



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Monthly Statistics

From: 30/08/2012 To: 30/08/2012

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/08/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.49810 | 8.43540 | 249,023 |
| 30/08/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 1.34813 | 1.28544 | 16,000 |
| 30/08/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 1.19818 | 1.13551 | 37,000 |
| 30/08/2012 | \$ / R On 17 September 2012 | 7.40 | C | Foreign Exchange Future | 1.09825 | 1.03560 | 0 |
| 30/08/2012 | \$ / R On 17 September 2012 | 9.30 | C | Foreign Exchange Future | 0.00585 | 0.00495 | 250 |
| 30/08/2012 | \$ / R On 17 September 2012 | 9.00 | C | Foreign Exchange Future | 0.01568 | 0.01262 | 3,000 |
| 30/08/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.01108 | 0.00906 | 24,360 |
| 30/08/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.00798 | 0.00663 | 7,400 |
| 30/08/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.07827 | 0.06016 | 2,000 |
| 30/08/2012 | \$ / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.04270 | 0.03249 | 25,100 |
| 30/08/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.03477 | 0.02643 | 250 |
| 30/08/2012 | \$ / R On 17 September 2012 | 8.40 | C | Foreign Exchange Future | 0.17174 | 0.13453 | 3,000 |
| 30/08/2012 | \$ / R On 17 September 2012 | 8.50 | C | Foreign Exchange Future | 0.11523 | 0.08971 | 2,000 |
| 30/08/2012 | \$ / R On 17 September 2012 | 8.55 | C | Foreign Exchange Future | 0.09519 | 0.07359 | 0 |
| 30/08/2012 | \$ / R On 17 September 2012 | 8.20 | C | Foreign Exchange Future | 0.32125 | 0.26955 | 0 |
| 30/08/2012 | \$ / R On 17 September 2012 | 8.25 | C | Foreign Exchange Future | 0.27998 | 0.23133 | 0 |
| 30/08/2012 | \$ / R On 17 September 2012 | 8.26 | C | Foreign Exchange Future | 0.27200 | 0.22401 | 300 |
| 30/08/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.60148 | 0.54028 | 0 |
| 30/08/2012 | \$ / R On 17 September 2012 | 8.00 | C | Foreign Exchange Future | 0.50435 | 0.44450 | 0 |
| 30/08/2012 | \$ / R On 17 September 2012 | 8.10 | C | Foreign Exchange Future | 0.40953 | 0.35310 | 0 |
| 30/08/2012 | \$ / R On 17 September 2012 | 7.50 | C | Foreign Exchange Future | 0.99838 | 0.93577 | 0 |
| 30/08/2012 | \$ / R On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.79906 | 0.73674 | 0 |
| 30/08/2012 | \$ / R On 17 September 2012 | 7.75 | C | Foreign Exchange Future | 0.74941 | 0.68726 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/08/2012 | \$ / R On 17 September 2012 | 7.75 | P | Foreign Exchange Future | 0.00131 | 0.00186 | 44,100 |
| 30/08/2012 | \$ / R On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.00096 | 0.00134 | 2,500 |
| 30/08/2012 | \$ / R On 17 September 2012 | 7.50 | P | Foreign Exchange Future | 0.00028 | 0.00037 | 246 |
| 30/08/2012 | \$ / R On 17 September 2012 | 8.10 | P | Foreign Exchange Future | 0.01143 | 0.01770 | 2,000 |
| 30/08/2012 | \$ / R On 17 September 2012 | 8.00 | P | Foreign Exchange Future | 0.00625 | 0.00910 | 7,525 |
| 30/08/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.00338 | 0.00488 | 20,360 |
| 30/08/2012 | \$ / R On 17 September 2012 | 8.26 | P | Foreign Exchange Future | 0.03390 | 0.04861 | 0 |
| 30/08/2012 | \$ / R On 17 September 2012 | 8.25 | P | Foreign Exchange Future | 0.03188 | 0.04593 | 0 |
| 30/08/2012 | \$ / R On 17 September 2012 | 8.20 | P | Foreign Exchange Future | 0.02315 | 0.03415 | 200 |
| 30/08/2012 | \$ / R On 17 September 2012 | 8.55 | P | Foreign Exchange Future | 0.14709 | 0.18819 | 0 |
| 30/08/2012 | \$ / R On 17 September 2012 | 8.50 | P | Foreign Exchange Future | 0.11713 | 0.15431 | 0 |
| 30/08/2012 | \$ / R On 17 September 2012 | 8.40 | P | Foreign Exchange Future | 0.07364 | 0.09913 | 3,000 |
