



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Monthly Statistics

From: 20/06/2012 To: 20/06/2012

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/06/2012 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 8.30090   | 8.33160                         | 311,757       |
| 20/06/2012 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 1.16448   | 1.19410                         | 16,000        |
| 20/06/2012 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 1.02088   | 1.05003                         | 37,000        |
| 20/06/2012 | \$ / R On 17 September 2012 | 7.40   | C            | Foreign Exchange Future | 0.92664   | 0.95540                         | 0             |
| 20/06/2012 | \$ / R On 17 September 2012 | 9.20   | C            | Foreign Exchange Future | 0.10574   | 0.11959                         | 5,500         |
| 20/06/2012 | \$ / R On 17 September 2012 | 9.30   | C            | Foreign Exchange Future | 0.09544   | 0.10812                         | 250           |
| 20/06/2012 | \$ / R On 17 September 2012 | 8.80   | C            | Foreign Exchange Future | 0.16411   | 0.18327                         | 250           |
| 20/06/2012 | \$ / R On 17 September 2012 | 9.00   | C            | Foreign Exchange Future | 0.13085   | 0.14711                         | 8,500         |
| 20/06/2012 | \$ / R On 17 September 2012 | 9.10   | C            | Foreign Exchange Future | 0.11747   | 0.13242                         | 24,360        |
| 20/06/2012 | \$ / R On 17 September 2012 | 8.50   | C            | Foreign Exchange Future | 0.23665   | 0.26035                         | 2,000         |
| 20/06/2012 | \$ / R On 17 September 2012 | 8.60   | C            | Foreign Exchange Future | 0.20882   | 0.23106                         | 2,000         |
| 20/06/2012 | \$ / R On 17 September 2012 | 8.75   | C            | Foreign Exchange Future | 0.17403   | 0.19398                         | 25,100        |
| 20/06/2012 | \$ / R On 17 September 2012 | 8.20   | C            | Foreign Exchange Future | 0.34946   | 0.37645                         | 0             |
| 20/06/2012 | \$ / R On 17 September 2012 | 8.25   | C            | Foreign Exchange Future | 0.32680   | 0.35375                         | 0             |
| 20/06/2012 | \$ / R On 17 September 2012 | 8.40   | C            | Foreign Exchange Future | 0.26870   | 0.29387                         | 0             |
| 20/06/2012 | \$ / R On 17 September 2012 | 7.90   | C            | Foreign Exchange Future | 0.51680   | 0.54594                         | 0             |
| 20/06/2012 | \$ / R On 17 September 2012 | 8.00   | C            | Foreign Exchange Future | 0.45483   | 0.48191                         | 0             |
| 20/06/2012 | \$ / R On 17 September 2012 | 8.10   | C            | Foreign Exchange Future | 0.39912   | 0.42616                         | 0             |
| 20/06/2012 | \$ / R On 17 September 2012 | 7.50   | C            | Foreign Exchange Future | 0.83576   | 0.86223                         | 0             |
| 20/06/2012 | \$ / R On 17 September 2012 | 7.75   | C            | Foreign Exchange Future | 0.62799   | 0.65550                         | 0             |
| 20/06/2012 | \$ / R On 17 September 2012 | 7.70   | C            | Foreign Exchange Future | 0.66747   | 0.69459                         | 0             |
| 20/06/2012 | \$ / R On 17 September 2012 | 7.70   | P            | Foreign Exchange Future | 0.06657   | 0.06299                         | 2,500         |
| 20/06/2012 | \$ / R On 17 September 2012 | 7.75   | P            | Foreign Exchange Future | 0.07709   | 0.07390                         | 44,100        |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/06/2012 | \$ / R On 17 September 2012 | 7.50   | P            | Foreign Exchange Future | 0.03486   | 0.03063                         | 246           |
| 20/06/2012 | \$ / R On 17 September 2012 | 8.10   | P            | Foreign Exchange Future | 0.19822   | 0.19456                         | 2,000         |
| 20/06/2012 | \$ / R On 17 September 2012 | 8.00   | P            | Foreign Exchange Future | 0.15393   | 0.15031                         | 6,625         |
| 20/06/2012 | \$ / R On 17 September 2012 | 7.90   | P            | Foreign Exchange Future | 0.11590   | 0.11434                         | 20,360        |
