



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Monthly Statistics

From: 26/06/2012 To: 26/06/2012

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/06/2012 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 8.58000   | 8.59590                         | 302,155       |
| 26/06/2012 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 1.43631   | 1.45252                         | 16,000        |
| 26/06/2012 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 1.28928   | 1.30556                         | 37,000        |
| 26/06/2012 | \$ / R On 17 September 2012 | 7.40   | C            | Foreign Exchange Future | 1.19199   | 1.20830                         | 0             |
| 26/06/2012 | \$ / R On 17 September 2012 | 9.10   | C            | Foreign Exchange Future | 0.15390   | 0.16555                         | 24,360        |
| 26/06/2012 | \$ / R On 17 September 2012 | 9.20   | C            | Foreign Exchange Future | 0.13633   | 0.14722                         | 5,500         |
| 26/06/2012 | \$ / R On 17 September 2012 | 9.30   | C            | Foreign Exchange Future | 0.12115   | 0.13131                         | 250           |
| 26/06/2012 | \$ / R On 17 September 2012 | 8.75   | C            | Foreign Exchange Future | 0.24111   | 0.25542                         | 25,100        |
| 26/06/2012 | \$ / R On 17 September 2012 | 8.80   | C            | Foreign Exchange Future | 0.22580   | 0.23974                         | 250           |
| 26/06/2012 | \$ / R On 17 September 2012 | 9.00   | C            | Foreign Exchange Future | 0.17439   | 0.18681                         | 8,500         |
| 26/06/2012 | \$ / R On 17 September 2012 | 8.50   | C            | Foreign Exchange Future | 0.33738   | 0.35324                         | 2,000         |
| 26/06/2012 | \$ / R On 17 September 2012 | 8.55   | C            | Foreign Exchange Future | 0.31501   | 0.00000                         | 3,000         |
| 26/06/2012 | \$ / R On 17 September 2012 | 8.60   | C            | Foreign Exchange Future | 0.29400   | 0.30937                         | 2,000         |
| 26/06/2012 | \$ / R On 17 September 2012 | 8.20   | C            | Foreign Exchange Future | 0.50266   | 0.51941                         | 0             |
| 26/06/2012 | \$ / R On 17 September 2012 | 8.25   | C            | Foreign Exchange Future | 0.47127   | 0.48794                         | 0             |
| 26/06/2012 | \$ / R On 17 September 2012 | 8.40   | C            | Foreign Exchange Future | 0.38642   | 0.40268                         | 0             |
| 26/06/2012 | \$ / R On 17 September 2012 | 7.90   | C            | Foreign Exchange Future | 0.72954   | 0.74607                         | 0             |
| 26/06/2012 | \$ / R On 17 September 2012 | 8.00   | C            | Foreign Exchange Future | 0.64837   | 0.66504                         | 0             |
| 26/06/2012 | \$ / R On 17 September 2012 | 8.10   | C            | Foreign Exchange Future | 0.57192   | 0.58870                         | 0             |
| 26/06/2012 | \$ / R On 17 September 2012 | 7.50   | C            | Foreign Exchange Future | 1.09546   | 1.11180                         | 0             |
| 26/06/2012 | \$ / R On 17 September 2012 | 7.70   | C            | Foreign Exchange Future | 0.90558   | 0.92191                         | 0             |
| 26/06/2012 | \$ / R On 17 September 2012 | 7.75   | C            | Foreign Exchange Future | 0.85897   | 0.87528                         | 0             |
| 26/06/2012 | \$ / R On 17 September 2012 | 7.75   | P            | Foreign Exchange Future | 0.02897   | 0.02938                         | 44,100        |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/06/2012 | \$ / R On 17 September 2012 | 7.70   | P            | Foreign Exchange Future | 0.02558   | 0.02601                         | 2,500         |
| 26/06/2012 | \$ / R On 17 September 2012 | 7.50   | P            | Foreign Exchange Future | 0.01546   | 0.01590                         | 246           |
| 26/06/2012 | \$ / R On 17 September 2012 | 8.10   | P            | Foreign Exchange Future | 0.09192   | 0.09280                         | 2,000         |
| 26/06/2012 | \$ / R On 17 September 2012 | 8.00   | P            | Foreign Exchange Future | 0.06837   | 0.06914                         | 6,625         |
| 26/06/2012 | \$ / R On 17 September 2012 | 7.90   | P            | Foreign Exchange Future | 0.04954   | 0.05017                         | 20,360        |
| 26/06/2012 | \$ / R On 17 September 2012 | 8.40   | P            | Foreign Exchange Future | 0.20642   | 0.20678                         | 0             |
| 26/06/2012 | \$ / R On 17 September 2012 | 8.25   | P            | Foreign Exchange Future | 0.14127   | 0.14204                         | 8,000         |
| 26/06/2012 | \$ / R On 17 September 2012 | 8.20   | P            | Foreign Exchange Future | 0.12266   | 0.12351                         | 200           |
| 26/06/2012 | \$ / R On 17 September 2012 | 8.60   | P            | Foreign Exchange Future | 0.31400   | 0.31347                         | 4,000         |
| 26/06/2012 | \$ / R On 17 September 2012 | 8.55   | P            | Foreign Exchange Future | 0.28501   | 0.00000                         | 0             |
| 26/06/2012 | \$ / R On 17 September 2012 | 8.50   | P            | Foreign Exchange Future | 0.25738   | 0.25734                         | 0             |
| 26/06/2012 | \$ / R On 17 September 2012 | 9.00   | P            | Foreign Exchange Future | 0.59439   | 0.59091                         | 0             |
