R On 18-March-13           | 8.51   | C            | Foreign Exchange Future | 0.51203   | 0.50699                         | 0             |
| 15/06/2012 | AU\$ / R On 18-March-13           | 8.51   | P            | Foreign Exchange Future | 0.46683   | 0.47359                         | 0             |
| 15/06/2012 | CAD/ R On 14-December-12          |        |              | Foreign Exchange Future | 8.35530   | 8.39160                         | 0             |

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|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/06/2012 | CAD/ R On 18-June-12             | 8.17   | C            | Foreign Exchange Future | 0.04846   | 0.07575                         | 0             |
| 15/06/2012 | CAD/ R On 18-June-12             | 8.17   | P            | Foreign Exchange Future | 0.04126   | 0.03005                         | 0             |
| 15/06/2012 | CAD/ R On 17-September-12        | 8.27   | C            | Foreign Exchange Future | 0.24732   | 0.26417                         | 0             |
| 15/06/2012 | CAD/ R On 17-September-12        | 8.27   | P            | Foreign Exchange Future | 0.24752   | 0.22697                         | 0             |
| 15/06/2012 | CAD/ R On 14-December-12         | 8.35   | C            | Foreign Exchange Future | 0.36306   | 0.38427                         | 0             |
| 15/06/2012 | CAD/ R On 14-December-12         | 8.35   | P            | Foreign Exchange Future | 0.35776   | 0.34267                         | 0             |
| 15/06/2012 | CF CANDO CAAZ On 18-June-12      |        |              | Can-Do Future           | 0.37170   | 0.42350                         | 2,835         |
| 15/06/2012 | CF CANDO CABA On 18-June-12      |        |              | Can-Do Future           | 0.00000   | 0.00000                         | 0             |
| 15/06/2012 | CF CANDO CABB On 18-June-12      |        |              | Can-Do Future           | 0.00000   | 0.00000                         | 8,000         |
| 15/06/2012 | CF CANDO CABC On 18-June-12      |        |              | Can-Do Future           | 0.00050   | 0.00160                         | 0             |
| 15/06/2012 | CF CANDO CABD On 18-June-12      |        |              | Can-Do Future           | 0.00000   | 0.00000                         | 16,000        |
| 15/06/2012 | CF CANDO CABE On 17-September-12 |        |              | Can-Do Future           | 0.10430   | 0.10310                         | 11,120        |
| 15/06/2012 | CF CANDO CABF On 17-September-12 |        |              | Can-Do Future           | 0.05160   | 0.05250                         | 7,100         |
| 15/06/2012 | CF CANDO CABG On 17-September-12 |        |              | Can-Do Future           | 0.12330   | 0.11440                         | 14,700        |
| 15/06/2012 | CF CANDO CABH On 17-September-12 |        |              | Can-Do Future           | 0.02950   | 0.02920                         | 8,000         |
| 15/06/2012 | CF CANDO CABI On 17-September-12 |        |              | Can-Do Future           | 0.15740   | 0.15970                         | 12,800        |
| 15/06/2012 | CF CANDO CABJ On 17-September-12 |        |              | Can-Do Future           | 0.07730   | 0.07870                         | 4,800         |
| 15/06/2012 | CHF / R On 14-December-12        |        |              | Foreign Exchange Future | 9.06620   | 9.10180                         | 0             |
| 15/06/2012 | CHF / R On 18-June-12            | 8.77   | C            | Foreign Exchange Future | 0.07798   | 0.10589                         | 0             |
| 15/06/2012 | CHF / R On 18-June-12            | 8.77   | P            | Foreign Exchange Future | 0.05028   | 0.04149                         | 0             |
| 15/06/2012 | CHF / R On 17-September-12       | 8.91   | C            | Foreign Exchange Future | 0.32660   | 0.36151                         | 0             |
| 15/06/2012 | CHF / R On 17-September-12       | 8.91   | P            | Foreign Exchange Future | 0.30250   | 0.30161                         | 0             |
| 15/06/2012 | CHF / R On 14-December-12        | 9.04   | C            | Foreign Exchange Future | 0.50884   | 0.53224                         | 0             |
| 15/06/2012 | CHF / R On 14-December-12        | 9.04   | P            | Foreign Exchange Future | 0.48264   | 0.47044                         | 0             |