| 30/08/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.33667 | 0.39103 | 1,500 |
| 30/08/2012 | \$ / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.29460 | 0.34709 | 0 |
| 30/08/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.18017 | 0.22476 | 4,000 |
| 30/08/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 0.70988 | 0.77123 | 0 |
| 30/08/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 0.61298 | 0.67366 | 0 |
| 30/08/2012 | \$ / R On 17 September 2012 | 9.00 | P | Foreign Exchange Future | 0.51758 | 0.57722 | 0 |
| 30/08/2012 | \$ / R On 17 September 2012 | 9.30 | P | Foreign Exchange Future | 0.80775 | 0.86955 | 0 |
| 30/08/2012 | \$ / R On 17 September 2012 | 7.40 | P | Foreign Exchange Future | 0.00015 | 0.00020 | 8,000 |
| 30/08/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.00008 | 0.00011 | 0 |
| 30/08/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.00003 | 0.00004 | 9,200 |
| 30/08/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.59730 | 8.53570 | 88,217 |
| 30/08/2012 | \$ / R On 14 December 2012 | 11.10 | C | Foreign Exchange Future | 0.02473 | 0.02295 | 0 |
| 30/08/2012 | \$ / R On 14 December 2012 | 9.25 | C | Foreign Exchange Future | 0.13363 | 0.12067 | 3,750 |
| 30/08/2012 | \$ / R On 14 December 2012 | 9.50 | C | Foreign Exchange Future | 0.10061 | 0.09110 | 300 |
| 30/08/2012 | \$ / R On 14 December 2012 | 10.40 | C | Foreign Exchange Future | 0.04279 | 0.03920 | 0 |
| 30/08/2012 | \$ / R On 14 December 2012 | 9.01 | C | Foreign Exchange Future | 0.17885 | 0.16115 | 500 |
| 30/08/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.15992 | 0.14428 | 540 |
| 30/08/2012 | \$ / R On 14 December 2012 | 9.23 | C | Foreign Exchange Future | 0.13681 | 0.12353 | 0 |
| 30/08/2012 | \$ / R On 14 December 2012 | 8.60 | C | Foreign Exchange Future | 0.30472 | 0.27552 | 6,000 |
| 30/08/2012 | \$ / R On 14 December 2012 | 8.80 | C | Foreign Exchange Future | 0.23441 | 0.21136 | 0 |
| 30/08/2012 | \$ / R On 14 December 2012 | 9.00 | C | Foreign Exchange Future | 0.18114 | 0.16317 | 29,500 |
| 30/08/2012 | \$ / R On 14 December 2012 | 8.30 | C | Foreign Exchange Future | 0.45822 | 0.41748 | 3,000 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/08/2012 | \$ / R On 14 December 2012 | 8.35 | C | Foreign Exchange Future | 0.42904 | 0.39001 | 0 |
| 30/08/2012 | \$ / R On 14 December 2012 | 8.50 | C | Foreign Exchange Future | 0.35024 | 0.31632 | 0 |
| 30/08/2012 | \$ / R On 14 December 2012 | 8.05 | C | Foreign Exchange Future | 0.63051 | 0.57971 | 0 |
| 30/08/2012 | \$ / R On 14 December 2012 | 8.10 | C | Foreign Exchange Future | 0.59200 | 0.54238 | 0 |
| 30/08/2012 | \$ / R On 14 December 2012 | 8.25 | C | Foreign Exchange Future | 0.48888 | 0.44644 | 0 |
| 30/08/2012 | \$ / R On 14 December 2012 | 7.95 | C | Foreign Exchange Future | 0.71071 | 0.65780 | 0 |
| 30/08/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.67009 | 0.61821 | 300 |
| 30/08/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.07279 | 0.08251 | 12,540 |
| 30/08/2012 | \$ / R On 14 December 2012 | 7.95 | P | Foreign Exchange Future | 0.06341 | 0.07210 | 15,000 |
| 30/08/2012 | \$ / R On 14 December 2012 | 8.25 | P | Foreign Exchange Future | 0.14158 | 0.16074 | 2,500 |
| 30/08/2012 | \$ / R On 14 December 2012 | 8.10 | P | Foreign Exchange Future | 0.09470 | 0.10668 | 3,000 |
| 30/08/2012 | \$ / R On 14 December 2012 | 8.05 | P | Foreign Exchange Future | 0.08321 | 0.09401 | 20,000 |
| 30/08/2012 | \$ / R On 14 December 2012 | 8.50 | P | Foreign Exchange Future | 0.25294 | 0.28062 | 4,750 |
| 30/08/2012 | \$ / R On 14 December 2012 | 8.35 | P | Foreign Exchange Future | 0.18174 | 0.20431 | 500 |