| 26/06/2012 | \$ / R On 17 September 2012 | 8.80   | P            | Foreign Exchange Future | 0.44580   | 0.44384                         | 1,500         |
| 26/06/2012 | \$ / R On 17 September 2012 | 8.75   | P            | Foreign Exchange Future | 0.41111   | 0.40952                         | 0             |
| 26/06/2012 | \$ / R On 17 September 2012 | 9.30   | P            | Foreign Exchange Future | 0.84115   | 0.83541                         | 0             |
| 26/06/2012 | \$ / R On 17 September 2012 | 9.20   | P            | Foreign Exchange Future | 0.75633   | 0.75132                         | 0             |
| 26/06/2012 | \$ / R On 17 September 2012 | 9.10   | P            | Foreign Exchange Future | 0.67390   | 0.66965                         | 0             |
| 26/06/2012 | \$ / R On 17 September 2012 | 7.40   | P            | Foreign Exchange Future | 0.01199   | 0.01240                         | 8,000         |
| 26/06/2012 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.00928   | 0.00966                         | 0             |
| 26/06/2012 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.00631   | 0.00662                         | 9,200         |
| 26/06/2012 | \$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 8.68330   | 8.69880                         | 52,665        |
| 26/06/2012 | \$ / R On 14 December 2012  | 10.40  | C            | Foreign Exchange Future | 0.12600   | 0.13543                         | 0             |
| 26/06/2012 | \$ / R On 14 December 2012  | 11.10  | C            | Foreign Exchange Future | 0.08421   | 0.09142                         | 0             |
| 26/06/2012 | \$ / R On 14 December 2012  | 9.00   | C            | Foreign Exchange Future | 0.34368   | 0.35949                         | 25,000        |
| 26/06/2012 | \$ / R On 14 December 2012  | 9.10   | C            | Foreign Exchange Future | 0.31680   | 0.33214                         | 540           |
| 26/06/2012 | \$ / R On 14 December 2012  | 9.50   | C            | Foreign Exchange Future | 0.23244   | 0.24580                         | 300           |
| 26/06/2012 | \$ / R On 14 December 2012  | 8.30   | C            | Foreign Exchange Future | 0.62315   | 0.64046                         | 0             |
| 26/06/2012 | \$ / R On 14 December 2012  | 8.60   | C            | Foreign Exchange Future | 0.48126   | 0.49849                         | 6,000         |
| 26/06/2012 | \$ / R On 14 December 2012  | 8.80   | C            | Foreign Exchange Future | 0.40606   | 0.42277                         | 0             |
| 26/06/2012 | \$ / R On 14 December 2012  | 7.95   | C            | Foreign Exchange Future | 0.85217   | 0.86929                         | 0             |
| 26/06/2012 | \$ / R On 14 December 2012  | 8.05   | C            | Foreign Exchange Future | 0.78087   | 0.79809                         | 0             |
| 26/06/2012 | \$ / R On 14 December 2012  | 8.00   | C            | Foreign Exchange Future | 0.81602   | 0.83319                         | 300           |
| 26/06/2012 | \$ / R On 14 December 2012  | 8.00   | P            | Foreign Exchange Future | 0.13272   | 0.13439                         | 6,040         |
| 26/06/2012 | \$ / R On 14 December 2012  | 8.05   | P            | Foreign Exchange Future | 0.14757   | 0.14929                         | 20,000        |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/06/2012 | \$ / R On 14 December 2012 | 7.95   | P            | Foreign Exchange Future | 0.11887   | 0.12049                         | 15,000        |
| 26/06/2012 | \$ / R On 14 December 2012 | 8.80   | P            | Foreign Exchange Future | 0.52276   | 0.52397                         | 300           |
| 26/06/2012 | \$ / R On 14 December 2012 | 8.60   | P            | Foreign Exchange Future | 0.39796   | 0.39969                         | 0             |
| 26/06/2012 | \$ / R On 14 December 2012 | 8.30   | P            | Foreign Exchange Future | 0.23985   | 0.24166                         | 6,000         |
| 26/06/2012 | \$ / R On 14 December 2012 | 9.50   | P            | Foreign Exchange Future | 1.04914   | 1.04700                         | 0             |
| 26/06/2012 | \$ / R On 14 December 2012 | 9.10   | P            | Foreign Exchange Future | 0.73350   | 0.73334                         | 0             |
| 26/06/2012 | \$ / R On 14 December 2012 | 9.00   | P            | Foreign Exchange Future | 0.66038   | 0.66069                         | 0             |
| 26/06/2012 | \$ / R On 14 December 2012 | 11.10  | P            | Foreign Exchange Future | 2.50091   | 2.49262                         | 0             |
| 26/06/2012 | \$ / R On 14 December 2012 | 10.40  | P            | Foreign Exchange Future | 1.84270   | 1.83663                         | 0             |
| 26/06/2012 | \$ / R On 18 March 2013    |        |              | Foreign Exchange Future | 8.78840   | 8.80400                         | 19,337        |
| 26/06/2012 | \$ / R On 18 March 2013    | 10.85  | C            | Foreign Exchange Future | 0.18446   | 0.19313                         | 250           |
| 26/06/2012 | \$ / R On 18 March 2013    | 9.55   | C            | Foreign Exchange Future | 0.35909   | 0.37173                         | 500           |
| 26/06/2012 | \$ / R On 18 March 2013    | 10.20  | C            | Foreign Exchange Future | 0.25187   | 0.26237                         | 500           |
| 26/06/2012 | \$ / R On 18 March 2013    | 10.55  | C            | Foreign Exchange Future | 0.21238   | 0.22190                         | 250           |