| 15/06/2012 | DAUS On 27-December-12           |        |              | Any day expiry          | 8.59480   | 8.64770                         | 0             |
| 15/06/2012 | DAUS On 31-October-12            | 7.40   | C            | Any day expiry          | 1.17700   | 1.22700                         | 0             |
| 15/06/2012 | DAUS On 31-October-12            | 7.40   | P            | Any day expiry          | 0.04700   | 0.04400                         | 0             |
| 15/06/2012 | DAUS On 27-December-12           | 7.72   | C            | Any day expiry          | 1.00300   | 1.04800                         | 0             |
| 15/06/2012 | DAUS On 27-December-12           | 7.72   | P            | Any day expiry          | 0.12800   | 0.12000                         | 7,530         |
| 15/06/2012 | DAUS On 31-October-12            | 8.25   | C            | Any day expiry          | 0.55700   | 0.58900                         | 0             |
| 15/06/2012 | DAUS On 31-October-12            | 8.25   | P            | Any day expiry          | 0.27700   | 0.25600                         | 0             |
| 15/06/2012 | DAUS On 27-December-12           | 8.51   | C            | Any day expiry          | 0.55300   | 0.58100                         | 7,530         |
| 15/06/2012 | DAUS On 27-December-12           | 8.51   | P            | Any day expiry          | 0.46800   | 0.44300                         | 0             |
| 15/06/2012 | NZ\$ / R On 14-December-12       |        |              | Foreign Exchange Future | 6.69360   | 6.68370                         | 0             |
| 15/06/2012 | NZ\$ / R On 18-June-12           | 6.53   | C            | Foreign Exchange Future | 0.08307   | 0.08403                         | 0             |
| 15/06/2012 | NZ\$ / R On 18-June-12           | 6.53   | P            | Foreign Exchange Future | 0.02447   | 0.03413                         | 0             |
| 15/06/2012 | NZ\$ / R On 17-September-12      | 6.59   | C            | Foreign Exchange Future | 0.21834   | 0.21433                         | 0             |
| 15/06/2012 | NZ\$ / R On 17-September-12      | 6.59   | P            | Foreign Exchange Future | 0.15624   | 0.16273                         | 0             |
| 15/06/2012 | NZ\$ / R On 14-December-12       | 6.63   | C            | Foreign Exchange Future | 0.33028   | 0.33100                         | 0             |
| 15/06/2012 | NZ\$ / R On 14-December-12       | 6.63   | P            | Foreign Exchange Future | 0.26668   | 0.27730                         | 0             |

| Date                         | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest       |
|------------------------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------------|
| 15/06/2012                   | YUAN/R On 14-December-12  |        |              | Foreign Exchange Future | 1.34400   | 1.35090                         | 0                   |
| 15/06/2012                   | YUAN/R On 18-June-12      | 1.31   | C            | Foreign Exchange Future | 0.01258   | 0.01825                         | 0                   |
| 15/06/2012                   | YUAN/R On 18-June-12      | 1.31   | P            | Foreign Exchange Future | 0.00788   | 0.00615                         | 0                   |
| 15/06/2012                   | YUAN/R On 17-September-12 | 1.33   | C            | Foreign Exchange Future | 0.05450   | 0.05862                         | 0                   |
| 15/06/2012                   | YUAN/R On 17-September-12 | 1.33   | P            | Foreign Exchange Future | 0.05510   | 0.05212                         | 0                   |
| 15/06/2012                   | YUAN/R On 14-December-12  | 1.34   | C            | Foreign Exchange Future | 0.07982   | 0.08382                         | 0                   |
| 15/06/2012                   | YUAN/R On 14-December-12  | 1.34   | P            | Foreign Exchange Future | 0.07582   | 0.07292                         | 0                   |
| <b>Futures Open Interest</b> |                           |        |              |                         |           |                                 | <b>746,544.00</b>   |
| <b>Options Open Interest</b> |                           |        |              |                         |           |                                 | <b>728,335.00</b>   |
| <b>Total</b>                 |                           |        |              |                         |           |                                 | <b>1,474,879.00</b> |