| 20/06/2012 | \$ / R On 17 September 2012 | 8.40   | P            | Foreign Exchange Future | 0.36780   | 0.36227                         | 0             |
| 20/06/2012 | \$ / R On 17 September 2012 | 8.25   | P            | Foreign Exchange Future | 0.27590   | 0.27215                         | 5,000         |
| 20/06/2012 | \$ / R On 17 September 2012 | 8.20   | P            | Foreign Exchange Future | 0.24856   | 0.24485                         | 100           |
| 20/06/2012 | \$ / R On 17 September 2012 | 8.75   | P            | Foreign Exchange Future | 0.62313   | 0.61238                         | 0             |
| 20/06/2012 | \$ / R On 17 September 2012 | 8.60   | P            | Foreign Exchange Future | 0.50792   | 0.49946                         | 4,000         |
| 20/06/2012 | \$ / R On 17 September 2012 | 8.50   | P            | Foreign Exchange Future | 0.43575   | 0.42875                         | 0             |
| 20/06/2012 | \$ / R On 17 September 2012 | 9.10   | P            | Foreign Exchange Future | 0.91657   | 0.90082                         | 0             |
| 20/06/2012 | \$ / R On 17 September 2012 | 9.00   | P            | Foreign Exchange Future | 0.82995   | 0.81551                         | 0             |
| 20/06/2012 | \$ / R On 17 September 2012 | 8.80   | P            | Foreign Exchange Future | 0.66321   | 0.65167                         | 1,500         |
| 20/06/2012 | \$ / R On 17 September 2012 | 9.30   | P            | Foreign Exchange Future | 1.09454   | 1.07652                         | 0             |
| 20/06/2012 | \$ / R On 17 September 2012 | 9.20   | P            | Foreign Exchange Future | 1.00484   | 0.98799                         | 0             |
| 20/06/2012 | \$ / R On 17 September 2012 | 7.40   | P            | Foreign Exchange Future | 0.02574   | 0.02380                         | 8,000         |
| 20/06/2012 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.01998   | 0.01843                         | 0             |
| 20/06/2012 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.01358   | 0.01250                         | 9,200         |
| 20/06/2012 | \$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 8.39970   | 8.43020                         | 52,843        |
| 20/06/2012 | \$ / R On 14 December 2012  | 11.10  | C            | Foreign Exchange Future | 0.07432   | 0.08038                         | 0             |
| 20/06/2012 | \$ / R On 14 December 2012  | 9.10   | C            | Foreign Exchange Future | 0.25793   | 0.27672                         | 540           |
| 20/06/2012 | \$ / R On 14 December 2012  | 9.50   | C            | Foreign Exchange Future | 0.19508   | 0.20886                         | 300           |
| 20/06/2012 | \$ / R On 14 December 2012  | 10.40  | C            | Foreign Exchange Future | 0.11433   | 0.12013                         | 0             |
| 20/06/2012 | \$ / R On 14 December 2012  | 8.60   | C            | Foreign Exchange Future | 0.37910   | 0.40542                         | 6,000         |
| 20/06/2012 | \$ / R On 14 December 2012  | 8.80   | C            | Foreign Exchange Future | 0.32314   | 0.34652                         | 0             |
| 20/06/2012 | \$ / R On 14 December 2012  | 9.00   | C            | Foreign Exchange Future | 0.27752   | 0.29780                         | 25,000        |
| 20/06/2012 | \$ / R On 14 December 2012  | 8.00   | C            | Foreign Exchange Future | 0.62896   | 0.66150                         | 300           |
| 20/06/2012 | \$ / R On 14 December 2012  | 8.05   | C            | Foreign Exchange Future | 0.60241   | 0.63274                         | 0             |
| 20/06/2012 | \$ / R On 14 December 2012  | 8.30   | C            | Foreign Exchange Future | 0.48653   | 0.51573                         | 0             |
| 20/06/2012 | \$ / R On 14 December 2012  | 7.95   | C            | Foreign Exchange Future | 0.65970   | 0.69132                         | 0             |
| 20/06/2012 | \$ / R On 14 December 2012  | 7.95   | P            | Foreign Exchange Future | 0.21000   | 0.21112                         | 15,000        |
| 20/06/2012 | \$ / R On 14 December 2012  | 8.30   | P            | Foreign Exchange Future | 0.38683   | 0.38553                         | 6,000         |