| 26/06/2012 | \$ / R On 18 March 2013    | 8.00   | C            | Foreign Exchange Future | 0.97414   | 0.99024                         | 0             |
| 26/06/2012 | \$ / R On 18 March 2013    | 8.10   | C            | Foreign Exchange Future | 0.90903   | 0.92503                         | 0             |
| 26/06/2012 | \$ / R On 18 March 2013    | 9.10   | C            | Foreign Exchange Future | 0.47047   | 0.48477                         | 180           |
| 26/06/2012 | \$ / R On 18 March 2013    | 9.10   | P            | Foreign Exchange Future | 0.78207   | 0.78077                         | 0             |
| 26/06/2012 | \$ / R On 18 March 2013    | 8.10   | P            | Foreign Exchange Future | 0.22063   | 0.22103                         | 180           |
| 26/06/2012 | \$ / R On 18 March 2013    | 8.00   | P            | Foreign Exchange Future | 0.18574   | 0.18624                         | 1,500         |
| 26/06/2012 | \$ / R On 18 March 2013    | 10.55  | P            | Foreign Exchange Future | 1.97398   | 1.96790                         | 0             |
| 26/06/2012 | \$ / R On 18 March 2013    | 10.20  | P            | Foreign Exchange Future | 1.66347   | 1.65837                         | 0             |
| 26/06/2012 | \$ / R On 18 March 2013    | 9.55   | P            | Foreign Exchange Future | 1.12069   | 1.11773                         | 0             |
| 26/06/2012 | \$ / R On 18 March 2013    | 10.85  | P            | Foreign Exchange Future | 2.24606   | 2.23913                         | 0             |
| 26/06/2012 | \$ / R On 14 June 2013     |        |              | Foreign Exchange Future | 8.88510   | 8.90140                         | 1,350         |
| 26/06/2012 | \$ / R On 14 June 2013     | 8.74   | C            | Foreign Exchange Future | 0.72711   | 0.74370                         | 0             |
| 26/06/2012 | \$ / R On 14 June 2013     | 8.76   | C            | Foreign Exchange Future | 0.71948   | 0.73608                         | 0             |
| 26/06/2012 | \$ / R On 14 June 2013     | 8.75   | C            | Foreign Exchange Future | 0.72328   | 0.73988                         | 0             |
| 26/06/2012 | \$ / R On 14 June 2013     | 8.75   | P            | Foreign Exchange Future | 0.58818   | 0.58848                         | 0             |
| 26/06/2012 | \$ / R On 14 June 2013     | 8.76   | P            | Foreign Exchange Future | 0.59438   | 0.59468                         | 0             |
| 26/06/2012 | \$ / R On 14 June 2013     | 8.74   | P            | Foreign Exchange Future | 0.58201   | 0.58230                         | 0             |
| 26/06/2012 | \$ / R On 13 December 2013 |        |              | Foreign Exchange Future | 8.97640   | 8.99250                         | 542           |
| 26/06/2012 | \$ / R On 13 December 2013 | 8.00   | C            | Foreign Exchange Future | 1.31730   | 1.31728                         | 0             |
| 26/06/2012 | \$ / R On 13 December 2013 | 9.00   | C            | Foreign Exchange Future | 0.86408   | 0.85991                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/06/2012 | \$ / R On 13 December 2013       | 9.00   | P            | Foreign Exchange Future | 0.88768   | 0.86741                         | 0             |
| 26/06/2012 | \$ / R On 13 December 2013       | 8.00   | P            | Foreign Exchange Future | 0.34090   | 0.32478                         | 0             |
| 26/06/2012 | \$ / R On 12 December 2014       |        |              | Foreign Exchange Future | 9.39310   | 9.40980                         | 0             |
| 26/06/2012 | \$ / R On 12 December 2014       | 8.00   | C            | Foreign Exchange Future | 1.86155   | 1.84979                         | 200           |
| 26/06/2012 | \$ / R On 12 December 2014       | 8.00   | P            | Foreign Exchange Future | 0.46845   | 0.43999                         | 0             |
| 26/06/2012 | \$ / R On 14 December 2015       |        |              | Foreign Exchange Future | 10.80490  | 10.81940                        | 0             |
| 26/06/2012 | \$ / R MAXI On 17 September 2012 |        |              | Foreign Exchange Future | 8.58000   | 8.59590                         | 905           |
| 26/06/2012 | \$ / R MAXI On 17 September 2012 | 8.49   | C            | Foreign Exchange Future | 0.34203   | 0.35793                         | 0             |
| 26/06/2012 | \$ / R MAXI On 17 September 2012 | 8.60   | C            | Foreign Exchange Future | 0.29400   | 0.30937                         | 60            |
| 26/06/2012 | \$ / R MAXI On 17 September 2012 | 8.60   | P            | Foreign Exchange Future | 0.31400   | 0.31347                         | 0             |
| 26/06/2012 | \$ / R MAXI On 17 September 2012 | 8.49   | P            | Foreign Exchange Future | 0.25203   | 0.25203                         | 0             |
| 26/06/2012 | \$ / R MAXI On 14 December 2012  |        |              | Foreign Exchange Future | 8.68330   | 8.69880                         | 18            |
| 26/06/2012 | \$ / R MAXI On 14 December 2012  | 8.59   | C            | Foreign Exchange Future | 0.48539   | 0.50262                         | 0             |
| 26/06/2012 | \$ / R MAXI On 14 December 2012  | 8.59   | P            | Foreign Exchange Future | 0.39209   | 0.39382                         | 0             |
| 26/06/2012 | \$ / R MAXI On 18 March 2013     |        |              | Foreign Exchange Future | 8.78840   | 8.80400                         | 5             |
| 26/06/2012 | \$ / R MAXI On 18 March 2013     | 8.69   | C            | Foreign Exchange Future | 0.09840   | 0.11400                         | 0             |