| 30/08/2012 | \$ / R On 14 December 2012 | 8.30 | P | Foreign Exchange Future | 0.16092 | 0.18178 | 6,000 |
| 30/08/2012 | \$ / R On 14 December 2012 | 9.00 | P | Foreign Exchange Future | 0.58384 | 0.62747 | 0 |
| 30/08/2012 | \$ / R On 14 December 2012 | 8.80 | P | Foreign Exchange Future | 0.43711 | 0.47566 | 300 |
| 30/08/2012 | \$ / R On 14 December 2012 | 8.60 | P | Foreign Exchange Future | 0.30742 | 0.33982 | 0 |
| 30/08/2012 | \$ / R On 14 December 2012 | 9.23 | P | Foreign Exchange Future | 0.76951 | 0.81783 | 0 |
| 30/08/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 0.66262 | 0.70858 | 0 |
| 30/08/2012 | \$ / R On 14 December 2012 | 9.01 | P | Foreign Exchange Future | 0.59155 | 0.63545 | 0 |
| 30/08/2012 | \$ / R On 14 December 2012 | 10.40 | P | Foreign Exchange Future | 1.84549 | 1.90350 | 0 |
| 30/08/2012 | \$ / R On 14 December 2012 | 9.50 | P | Foreign Exchange Future | 1.00331 | 1.05540 | 0 |
| 30/08/2012 | \$ / R On 14 December 2012 | 9.25 | P | Foreign Exchange Future | 0.78633 | 0.83497 | 0 |
| 30/08/2012 | \$ / R On 14 December 2012 | 11.10 | P | Foreign Exchange Future | 2.52743 | 2.58725 | 0 |
| 30/08/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.70060 | 8.63850 | 21,470 |
| 30/08/2012 | \$ / R On 18 March 2013 | 10.20 | C | Foreign Exchange Future | 0.13938 | 0.13174 | 500 |
| 30/08/2012 | \$ / R On 18 March 2013 | 10.55 | C | Foreign Exchange Future | 0.11312 | 0.10713 | 250 |
| 30/08/2012 | \$ / R On 18 March 2013 | 10.85 | C | Foreign Exchange Future | 0.09567 | 0.09087 | 250 |
| 30/08/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 0.75407 | 0.70747 | 0 |
| 30/08/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.30901 | 0.28964 | 180 |
| 30/08/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 0.82669 | 0.77796 | 0 |
| 30/08/2012 | \$ / R On 18 March 2013 | 9.55 | C | Foreign Exchange Future | 0.21792 | 0.20475 | 500 |
| 30/08/2012 | \$ / R On 18 March 2013 | 9.55 | P | Foreign Exchange Future | 1.06732 | 1.11625 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/08/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.12609 | 0.13946 | 1,500 |
| 30/08/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 0.70841 | 0.75114 | 0 |
| 30/08/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.15347 | 0.16897 | 180 |
| 30/08/2012 | \$ / R On 18 March 2013 | 10.85 | P | Foreign Exchange Future | 2.24507 | 2.30237 | 0 |
| 30/08/2012 | \$ / R On 18 March 2013 | 10.55 | P | Foreign Exchange Future | 1.96252 | 2.01863 | 0 |
| 30/08/2012 | \$ / R On 18 March 2013 | 10.20 | P | Foreign Exchange Future | 1.63878 | 1.69324 | 0 |
| 30/08/2012 | \$ / R On 14 June 2013 | | | Foreign Exchange Future | 8.79370 | 8.73080 | 6,492 |
| 30/08/2012 | \$ / R On 14 June 2013 | 8.75 | C | Foreign Exchange Future | 0.56007 | 0.52964 | 0 |
| 30/08/2012 | \$ / R On 14 June 2013 | 8.76 | C | Foreign Exchange Future | 0.55630 | 0.52599 | 0 |
| 30/08/2012 | \$ / R On 14 June 2013 | 8.74 | C | Foreign Exchange Future | 0.56388 | 0.53324 | 0 |
| 30/08/2012 | \$ / R On 14 June 2013 | 8.74 | P | Foreign Exchange Future | 0.51018 | 0.54244 | 0 |
| 30/08/2012 | \$ / R On 14 June 2013 | 8.76 | P | Foreign Exchange Future | 0.52260 | 0.55519 | 0 |
| 30/08/2012 | \$ / R On 14 June 2013 | 8.75 | P | Foreign Exchange Future | 0.51637 | 0.54884 | 0 |
| 30/08/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.91800 | 8.85180 | 542 |
| 30/08/2012 | \$ / R On 13 December 2013 | 8.00 | C | Foreign Exchange Future | 1.17171 | 1.12521 | 0 |
| 30/08/2012 | \$ / R On 13 December 2013 | 9.00 | C | Foreign Exchange Future | 0.69533 | 0.66687 | 0 |
| 30/08/2012 | \$ / R On 13 December 2013 | 9.00 | P | Foreign Exchange Future | 0.77733 | 0.81507 | 0 |
| 30/08/2012 | \$ / R On 13 December 2013 | 8.00 | P | Foreign Exchange Future | 0.25371 | 0.27341 | 0 |