| 20/06/2012 | \$ / R On 14 December 2012  | 8.05   | P            | Foreign Exchange Future | 0.25271   | 0.25254                         | 20,000        |
| 20/06/2012 | \$ / R On 14 December 2012  | 8.00   | P            | Foreign Exchange Future | 0.22926   | 0.23130                         | 6,040         |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/06/2012 | \$ / R On 14 December 2012       | 9.00   | P            | Foreign Exchange Future | 0.87782   | 0.86760                         | 0             |
| 20/06/2012 | \$ / R On 14 December 2012       | 8.80   | P            | Foreign Exchange Future | 0.72344   | 0.71632                         | 300           |
| 20/06/2012 | \$ / R On 14 December 2012       | 8.60   | P            | Foreign Exchange Future | 0.57940   | 0.57522                         | 0             |
| 20/06/2012 | \$ / R On 14 December 2012       | 10.40  | P            | Foreign Exchange Future | 2.11463   | 2.08993                         | 0             |
| 20/06/2012 | \$ / R On 14 December 2012       | 9.50   | P            | Foreign Exchange Future | 1.29538   | 1.27866                         | 0             |
| 20/06/2012 | \$ / R On 14 December 2012       | 9.10   | P            | Foreign Exchange Future | 0.95823   | 0.94652                         | 0             |
| 20/06/2012 | \$ / R On 14 December 2012       | 11.10  | P            | Foreign Exchange Future | 2.77462   | 2.75018                         | 0             |
| 20/06/2012 | \$ / R On 18 March 2013          |        |              | Foreign Exchange Future | 8.50080   | 8.53110                         | 19,545        |
| 20/06/2012 | \$ / R On 18 March 2013          | 8.10   | C            | Foreign Exchange Future | 0.73154   | 0.76163                         | 0             |
| 20/06/2012 | \$ / R On 18 March 2013          | 9.10   | C            | Foreign Exchange Future | 0.38882   | 0.41136                         | 180           |
| 20/06/2012 | \$ / R On 18 March 2013          | 9.55   | C            | Foreign Exchange Future | 0.30131   | 0.00000                         | 500           |
| 20/06/2012 | \$ / R On 18 March 2013          | 8.00   | C            | Foreign Exchange Future | 0.78562   | 0.00000                         | 0             |
| 20/06/2012 | \$ / R On 18 March 2013          | 8.00   | P            | Foreign Exchange Future | 0.28482   | 0.00000                         | 500           |
| 20/06/2012 | \$ / R On 18 March 2013          | 9.55   | P            | Foreign Exchange Future | 1.35051   | 0.00000                         | 0             |
| 20/06/2012 | \$ / R On 18 March 2013          | 9.10   | P            | Foreign Exchange Future | 0.98802   | 0.98026                         | 0             |
| 20/06/2012 | \$ / R On 18 March 2013          | 8.10   | P            | Foreign Exchange Future | 0.33074   | 0.33053                         | 180           |
| 20/06/2012 | \$ / R On 14 June 2013           |        |              | Foreign Exchange Future | 8.59370   | 8.62530                         | 1,150         |
| 20/06/2012 | \$ / R On 14 June 2013           | 8.75   | C            | Foreign Exchange Future | 0.60953   | 0.63870                         | 0             |
| 20/06/2012 | \$ / R On 14 June 2013           | 8.74   | C            | Foreign Exchange Future | 0.61278   | 0.64204                         | 0             |
| 20/06/2012 | \$ / R On 14 June 2013           | 8.76   | C            | Foreign Exchange Future | 0.60631   | 0.63538                         | 0             |
| 20/06/2012 | \$ / R On 14 June 2013           | 8.76   | P            | Foreign Exchange Future | 0.77261   | 0.77008                         | 0             |
| 20/06/2012 | \$ / R On 14 June 2013           | 8.74   | P            | Foreign Exchange Future | 0.75908   | 0.75674                         | 0             |
| 20/06/2012 | \$ / R On 14 June 2013           | 8.75   | P            | Foreign Exchange Future | 0.76583   | 0.76340                         | 0             |
| 20/06/2012 | \$ / R On 13 December 2013       |        |              | Foreign Exchange Future | 8.68060   | 8.71170                         | 542           |
| 20/06/2012 | \$ / R On 13 December 2013       | 8.00   | C            | Foreign Exchange Future | 1.11366   | 1.15717                         | 0             |