| 26/06/2012 | \$ / R MAXI On 18 March 2013     | 8.69   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 26/06/2012 | \$ / R MAXI On 14 June 2013      |        |              | Foreign Exchange Future | 8.88510   | 8.90140                         | 0             |
| 26/06/2012 | \$ / R MAXI On 14 June 2013      | 8.76   | C            | Foreign Exchange Future | 0.71948   | 0.73608                         | 0             |
| 26/06/2012 | \$ / R MAXI On 14 June 2013      | 8.75   | C            | Foreign Exchange Future | 0.72328   | 0.73988                         | 0             |
| 26/06/2012 | \$ / R MAXI On 14 June 2013      | 8.74   | C            | Foreign Exchange Future | 0.72711   | 0.74370                         | 0             |
| 26/06/2012 | \$ / R MAXI On 14 June 2013      | 8.74   | P            | Foreign Exchange Future | 0.58201   | 0.58230                         | 0             |
| 26/06/2012 | \$ / R MAXI On 14 June 2013      | 8.75   | P            | Foreign Exchange Future | 0.58818   | 0.58848                         | 0             |
| 26/06/2012 | \$ / R MAXI On 14 June 2013      | 8.76   | P            | Foreign Exchange Future | 0.59438   | 0.59468                         | 0             |
| 26/06/2012 | £ / R On 17 September 2012       |        |              | Foreign Exchange Future | 13.38540  | 13.37270                        | 56,977        |
| 26/06/2012 | £ / R On 17 September 2012       | 11.35  | C            | Foreign Exchange Future | 2.04861   | 2.03686                         | 0             |
| 26/06/2012 | £ / R On 17 September 2012       | 12.15  | C            | Foreign Exchange Future | 1.27491   | 1.26545                         | 0             |
| 26/06/2012 | £ / R On 17 September 2012       | 13.45  | C            | Foreign Exchange Future | 0.36134   | 0.35739                         | 24,000        |
| 26/06/2012 | £ / R On 17 September 2012       | 13.85  | C            | Foreign Exchange Future | 0.23511   | 0.23274                         | 14,400        |
| 26/06/2012 | £ / R On 17 September 2012       | 13.85  | P            | Foreign Exchange Future | 0.69971   | 0.71004                         | 0             |
| 26/06/2012 | £ / R On 17 September 2012       | 13.45  | P            | Foreign Exchange Future | 0.42594   | 0.43469                         | 0             |
| 26/06/2012 | £ / R On 17 September 2012       | 12.15  | P            | Foreign Exchange Future | 0.03951   | 0.04275                         | 38,400        |

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|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/06/2012 | £ / R On 17 September 2012 | 11.35  | P            | Foreign Exchange Future | 0.01321   | 0.01416                         | 6,000         |
| 26/06/2012 | £ / R On 14 December 2012  |        |              | Foreign Exchange Future | 13.54340  | 13.53000                        | 1,780         |
| 26/06/2012 | £ / R On 14 December 2012  | 13.70  | C            | Foreign Exchange Future | 0.55264   | 0.54707                         | 100           |
| 26/06/2012 | £ / R On 14 December 2012  | 14.20  | C            | Foreign Exchange Future | 0.40456   | 0.40073                         | 100           |
| 26/06/2012 | £ / R On 14 December 2012  | 13.37  | C            | Foreign Exchange Future | 0.68325   | 0.67605                         | 0             |
| 26/06/2012 | £ / R On 14 December 2012  | 13.55  | C            | Foreign Exchange Future | 0.60819   | 0.60202                         | 0             |
| 26/06/2012 | £ / R On 14 December 2012  | 13.55  | P            | Foreign Exchange Future | 0.61479   | 0.62202                         | 100           |
| 26/06/2012 | £ / R On 14 December 2012  | 13.37  | P            | Foreign Exchange Future | 0.50985   | 0.51605                         | 0             |
| 26/06/2012 | £ / R On 14 December 2012  | 14.20  | P            | Foreign Exchange Future | 1.06116   | 1.07073                         | 0             |
| 26/06/2012 | £ / R On 14 December 2012  | 13.70  | P            | Foreign Exchange Future | 0.70924   | 0.71707                         | 0             |
| 26/06/2012 | £ / R On 18 March 2013     |        |              | Foreign Exchange Future | 13.70390  | 13.69040                        | 1,905         |
| 26/06/2012 | £ / R On 18 March 2013     | 13.53  | C            | Foreign Exchange Future | 1.22489   | 1.22959                         | 0             |
| 26/06/2012 | £ / R On 18 March 2013     | 13.53  | P            | Foreign Exchange Future | 1.05099   | 1.06919                         | 0             |
| 26/06/2012 | ¥ / R On 17 September 2012 |        |              | Foreign Exchange Future | 0.10810   | 0.10810                         | 3,433         |
| 26/06/2012 | ¥ / R On 17 September 2012 | 0.11   | C            | Foreign Exchange Future | 0.00375   | 0.00380                         | 0             |
| 26/06/2012 | ¥ / R On 17 September 2012 | 0.11   | P            | Foreign Exchange Future | 0.00565   | 0.00570                         | 0             |
| 26/06/2012 | ¥ / R On 14 December 2012  |        |              | Foreign Exchange Future | 0.10960   | 0.10950                         | 0             |
| 26/06/2012 | ¥ / R On 14 December 2012  | 0.11   | C            | Foreign Exchange Future | 0.00630   | 0.00630                         | 0             |
| 26/06/2012 | ¥ / R On 14 December 2012  | 0.11   | P            | Foreign Exchange Future | 0.00670   | 0.00680                         | 0             |