| 30/08/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 9.24320 | 9.17780 | 0 |
| 30/08/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.61055 | 1.56605 | 200 |
| 30/08/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.36735 | 0.38825 | 0 |
| 30/08/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.56850 | 9.50390 | 0 |
| 30/08/2012 | \$ / R MAXI On 17 September 2012 | | | Foreign Exchange Future | 8.49810 | 8.43540 | 1,235 |
| 30/08/2012 | \$ / R MAXI On 17 September 2012 | 8.49 | C | Foreign Exchange Future | 0.12027 | 0.09328 | 0 |
| 30/08/2012 | \$ / R MAXI On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.07827 | 0.06016 | 60 |
| 30/08/2012 | \$ / R MAXI On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.18017 | 0.22476 | 0 |
| 30/08/2012 | \$ / R MAXI On 17 September 2012 | 8.49 | P | Foreign Exchange Future | 0.11217 | 0.14788 | 0 |
| 30/08/2012 | \$ / R MAXI On 14 December 2012 | | | Foreign Exchange Future | 8.59730 | 8.53570 | 392 |
| 30/08/2012 | \$ / R MAXI On 14 December 2012 | 8.59 | C | Foreign Exchange Future | 0.30903 | 0.27922 | 0 |
| 30/08/2012 | \$ / R MAXI On 14 December 2012 | 8.59 | P | Foreign Exchange Future | 0.30173 | 0.33352 | 0 |
| 30/08/2012 | \$ / R MAXI On 18 March 2013 | | | Foreign Exchange Future | 8.70060 | 8.63850 | 15 |
| 30/08/2012 | \$ / R MAXI On 18 March 2013 | 8.69 | C | Foreign Exchange Future | 0.01060 | 0.00000 | 0 |
| 30/08/2012 | \$ / R MAXI On 18 March 2013 | 8.69 | P | Foreign Exchange Future | 0.00000 | 0.05150 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/08/2012 | \$ / R MAXI On 14 June 2013 | | | Foreign Exchange Future | 8.79370 | 8.73080 | 0 |
| 30/08/2012 | \$ / R MAXI On 14 June 2013 | 8.76 | C | Foreign Exchange Future | 0.55630 | 0.52599 | 0 |
| 30/08/2012 | \$ / R MAXI On 14 June 2013 | 8.74 | C | Foreign Exchange Future | 0.56388 | 0.53324 | 0 |
| 30/08/2012 | \$ / R MAXI On 14 June 2013 | 8.75 | C | Foreign Exchange Future | 0.56007 | 0.52964 | 0 |
| 30/08/2012 | \$ / R MAXI On 14 June 2013 | 8.75 | P | Foreign Exchange Future | 0.51637 | 0.54884 | 0 |
| 30/08/2012 | \$ / R MAXI On 14 June 2013 | 8.74 | P | Foreign Exchange Future | 0.51018 | 0.54244 | 0 |
| 30/08/2012 | \$ / R MAXI On 14 June 2013 | 8.76 | P | Foreign Exchange Future | 0.52260 | 0.55519 | 0 |
| 30/08/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 13.43240 | 13.35130 | 11,050 |
| 30/08/2012 | £ / R On 17 September 2012 | 11.35 | C | Foreign Exchange Future | 2.08240 | 2.00133 | 0 |
| 30/08/2012 | £ / R On 17 September 2012 | 12.15 | C | Foreign Exchange Future | 1.28312 | 1.20255 | 0 |
| 30/08/2012 | £ / R On 17 September 2012 | 13.85 | C | Foreign Exchange Future | 0.03406 | 0.03166 | 14,400 |
| 30/08/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.13583 | 0.11539 | 24,000 |
| 30/08/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 0.15343 | 0.21409 | 0 |
| 30/08/2012 | £ / R On 17 September 2012 | 13.85 | P | Foreign Exchange Future | 0.45166 | 0.53036 | 0 |
| 30/08/2012 | £ / R On 17 September 2012 | 12.15 | P | Foreign Exchange Future | 0.00072 | 0.00125 | 38,400 |
| 30/08/2012 | £ / R On 17 September 2012 | 11.35 | P | Foreign Exchange Future | 0.00000 | 0.00003 | 6,000 |
| 30/08/2012 | £ / R On 14 December 2012 | | | Foreign Exchange Future | 13.58630 | 13.50750 | 2,055 |
| 30/08/2012 | £ / R On 14 December 2012 | 13.70 | C | Foreign Exchange Future | 0.36115 | 0.33120 | 100 |
| 30/08/2012 | £ / R On 14 December 2012 | 14.20 | C | Foreign Exchange Future | 0.21569 | 0.20014 | 100 |
| 30/08/2012 | £ / R On 14 December 2012 | 13.55 | C | Foreign Exchange Future | 0.42332 | 0.38585 | 0 |
| 30/08/2012 | £ / R On 14 December 2012 | 13.37 | C | Foreign Exchange Future | 0.51478 | 0.46819 | 0 |