| 20/06/2012 | \$ / R On 13 December 2013       | 9.00   | C            | Foreign Exchange Future | 0.73089   | 0.77471                         | 0             |
| 20/06/2012 | \$ / R On 13 December 2013       | 9.00   | P            | Foreign Exchange Future | 1.05029   | 1.06301                         | 0             |
| 20/06/2012 | \$ / R On 13 December 2013       | 8.00   | P            | Foreign Exchange Future | 0.43306   | 0.44547                         | 0             |
| 20/06/2012 | \$ / R On 12 December 2014       |        |              | Foreign Exchange Future | 9.09520   | 9.12920                         | 0             |
| 20/06/2012 | \$ / R On 12 December 2014       | 8.00   | C            | Foreign Exchange Future | 1.65346   | 1.70565                         | 200           |
| 20/06/2012 | \$ / R On 12 December 2014       | 8.00   | P            | Foreign Exchange Future | 0.55826   | 0.57645                         | 0             |
| 20/06/2012 | \$ / R On 14 December 2015       |        |              | Foreign Exchange Future | 10.52150  | 10.55000                        | 0             |
| 20/06/2012 | \$ / R MAXI On 17 September 2012 |        |              | Foreign Exchange Future | 8.30090   | 8.33160                         | 860           |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/06/2012 | \$ / R MAXI On 17 September 2012 | 8.49   | C            | Foreign Exchange Future | 0.23966   | 0.26351                         | 0             |
| 20/06/2012 | \$ / R MAXI On 17 September 2012 | 8.49   | P            | Foreign Exchange Future | 0.42876   | 0.42191                         | 0             |
| 20/06/2012 | \$ / R MAXI On 14 December 2012  |        |              | Foreign Exchange Future | 8.39970   | 8.43020                         | 8             |
| 20/06/2012 | \$ / R MAXI On 14 December 2012  | 8.59   | C            | Foreign Exchange Future | 0.38220   | 0.40868                         | 0             |
| 20/06/2012 | \$ / R MAXI On 14 December 2012  | 8.59   | P            | Foreign Exchange Future | 0.57250   | 0.56848                         | 0             |
| 20/06/2012 | \$ / R MAXI On 18 March 2013     |        |              | Foreign Exchange Future | 8.50080   | 8.53110                         | 0             |
| 20/06/2012 | \$ / R MAXI On 18 March 2013     | 8.69   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 20/06/2012 | \$ / R MAXI On 18 March 2013     | 8.69   | P            | Foreign Exchange Future | 0.18920   | 0.15890                         | 0             |
| 20/06/2012 | \$ / R MAXI On 14 June 2013      |        |              | Foreign Exchange Future | 8.59370   | 8.62530                         | 0             |
| 20/06/2012 | \$ / R MAXI On 14 June 2013      | 8.74   | C            | Foreign Exchange Future | 0.61278   | 0.64204                         | 0             |
| 20/06/2012 | \$ / R MAXI On 14 June 2013      | 8.76   | C            | Foreign Exchange Future | 0.60631   | 0.63538                         | 0             |
| 20/06/2012 | \$ / R MAXI On 14 June 2013      | 8.75   | C            | Foreign Exchange Future | 0.60953   | 0.63870                         | 0             |
| 20/06/2012 | \$ / R MAXI On 14 June 2013      | 8.75   | P            | Foreign Exchange Future | 0.76583   | 0.76340                         | 0             |
| 20/06/2012 | \$ / R MAXI On 14 June 2013      | 8.76   | P            | Foreign Exchange Future | 0.77261   | 0.77008                         | 0             |
| 20/06/2012 | \$ / R MAXI On 14 June 2013      | 8.74   | P            | Foreign Exchange Future | 0.75908   | 0.75674                         | 0             |
| 20/06/2012 | £ / R On 17 September 2012       |        |              | Foreign Exchange Future | 13.05480  | 13.07960                        | 73,780        |
| 20/06/2012 | £ / R On 17 September 2012       | 11.35  | C            | Foreign Exchange Future | 1.72531   | 1.75125                         | 0             |
| 20/06/2012 | £ / R On 17 September 2012       | 13.85  | C            | Foreign Exchange Future | 0.17459   | 0.20202                         | 14,400        |