| 26/06/2012 | € / R On 17 September 2012 |        |              | Foreign Exchange Future | 10.71350  | 10.74250                        | 27,373        |
| 26/06/2012 | € / R On 17 September 2012 | 9.45   | C            | Foreign Exchange Future | 1.27391   | 1.30203                         | 0             |
| 26/06/2012 | € / R On 17 September 2012 | 9.75   | C            | Foreign Exchange Future | 0.98513   | 1.01058                         | 0             |
| 26/06/2012 | € / R On 17 September 2012 | 9.90   | C            | Foreign Exchange Future | 0.84852   | 0.87372                         | 0             |
| 26/06/2012 | € / R On 17 September 2012 | 10.20  | C            | Foreign Exchange Future | 0.59784   | 0.62201                         | 0             |
| 26/06/2012 | € / R On 17 September 2012 | 11.20  | C            | Foreign Exchange Future | 0.15123   | 0.16997                         | 21,300        |
| 26/06/2012 | € / R On 17 September 2012 | 11.25  | C            | Foreign Exchange Future | 0.14161   | 0.15984                         | 15,360        |
| 26/06/2012 | € / R On 17 September 2012 | 11.25  | P            | Foreign Exchange Future | 0.67811   | 0.66734                         | 0             |
| 26/06/2012 | € / R On 17 September 2012 | 11.20  | P            | Foreign Exchange Future | 0.63773   | 0.62747                         | 0             |
| 26/06/2012 | € / R On 17 September 2012 | 10.20  | P            | Foreign Exchange Future | 0.08434   | 0.07951                         | 1,500         |
| 26/06/2012 | € / R On 17 September 2012 | 9.90   | P            | Foreign Exchange Future | 0.03502   | 0.03122                         | 33,360        |
| 26/06/2012 | € / R On 17 September 2012 | 9.75   | P            | Foreign Exchange Future | 0.02163   | 0.01808                         | 1,625         |
| 26/06/2012 | € / R On 17 September 2012 | 9.45   | P            | Foreign Exchange Future | 0.01041   | 0.00953                         | 10,200        |

| Date       | Contract Details                    | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/06/2012 | € / R On 14 December 2012           |        |              | Foreign Exchange Future | 10.85340  | 10.88320                        | 52,680        |
| 26/06/2012 | € / R On 14 December 2012           | 11.00  | C            | Foreign Exchange Future | 0.40801   | 0.42687                         | 100           |
| 26/06/2012 | € / R On 14 December 2012           | 11.10  | C            | Foreign Exchange Future | 0.37564   | 0.39348                         | 750           |
| 26/06/2012 | € / R On 14 December 2012           | 11.50  | C            | Foreign Exchange Future | 0.27300   | 0.28715                         | 100           |
| 26/06/2012 | € / R On 14 December 2012           | 10.40  | C            | Foreign Exchange Future | 0.68228   | 0.70625                         | 0             |
| 26/06/2012 | € / R On 14 December 2012           | 10.82  | C            | Foreign Exchange Future | 0.47480   | 0.49546                         | 0             |
| 26/06/2012 | € / R On 14 December 2012           | 10.95  | C            | Foreign Exchange Future | 0.42537   | 0.44474                         | 0             |
| 26/06/2012 | € / R On 14 December 2012           | 9.50   | C            | Foreign Exchange Future | 1.39807   | 0.00000                         | 0             |
| 26/06/2012 | € / R On 14 December 2012           | 10.30  | C            | Foreign Exchange Future | 0.74247   | 0.76719                         | 0             |
| 26/06/2012 | € / R On 14 December 2012           | 10.30  | P            | Foreign Exchange Future | 0.18907   | 0.18399                         | 375           |
| 26/06/2012 | € / R On 14 December 2012           | 9.50   | P            | Foreign Exchange Future | 0.04467   | 0.00000                         | 5,690         |
| 26/06/2012 | € / R On 14 December 2012           | 10.95  | P            | Foreign Exchange Future | 0.52197   | 0.51154                         | 100           |
| 26/06/2012 | € / R On 14 December 2012           | 10.82  | P            | Foreign Exchange Future | 0.44140   | 0.43226                         | 0             |
| 26/06/2012 | € / R On 14 December 2012           | 10.40  | P            | Foreign Exchange Future | 0.22888   | 0.22305                         | 750           |
| 26/06/2012 | € / R On 14 December 2012           | 11.50  | P            | Foreign Exchange Future | 0.91960   | 0.90395                         | 0             |
| 26/06/2012 | € / R On 14 December 2012           | 11.10  | P            | Foreign Exchange Future | 0.62224   | 0.61028                         | 0             |
| 26/06/2012 | € / R On 14 December 2012           | 11.00  | P            | Foreign Exchange Future | 0.55461   | 0.54367                         | 0             |
| 26/06/2012 | € / R On 18 March 2013              |        |              | Foreign Exchange Future | 10.99910  | 11.02990                        | 75            |
| 26/06/2012 | € / R On 18 March 2013              | 10.97  | C            | Foreign Exchange Future | 0.59846   | 0.61822                         | 0             |
| 26/06/2012 | € / R On 18 March 2013              | 10.97  | P            | Foreign Exchange Future | 0.56936   | 0.55832                         | 0             |
| 26/06/2012 | € / R On 13 December 2013           |        |              | Foreign Exchange Future | 11.27980  | 11.31370                        | 435           |