| 30/08/2012 | £ / R On 14 December 2012 | 13.37 | P | Foreign Exchange Future | 0.29848 | 0.33069 | 0 |
| 30/08/2012 | £ / R On 14 December 2012 | 13.55 | P | Foreign Exchange Future | 0.38702 | 0.42835 | 100 |
| 30/08/2012 | £ / R On 14 December 2012 | 14.20 | P | Foreign Exchange Future | 0.82939 | 0.89264 | 0 |
| 30/08/2012 | £ / R On 14 December 2012 | 13.70 | P | Foreign Exchange Future | 0.47485 | 0.52370 | 0 |
| 30/08/2012 | £ / R On 18 March 2013 | | | Foreign Exchange Future | 13.74780 | 13.66850 | 2,355 |
| 30/08/2012 | £ / R On 18 March 2013 | 13.70 | C | Foreign Exchange Future | 0.96414 | 0.92400 | 0 |
| 30/08/2012 | £ / R On 18 March 2013 | 13.90 | C | Foreign Exchange Future | 0.87273 | 0.83526 | 200 |
| 30/08/2012 | £ / R On 18 March 2013 | 14.40 | C | Foreign Exchange Future | 0.67265 | 0.64159 | 200 |
| 30/08/2012 | £ / R On 18 March 2013 | 13.53 | C | Foreign Exchange Future | 1.04714 | 1.00471 | 0 |
| 30/08/2012 | £ / R On 18 March 2013 | 13.53 | P | Foreign Exchange Future | 0.82934 | 0.86621 | 0 |
| 30/08/2012 | £ / R On 18 March 2013 | 14.40 | P | Foreign Exchange Future | 1.32485 | 1.37309 | 0 |
| 30/08/2012 | £ / R On 18 March 2013 | 13.90 | P | Foreign Exchange Future | 1.02493 | 1.06676 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/08/2012 | £ / R On 18 March 2013 | 13.70 | P | Foreign Exchange Future | 0.91634 | 0.95550 | 200 |
| 30/08/2012 | ¥ / R On 17 September 2012 | | | Foreign Exchange Future | 0.10820 | 0.10720 | 3,433 |
| 30/08/2012 | ¥ / R On 17 September 2012 | 0.11 | C | Foreign Exchange Future | 0.00076 | 0.00057 | 0 |
| 30/08/2012 | ¥ / R On 17 September 2012 | 0.11 | P | Foreign Exchange Future | 0.00256 | 0.00337 | 0 |
| 30/08/2012 | ¥ / R On 14 December 2012 | | | Foreign Exchange Future | 0.10960 | 0.10850 | 20,018 |
| 30/08/2012 | ¥ / R On 14 December 2012 | 0.11 | C | Foreign Exchange Future | 0.00426 | 0.00375 | 0 |
| 30/08/2012 | ¥ / R On 14 December 2012 | 0.11 | P | Foreign Exchange Future | 0.00466 | 0.00525 | 0 |
| 30/08/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.62010 | 10.56730 | 25,531 |
| 30/08/2012 | € / R On 17 September 2012 | 9.45 | C | Foreign Exchange Future | 1.17044 | 1.11792 | 0 |
| 30/08/2012 | € / R On 17 September 2012 | 9.75 | C | Foreign Exchange Future | 0.87170 | 0.81938 | 0 |
| 30/08/2012 | € / R On 17 September 2012 | 9.90 | C | Foreign Exchange Future | 0.72297 | 0.67113 | 0 |
| 30/08/2012 | € / R On 17 September 2012 | 10.20 | C | Foreign Exchange Future | 0.43370 | 0.38648 | 0 |
| 30/08/2012 | € / R On 17 September 2012 | 11.25 | C | Foreign Exchange Future | 0.00711 | 0.00531 | 15,360 |
| 30/08/2012 | € / R On 17 September 2012 | 11.20 | C | Foreign Exchange Future | 0.00871 | 0.00651 | 21,300 |
| 30/08/2012 | € / R On 17 September 2012 | 11.20 | P | Foreign Exchange Future | 0.58861 | 0.63921 | 0 |
| 30/08/2012 | € / R On 17 September 2012 | 11.25 | P | Foreign Exchange Future | 0.63701 | 0.68801 | 0 |
| 30/08/2012 | € / R On 17 September 2012 | 10.20 | P | Foreign Exchange Future | 0.01360 | 0.01918 | 1,500 |
| 30/08/2012 | € / R On 17 September 2012 | 9.90 | P | Foreign Exchange Future | 0.00287 | 0.00383 | 33,360 |
| 30/08/2012 | € / R On 17 September 2012 | 9.75 | P | Foreign Exchange Future | 0.00160 | 0.00208 | 1,625 |
| 30/08/2012 | € / R On 17 September 2012 | 9.45 | P | Foreign Exchange Future | 0.00034 | 0.00062 | 10,200 |
| 30/08/2012 | € / R On 14 December 2012 | | | Foreign Exchange Future | 10.75670 | 10.70580 | 56,607 |
| 30/08/2012 | € / R On 14 December 2012 | 11.00 | C | Foreign Exchange Future | 0.23349 | 0.21140 | 100 |
| 30/08/2012 | € / R On 14 December 2012 | 11.10 | C | Foreign Exchange Future | 0.20577 | 0.18503 | 750 |