| 26/06/2012 | € / R On 13 December 2013           | 11.20  | C            | Foreign Exchange Future | 0.88767   | 0.92221                         | 0             |
| 26/06/2012 | € / R On 13 December 2013           | 11.20  | P            | Foreign Exchange Future | 0.80787   | 0.80851                         | 0             |
| 26/06/2012 | ANY DAY EXPIRY DAAH On 28 June 2012 |        |              | Any day expiry          | 8.48090   | 8.49540                         | 2,360         |
| 26/06/2012 | ANY DAY EXPIRY DAAH On 28 June 2012 | 7.40   | C            | Any day expiry          | 1.08100   | 1.09500                         | 0             |
| 26/06/2012 | ANY DAY EXPIRY DAAH On 28 June 2012 | 8.25   | C            | Any day expiry          | 0.23400   | 0.25100                         | 0             |
| 26/06/2012 | ANY DAY EXPIRY DAAH On 28 June 2012 | 8.25   | P            | Any day expiry          | 0.00300   | 0.00600                         | 0             |
| 26/06/2012 | ANY DAY EXPIRY DAAH On 28 June 2012 | 7.40   | P            | Any day expiry          | 0.00000   | 0.00000                         | 0             |
| 26/06/2012 | AU\$ / R On 17 September 2012       |        |              | Foreign Exchange Future | 8.53980   | 8.51860                         | 5,916         |
| 26/06/2012 | AU\$ / R On 17 September 2012       | 8.42   | C            | Foreign Exchange Future | 0.30627   | 0.29493                         | 0             |
| 26/06/2012 | AU\$ / R On 17 September 2012       | 8.42   | P            | Foreign Exchange Future | 0.18647   | 0.19633                         | 0             |
| 26/06/2012 | AU\$ / R On 14 December 2012        |        |              | Foreign Exchange Future | 8.58290   | 8.56070                         | 11,926        |

| Date       | Contract Details                   | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/06/2012 | AU\$ / R On 14 December 2012       | 8.46   | C            | Foreign Exchange Future | 0.41912   | 0.40691                         | 0             |
| 26/06/2012 | AU\$ / R On 14 December 2012       | 8.46   | P            | Foreign Exchange Future | 0.29622   | 0.30621                         | 0             |
| 26/06/2012 | AU\$ / R On 18 March 2013          |        |              | Foreign Exchange Future | 8.62670   | 8.60480                         | 3,790         |
| 26/06/2012 | AU\$ / R On 18 March 2013          | 8.51   | C            | Foreign Exchange Future | 0.50458   | 0.49421                         | 0             |
| 26/06/2012 | AU\$ / R On 18 March 2013          | 8.51   | P            | Foreign Exchange Future | 0.38788   | 0.39941                         | 0             |
| 26/06/2012 | AU\$ / R On 14 December 2015       |        |              | Foreign Exchange Future | 9.82030   | 9.79650                         | 0             |
| 26/06/2012 | CAD/ R On 17 September 2012        |        |              | Foreign Exchange Future | 8.32870   | 8.32740                         | 4             |
| 26/06/2012 | CAD/ R On 17 September 2012        | 8.27   | C            | Foreign Exchange Future | 0.23739   | 0.24167                         | 0             |
| 26/06/2012 | CAD/ R On 17 September 2012        | 8.27   | P            | Foreign Exchange Future | 0.17869   | 0.18427                         | 0             |
| 26/06/2012 | CAD/ R On 14 December 2012         |        |              | Foreign Exchange Future | 8.41390   | 8.41330                         | 0             |
| 26/06/2012 | CAD/ R On 14 December 2012         | 8.35   | C            | Foreign Exchange Future | 0.34439   | 0.35151                         | 0             |
| 26/06/2012 | CAD/ R On 14 December 2012         | 8.35   | P            | Foreign Exchange Future | 0.28049   | 0.28821                         | 0             |
| 26/06/2012 | CF CANDO CABE On 17 September 2012 |        |              | Can-Do Future           | 0.11040   | 0.10470                         | 11,120        |
| 26/06/2012 | CF CANDO CABF On 17 September 2012 |        |              | Can-Do Future           | 0.06330   | 0.06560                         | 7,100         |
| 26/06/2012 | CF CANDO CABG On 17 September 2012 |        |              | Can-Do Future           | 0.10770   | 0.10490                         | 14,700        |
| 26/06/2012 | CF CANDO CABH On 17 September 2012 |        |              | Can-Do Future           | 0.03940   | 0.03860                         | 8,000         |
| 26/06/2012 | CF CANDO CABI On 17 September 2012 |        |              | Can-Do Future           | 0.11790   | 0.12150                         | 12,800        |
| 26/06/2012 | CF CANDO CABJ On 17 September 2012 |        |              | Can-Do Future           | 0.09440   | 0.09540                         | 4,800         |
| 26/06/2012 | CHF / R On 17 September 2012       |        |              | Foreign Exchange Future | 8.92810   | 8.95270                         | 15,410        |
| 26/06/2012 | CHF / R On 17 September 2012       | 8.91   | C            | Foreign Exchange Future | 0.27185   | 0.28854                         | 0             |
| 26/06/2012 | CHF / R On 17 September 2012       | 8.91   | P            | Foreign Exchange Future | 0.25375   | 0.24584                         | 0             |
| 26/06/2012 | CHF / R On 14 December 2012        |        |              | Foreign Exchange Future | 9.05980   | 9.08360                         | 0             |
| 26/06/2012 | CHF / R On 14 December 2012        | 9.04   | C            | Foreign Exchange Future | 0.41980   | 0.45416                         | 0             |
| 26/06/2012 | CHF / R On 14 December 2012        | 9.04   | P            | Foreign Exchange Future | 0.40000   | 0.41056                         | 0             |
| 26/06/2012 | DAUS On 29 June 2012               |        |              | Any day expiry          | 8.48090   | 8.49650                         | 0             |
| 26/06/2012 | DAUS On 29 June 2012               | 7.40   | C            | Any day expiry          | 1.08100   | 1.09700                         | 0             |
| 26/06/2012 | DAUS On 29 June 2012               | 7.72   | C            | Any day expiry          | 0.76100   | 0.77700                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product        | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|----------------|-----------|---------------------------------|---------------|
| 26/06/2012 | DAUS On 29 June 2012      | 8.25   | C            | Any day expiry | 0.23800   | 0.25600                         | 0             |
| 26/06/2012 | DAUS On 29 June 2012      | 8.51   | C            | Any day expiry | 0.04700   | 0.06400                         | 5,480         |
| 26/06/2012 | DAUS On 29 June 2012      | 8.51   | P            | Any day expiry | 0.07600   | 0.07800                         | 0             |
| 26/06/2012 | DAUS On 29 June 2012      | 8.25   | P            | Any day expiry | 0.00700   | 0.01000                         | 0             |
| 26/06/2012 | DAUS On 29 June 2012      | 7.72   | P            | Any day expiry | 0.00000   | 0.00100                         | 5,480         |
| 26/06/2012 | DAUS On 29 June 2012      | 7.40   | P            | Any day expiry | 0.00000   | 0.00100                         | 0             |
| 26/06/2012 | DAUS On 31 July 2012      |        |              | Any day expiry | 8.52170   | 8.53750                         | 0             |
| 26/06/2012 | DAUS On 31 July 2012      | 8.25   | C            | Any day expiry | 0.34400   | 0.36000                         | 0             |
| 26/06/2012 | DAUS On 31 July 2012      | 8.51   | C            | Any day expiry | 0.19500   | 0.21000                         | 4,800         |
| 26/06/2012 | DAUS On 31 July 2012      | 7.40   | C            | Any day expiry | 1.12300   | 1.13900                         | 0             |
| 26/06/2012 | DAUS On 31 July 2012      | 7.72   | C            | Any day expiry | 0.80700   | 0.82200                         | 0             |
| 26/06/2012 | DAUS On 31 July 2012      | 7.72   | P            | Any day expiry | 0.00500   | 0.00500                         | 4,800         |
| 26/06/2012 | DAUS On 31 July 2012      | 7.40   | P            | Any day expiry | 0.00100   | 0.00200                         | 0             |
| 26/06/2012 | DAUS On 31 July 2012      | 8.51   | P            | Any day expiry | 0.18300   | 0.18300                         | 0             |
| 26/06/2012 | DAUS On 31 July 2012      | 8.25   | P            | Any day expiry | 0.07200   | 0.07300                         | 0             |
| 26/06/2012 | DAUS On 31 August 2012    |        |              | Any day expiry | 8.55960   | 8.57560                         | 0             |
| 26/06/2012 | DAUS On 31 August 2012    | 7.72   | C            | Any day expiry | 0.85700   | 0.87400                         | 0             |
| 26/06/2012 | DAUS On 31 August 2012    | 8.25   | C            | Any day expiry | 0.43100   | 0.44800                         | 0             |
| 26/06/2012 | DAUS On 31 August 2012    | 8.51   | C            | Any day expiry | 0.28900   | 0.30500                         | 6,170         |
| 26/06/2012 | DAUS On 31 August 2012    | 7.40   | C            | Any day expiry | 1.16700   | 1.18300                         | 0             |
| 26/06/2012 | DAUS On 31 August 2012    | 7.40   | P            | Any day expiry | 0.00700   | 0.00700                         | 0             |
| 26/06/2012 | DAUS On 31 August 2012    | 8.51   | P            | Any day expiry | 0.23900   | 0.23900                         | 0             |
| 26/06/2012 | DAUS On 31 August 2012    | 8.25   | P            | Any day expiry | 0.12100   | 0.12200                         | 0             |
| 26/06/2012 | DAUS On 31 August 2012    | 7.72   | P            | Any day expiry | 0.01700   | 0.01800                         | 6,170         |
| 26/06/2012 | DAUS On 28 September 2012 |        |              | Any day expiry | 8.59320   | 8.60890                         | 0             |
| 26/06/2012 | DAUS On 28 September 2012 | 8.51   | C            | Any day expiry | 0.36000   | 0.37600                         | 7,540         |
| 26/06/2012 | DAUS On 28 September 2012 | 7.40   | C            | Any day expiry | 1.20800   | 1.22400                         | 0             |
| 26/06/2012 | DAUS On 28 September 2012 | 7.72   | C            | Any day expiry | 0.90600   | 0.92300                         | 0             |
| 26/06/2012 | DAUS On 28 September 2012 | 8.25   | C            | Any day expiry | 0.49800   | 0.51400                         | 0             |
| 26/06/2012 | DAUS On 28 September 2012 | 8.25   | P            | Any day expiry | 0.15500   | 0.15500                         | 0             |
| 26/06/2012 | DAUS On 28 September 2012 | 7.72   | P            | Any day expiry | 0.03300   | 0.03400                         | 7,540         |
| 26/06/2012 | DAUS On 28 September 2012 | 7.40   | P            | Any day expiry | 0.01500   | 0.01500                         | 0             |
| 26/06/2012 | DAUS On 28 September 2012 | 8.51   | P            | Any day expiry | 0.27700   | 0.27700                         | 0             |