| 30/08/2012 | € / R On 14 December 2012 | 11.50 | C | Foreign Exchange Future | 0.12731 | 0.11194 | 100 |
| 30/08/2012 | € / R On 14 December 2012 | 10.40 | C | Foreign Exchange Future | 0.51284 | 0.47985 | 0 |
| 30/08/2012 | € / R On 14 December 2012 | 10.30 | C | Foreign Exchange Future | 0.57950 | 0.54509 | 0 |
| 30/08/2012 | € / R On 14 December 2012 | 10.82 | C | Foreign Exchange Future | 0.29367 | 0.26884 | 0 |
| 30/08/2012 | € / R On 14 December 2012 | 10.95 | C | Foreign Exchange Future | 0.24881 | 0.22599 | 0 |
| 30/08/2012 | € / R On 14 December 2012 | 9.50 | C | Foreign Exchange Future | 1.27557 | 1.22850 | 0 |
| 30/08/2012 | € / R On 14 December 2012 | 9.50 | P | Foreign Exchange Future | 0.01887 | 0.02269 | 5,690 |
| 30/08/2012 | € / R On 14 December 2012 | 10.95 | P | Foreign Exchange Future | 0.44211 | 0.47019 | 100 |
| 30/08/2012 | € / R On 14 December 2012 | 10.82 | P | Foreign Exchange Future | 0.35697 | 0.38304 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/08/2012 | € / R On 14 December 2012 | 10.30 | P | Foreign Exchange Future | 0.12280 | 0.13929 | 375 |
| 30/08/2012 | € / R On 14 December 2012 | 10.40 | P | Foreign Exchange Future | 0.15614 | 0.17405 | 750 |
| 30/08/2012 | € / R On 14 December 2012 | 11.50 | P | Foreign Exchange Future | 0.87061 | 0.90614 | 0 |
| 30/08/2012 | € / R On 14 December 2012 | 11.10 | P | Foreign Exchange Future | 0.54907 | 0.57923 | 0 |
| 30/08/2012 | € / R On 14 December 2012 | 11.00 | P | Foreign Exchange Future | 0.47679 | 0.50560 | 0 |
| 30/08/2012 | € / R On 18 March 2013 | | | Foreign Exchange Future | 10.90120 | 10.84980 | 5,250 |
| 30/08/2012 | € / R On 18 March 2013 | 10.97 | C | Foreign Exchange Future | 0.43284 | 0.40549 | 0 |
| 30/08/2012 | € / R On 18 March 2013 | 10.97 | P | Foreign Exchange Future | 0.50164 | 0.52569 | 0 |
| 30/08/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 11.21480 | 11.15810 | 435 |
| 30/08/2012 | € / R On 13 December 2013 | 11.20 | C | Foreign Exchange Future | 0.77730 | 0.74529 | 0 |
| 30/08/2012 | € / R On 13 December 2013 | 11.20 | P | Foreign Exchange Future | 0.76250 | 0.78719 | 0 |
| 30/08/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.75120 | 8.73190 | 8,554 |
| 30/08/2012 | AU\$ / R On 17 September 2012 | 8.42 | C | Foreign Exchange Future | 0.34170 | 0.32375 | 0 |
| 30/08/2012 | AU\$ / R On 17 September 2012 | 8.42 | P | Foreign Exchange Future | 0.01050 | 0.01185 | 0 |
| 30/08/2012 | AU\$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.78250 | 8.76190 | 10,119 |
| 30/08/2012 | AU\$ / R On 14 December 2012 | 8.46 | C | Foreign Exchange Future | 0.41594 | 0.40298 | 0 |
| 30/08/2012 | AU\$ / R On 14 December 2012 | 8.46 | P | Foreign Exchange Future | 0.09344 | 0.10108 | 0 |
| 30/08/2012 | AU\$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.81900 | 8.79790 | 3,801 |
| 30/08/2012 | AU\$ / R On 18 March 2013 | 8.51 | C | Foreign Exchange Future | 0.48339 | 0.47106 | 0 |
| 30/08/2012 | AU\$ / R On 18 March 2013 | 8.51 | P | Foreign Exchange Future | 0.17439 | 0.18316 | 0 |
| 30/08/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 8.94910 | 8.92490 | 0 |
| 30/08/2012 | CAD/ R On 17 September 2012 | | | Foreign Exchange Future | 8.55820 | 8.53050 | 0 |
| 30/08/2012 | CAD/ R On 17 September 2012 | 8.27 | C | Foreign Exchange Future | 0.30546 | 0.28114 | 0 |
| 30/08/2012 | CAD/ R On 17 September 2012 | 8.27 | P | Foreign Exchange Future | 0.01726 | 0.02064 | 0 |
| 30/08/2012 | CAD/ R On 14 December 2012 | | | Foreign Exchange Future | 8.64060 | 8.61320 | 25 |
| 30/08/2012 | CAD/ R On 14 December 2012 | 8.35 | C | Foreign Exchange Future | 0.39727 | 0.37617 | 0 |
| 30/08/2012 | CAD/ R On 14 December 2012 | 8.35 | P | Foreign Exchange Future | 0.10667 | 0.11297 | 0 |
| 30/08/2012 | CF CANDO CABE On 17 September 2012 | | | Can-Do Future | 0.03000 | 0.04480 | 11,120 |
| 30/08/2012 | CF CANDO CABF On 17 September 2012 | | | Can-Do Future | 0.07890 | 0.06300 | 7,100 |
| 30/08/2012 | CF CANDO CABG On 17 September 2012 | | | Can-Do Future | 0.03480 | 0.05360 | 14,700 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/08/2012 | CF CANDO CABH On 17 September 2012 | | | Can-Do Future | 0.06720 | 0.05090 | 8,000 |
| 30/08/2012 | CF CANDO CABI On 17 September 2012 | | | Can-Do Future | 0.00330 | 0.01020 | 12,800 |
| 30/08/2012 | CF CANDO CABJ On 17 September 2012 | | | Can-Do Future | 0.26630 | 0.21870 | 4,800 |
| 30/08/2012 | CF CANDO CABM On 14 December 2012 | | | Can-Do Future | 0.15690 | 0.14230 | 7,000 |
| 30/08/2012 | CHF / R On 17 September 2012 | | | Foreign Exchange Future | 8.84300 | 8.80030 | 25 |
| 30/08/2012 | CHF / R On 17 September 2012 | 8.91 | C | Foreign Exchange Future | 0.07362 | 0.06534 | 0 |
| 30/08/2012 | CHF / R On 17 September 2012 | 8.91 | P | Foreign Exchange Future | 0.14062 | 0.17504 | 0 |
| 30/08/2012 | CHF / R On 14 December 2012 | | | Foreign Exchange Future | 8.96310 | 8.92250 | 125 |
| 30/08/2012 | CHF / R On 14 December 2012 | 9.04 | C | Foreign Exchange Future | 0.25818 | 0.24802 | 0 |
| 30/08/2012 | CHF / R On 14 December 2012 | 9.04 | P | Foreign Exchange Future | 0.33508 | 0.36552 | 0 |
| 30/08/2012 | DAAW On 30 August 2012 | | | Any day expiry | 6.77450 | 6.75090 | 0 |
| 30/08/2012 | DAAW On 30 August 2012 | 6.74 | C | Any day expiry | 0.03450 | 0.02660 | 0 |
| 30/08/2012 | DAAW On 30 August 2012 | 6.75 | C | Any day expiry | 0.02450 | 0.02072 | 0 |
| 30/08/2012 | DAAW On 30 August 2012 | 6.76 | C | Any day expiry | 0.01450 | 0.01649 | 0 |
| 30/08/2012 | DAAW On 30 August 2012 | 6.82 | C | Any day expiry | 0.00000 | 0.00346 | 0 |
| 30/08/2012 | DAAW On 30 August 2012 | 6.77 | C | Any day expiry | 0.00450 | 0.01298 | 0 |
| 30/08/2012 | DAAW On 30 August 2012 | 6.77 | P | Any day expiry | 0.00000 | 0.03208 | 0 |
| 30/08/2012 | DAAW On 30 August 2012 | 6.82 | P | Any day expiry | 0.04550 | 0.07256 | 0 |
| 30/08/2012 | DAAW On 30 August 2012 | 6.76 | P | Any day expiry | 0.00000 | 0.02559 | 0 |
| 30/08/2012 | DAAW On 30 August 2012 | 6.75 | P | Any day expiry | 0.00000 | 0.01982 | 0 |
| 30/08/2012 | DAAW On 30 August 2012 | 6.74 | P | Any day expiry | 0.00000 | 0.01570 | 0 |
| 30/08/2012 | DAUS On 31 August 2012 | | | Any day expiry | 8.48780 | 8.41900 | 0 |
| 30/08/2012 | DAUS On 31 August 2012 | 7.40 | C | Any day expiry | 1.08800 | 1.01900 | 0 |
| 30/08/2012 | DAUS On 31 August 2012 | 7.72 | C | Any day expiry | 0.76800 | 0.69900 | 0 |
| 30/08/2012 | DAUS On 31 August 2012 | 8.51 | C | Any day expiry | 0.02200 | 0.01300 | 6,170 |
| 30/08/2012 | DAUS On 31 August 2012 | 8.25 | C | Any day expiry | 0.23800 | 0.17300 | 0 |
| 30/08/2012 | DAUS On 31 August 2012 | 8.25 | P | Any day expiry | 0.00000 | 0.00400 | 0 |
| 30/08/2012 | DAUS On 31 August 2012 | 8.51 | P | Any day expiry | 0.04400 | 0.10400 | 0 |
| 30/08/2012 | DAUS On 31 August 2012 | 7.72 | P | Any day expiry | 0.00000 | 0.00000 | 6,170 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/08/2012 | DAUS On 31 August 2012 | 7.40 | P | Any day expiry | 0.00000 | 0.00000 | 0 |
| 30/08/2012 | DAUS On 28 September 2012 | | | Any day expiry | 8.51090 | 8.45020 | 0 |
| 30/08/2012 | DAUS On 28 September 2012 | 8.25 | C | Any day expiry | 0.31400 | 0.26700 | 0 |
| 30/08/2012 | DAUS On 28 September 2012 | 8.51 | C | Any day expiry | 0.15300 | 0.12600 | 7,540 |
| 30/08/2012 | DAUS On 28 September 2012 | 7.72 | C | Any day expiry | 0.79400 | 0.73500 | 0 |
| 30/08/2012 | DAUS On 28 September 2012 | 7.40 | C | Any day expiry | 1.11200 | 1.05100 | 0 |
| 30/08/2012 | DAUS On 28 September 2012 | 7.40 | P | Any day expiry | 0.00100 | 0.00100 | 0 |