| 26/06/2012 | DAUS On 31 October 2012   |        |              | Any day expiry | 8.63180   | 8.64740                         | 0             |



| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/06/2012 | DAUS On 31 October 2012       | 8.25   | C            | Any day expiry          | 0.56700   | 0.58400                         | 0             |
| 26/06/2012 | DAUS On 31 October 2012       | 8.51   | C            | Any day expiry          | 0.43300   | 0.44900                         | 8,220         |
| 26/06/2012 | DAUS On 31 October 2012       | 7.40   | C            | Any day expiry          | 1.25600   | 1.27200                         | 0             |
| 26/06/2012 | DAUS On 31 October 2012       | 7.72   | C            | Any day expiry          | 0.96300   | 0.98000                         | 0             |
| 26/06/2012 | DAUS On 31 October 2012       | 7.72   | P            | Any day expiry          | 0.05100   | 0.05300                         | 8,220         |
| 26/06/2012 | DAUS On 31 October 2012       | 7.40   | P            | Any day expiry          | 0.02400   | 0.02500                         | 0             |
| 26/06/2012 | DAUS On 31 October 2012       | 8.51   | P            | Any day expiry          | 0.31100   | 0.31200                         | 0             |
| 26/06/2012 | DAUS On 31 October 2012       | 8.25   | P            | Any day expiry          | 0.18500   | 0.18700                         | 0             |
| 26/06/2012 | DAUS On 30 November 2012      |        |              | Any day expiry          | 8.66690   | 8.68240                         | 0             |
| 26/06/2012 | DAUS On 30 November 2012      | 8.51   | C            | Any day expiry          | 0.49400   | 0.51100                         | 8,440         |
| 26/06/2012 | DAUS On 30 November 2012      | 7.72   | C            | Any day expiry          | 1.01200   | 1.02900                         | 0             |
| 26/06/2012 | DAUS On 30 November 2012      | 7.72   | P            | Any day expiry          | 0.06500   | 0.06700                         | 8,440         |
| 26/06/2012 | DAUS On 30 November 2012      | 8.51   | P            | Any day expiry          | 0.33700   | 0.33900                         | 0             |
| 26/06/2012 | DAUS On 27 December 2012      |        |              | Any day expiry          | 8.69850   | 8.71390                         | 0             |
| 26/06/2012 | DAUS On 27 December 2012      | 7.72   | C            | Any day expiry          | 1.05700   | 1.07400                         | 0             |
| 26/06/2012 | DAUS On 27 December 2012      | 8.51   | C            | Any day expiry          | 0.54300   | 0.56100                         | 7,530         |
| 26/06/2012 | DAUS On 27 December 2012      | 8.51   | P            | Any day expiry          | 0.35500   | 0.35700                         | 0             |
| 26/06/2012 | DAUS On 27 December 2012      | 7.72   | P            | Any day expiry          | 0.07900   | 0.08000                         | 7,530         |
| 26/06/2012 | NZ\$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 6.73680   | 6.72400                         | 0             |
| 26/06/2012 | NZ\$ / R On 17 September 2012 | 6.59   | C            | Foreign Exchange Future | 0.24196   | 0.23652                         | 0             |
| 26/06/2012 | NZ\$ / R On 17 September 2012 | 6.59   | P            | Foreign Exchange Future | 0.09516   | 0.10252                         | 0             |
| 26/06/2012 | NZ\$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 6.79250   | 6.77870                         | 0             |
| 26/06/2012 | NZ\$ / R On 14 December 2012  | 6.63   | C            | Foreign Exchange Future | 0.35442   | 0.35172                         | 0             |
| 26/06/2012 | NZ\$ / R On 14 December 2012  | 6.63   | P            | Foreign Exchange Future | 0.19192   | 0.20302                         | 0             |
| 26/06/2012 | YUAN/R On 17 September 2012   |        |              | Foreign Exchange Future | 1.34470   | 1.34750                         | 0             |
| 26/06/2012 | YUAN/R On 17 September 2012   | 1.33   | C            | Foreign Exchange Future | 0.05272   | 0.05554                         | 0             |
| 26/06/2012 | YUAN/R On 17 September 2012   | 1.33   | P            | Foreign Exchange Future | 0.03802   | 0.03804                         | 0             |
| 26/06/2012 | YUAN/R On 14 December 2012    |        |              | Foreign Exchange Future | 1.35900   | 1.36210                         | 0             |
| 26/06/2012 | YUAN/R On 14 December 2012    | 1.34   | C            | Foreign Exchange Future | 0.07743   | 0.08069                         | 0             |
| 26/06/2012 | YUAN/R On 14 December 2012    | 1.34   | P            | Foreign Exchange Future | 0.05843   | 0.05859                         | 0             |

| Date                        | Contract Details | Strike | Call/<br>Put | Product | MTM Price | Previous Day's<br>Closing Price | Open Interest       |
|-----------------------------|------------------|--------|--------------|---------|-----------|---------------------------------|---------------------|
| <b>Future Open Interest</b> |                  |        |              |         |           |                                 | <b>619,561.00</b>   |
| <b>Option Open Interest</b> |                  |        |              |         |           |                                 | <b>584,461.00</b>   |
| <b>Grand Total</b>          |                  |        |              |         |           |                                 | <b>1,204,022.00</b> |