| 30/08/2012 | DAUS On 28 September 2012 | 7.72 | P | Any day expiry | 0.00300 | 0.00500 | 7,540 |
| 30/08/2012 | DAUS On 28 September 2012 | 8.51 | P | Any day expiry | 0.15200 | 0.18600 | 0 |
| 30/08/2012 | DAUS On 28 September 2012 | 8.25 | P | Any day expiry | 0.05300 | 0.06700 | 0 |
| 30/08/2012 | DAUS On 31 October 2012 | | | Any day expiry | 8.54840 | 8.48730 | 0 |
| 30/08/2012 | DAUS On 31 October 2012 | 7.72 | C | Any day expiry | 0.84100 | 0.78300 | 0 |
| 30/08/2012 | DAUS On 31 October 2012 | 8.25 | C | Any day expiry | 0.39600 | 0.35100 | 0 |
| 30/08/2012 | DAUS On 31 October 2012 | 7.40 | C | Any day expiry | 1.15300 | 1.09200 | 0 |
| 30/08/2012 | DAUS On 31 October 2012 | 8.51 | C | Any day expiry | 0.24600 | 0.21300 | 8,220 |
| 30/08/2012 | DAUS On 31 October 2012 | 8.51 | P | Any day expiry | 0.20800 | 0.23600 | 0 |
| 30/08/2012 | DAUS On 31 October 2012 | 7.40 | P | Any day expiry | 0.00500 | 0.00500 | 0 |
| 30/08/2012 | DAUS On 31 October 2012 | 8.25 | P | Any day expiry | 0.09800 | 0.11400 | 0 |
| 30/08/2012 | DAUS On 31 October 2012 | 7.72 | P | Any day expiry | 0.01300 | 0.01600 | 8,220 |
| 30/08/2012 | DAUS On 30 November 2012 | | | Any day expiry | 8.58180 | 8.52030 | 0 |
| 30/08/2012 | DAUS On 30 November 2012 | 7.72 | C | Any day expiry | 0.88800 | 0.83000 | 0 |
| 30/08/2012 | DAUS On 30 November 2012 | 8.51 | C | Any day expiry | 0.31600 | 0.28100 | 8,440 |
| 30/08/2012 | DAUS On 30 November 2012 | 8.51 | P | Any day expiry | 0.24400 | 0.27100 | 0 |
| 30/08/2012 | DAUS On 30 November 2012 | 7.72 | P | Any day expiry | 0.02600 | 0.03000 | 8,440 |
| 30/08/2012 | DAUS On 27 December 2012 | | | Any day expiry | 8.61170 | 8.55010 | 0 |
| 30/08/2012 | DAUS On 27 December 2012 | 8.51 | C | Any day expiry | 0.37000 | 0.33700 | 7,530 |
| 30/08/2012 | DAUS On 27 December 2012 | 7.72 | C | Any day expiry | 0.92900 | 0.87300 | 0 |
| 30/08/2012 | DAUS On 27 December 2012 | 7.72 | P | Any day expiry | 0.03700 | 0.04300 | 7,530 |
| 30/08/2012 | DAUS On 27 December 2012 | 8.51 | P | Any day expiry | 0.26800 | 0.29700 | 0 |
| 30/08/2012 | NZ\$ / R On 17 September 2012 | | | Foreign Exchange Future | 6.78540 | 6.75900 | 0 |
| 30/08/2012 | NZ\$ / R On 17 September 2012 | 6.59 | C | Foreign Exchange Future | 0.20962 | 0.18692 | 0 |
| 30/08/2012 | NZ\$ / R On 17 September 2012 | 6.59 | P | Foreign Exchange Future | 0.01422 | 0.01792 | 0 |
| 30/08/2012 | NZ\$ / R On 14 December 2012 | | | Foreign Exchange Future | 6.83710 | 6.81140 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|-----------------------------|------------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------------|
| 30/08/2012 | NZ\$ / R On 14 December 2012 | 6.63 | C | Foreign Exchange Future | 0.29265 | 0.27454 | 0 |
| 30/08/2012 | NZ\$ / R On 14 December 2012 | 6.63 | P | Foreign Exchange Future | 0.08555 | 0.09314 | 0 |
| 30/08/2012 | RAIN On 17 September 2012 | | | Foreign Exchange Future | 16,440.33000 | 16,330.53000 | 0 |
| 30/08/2012 | YUAN/R On 17 September 2012 | | | Foreign Exchange Future | 1.33720 | 1.32680 | 0 |
| 30/08/2012 | YUAN/R On 17 September 2012 | 1.33 | C | Foreign Exchange Future | 0.02197 | 0.01659 | 0 |
| 30/08/2012 | YUAN/R On 17 September 2012 | 1.33 | P | Foreign Exchange Future | 0.01477 | 0.01979 | 0 |
| 30/08/2012 | YUAN/R On 14 December 2012 | | | Foreign Exchange Future | 1.34400 | 1.33370 | 0 |
| 30/08/2012 | YUAN/R On 14 December 2012 | 1.34 | C | Foreign Exchange Future | 0.04822 | 0.04291 | 0 |
| 30/08/2012 | YUAN/R On 14 December 2012 | 1.34 | P | Foreign Exchange Future | 0.04422 | 0.04921 | 0 |
| Future Open Interest | | | | | | | 582,289.00 |
| Option Open Interest | | | | | | | 586,101.00 |
| Grand Total | | | | | | | 1,168,390.00 |