| 20/06/2012 | £ / R On 17 September 2012       | 12.15  | C            | Foreign Exchange Future | 0.97938   | 1.00760                         | 0             |
| 20/06/2012 | £ / R On 17 September 2012       | 13.45  | C            | Foreign Exchange Future | 0.26308   | 0.29390                         | 24,000        |
| 20/06/2012 | £ / R On 17 September 2012       | 13.45  | P            | Foreign Exchange Future | 0.65828   | 0.66430                         | 0             |
| 20/06/2012 | £ / R On 17 September 2012       | 12.15  | P            | Foreign Exchange Future | 0.07458   | 0.07800                         | 38,400        |
| 20/06/2012 | £ / R On 17 September 2012       | 13.85  | P            | Foreign Exchange Future | 0.96979   | 0.97242                         | 0             |
| 20/06/2012 | £ / R On 17 September 2012       | 11.35  | P            | Foreign Exchange Future | 0.02051   | 0.02165                         | 6,000         |
| 20/06/2012 | £ / R On 14 December 2012        |        |              | Foreign Exchange Future | 13.20550  | 13.23170                        | 1,630         |
| 20/06/2012 | £ / R On 14 December 2012        | 13.37  | C            | Foreign Exchange Future | 0.55361   | 0.57762                         | 0             |
| 20/06/2012 | £ / R On 14 December 2012        | 13.37  | P            | Foreign Exchange Future | 0.71811   | 0.71592                         | 0             |
| 20/06/2012 | £ / R On 18 March 2013           |        |              | Foreign Exchange Future | 13.35870  | 13.38660                        | 1,855         |
| 20/06/2012 | £ / R On 18 March 2013           | 13.53  | C            | Foreign Exchange Future | 1.06083   | 1.09789                         | 0             |
| 20/06/2012 | £ / R On 18 March 2013           | 13.53  | P            | Foreign Exchange Future | 1.23213   | 1.24129                         | 0             |
| 20/06/2012 | ¥ / R On 17 September 2012       |        |              | Foreign Exchange Future | 0.10470   | 0.10550                         | 3,433         |
| 20/06/2012 | ¥ / R On 17 September 2012       | 0.11   | C            | Foreign Exchange Future | 0.00293   | 0.00333                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/06/2012 | ¥ / R On 17 September 2012 | 0.11   | P            | Foreign Exchange Future | 0.00823   | 0.00783                         | 0             |
| 20/06/2012 | ¥ / R On 14 December 2012  |        |              | Foreign Exchange Future | 0.10610   | 0.10690                         | 0             |
| 20/06/2012 | ¥ / R On 14 December 2012  | 0.11   | C            | Foreign Exchange Future | 0.00509   | 0.00555                         | 0             |
| 20/06/2012 | ¥ / R On 14 December 2012  | 0.11   | P            | Foreign Exchange Future | 0.00899   | 0.00865                         | 0             |
| 20/06/2012 | € / R On 17 September 2012 |        |              | Foreign Exchange Future | 10.54990  | 10.56800                        | 30,091        |
| 20/06/2012 | € / R On 17 September 2012 | 9.45   | C            | Foreign Exchange Future | 1.11781   | 1.13616                         | 0             |
| 20/06/2012 | € / R On 17 September 2012 | 9.75   | C            | Foreign Exchange Future | 0.84263   | 0.86156                         | 0             |
| 20/06/2012 | € / R On 17 September 2012 | 9.90   | C            | Foreign Exchange Future | 0.71478   | 0.73427                         | 0             |
| 20/06/2012 | € / R On 17 September 2012 | 10.20  | C            | Foreign Exchange Future | 0.49567   | 0.51613                         | 0             |
| 20/06/2012 | € / R On 17 September 2012 | 11.20  | C            | Foreign Exchange Future | 0.13452   | 0.14960                         | 21,300        |
| 20/06/2012 | € / R On 17 September 2012 | 11.25  | C            | Foreign Exchange Future | 0.12688   | 0.14150                         | 15,360        |
| 20/06/2012 | € / R On 17 September 2012 | 11.25  | P            | Foreign Exchange Future | 0.82698   | 0.82350                         | 0             |
| 20/06/2012 | € / R On 17 September 2012 | 11.20  | P            | Foreign Exchange Future | 0.78462   | 0.78160                         | 0             |
| 20/06/2012 | € / R On 17 September 2012 | 10.20  | P            | Foreign Exchange Future | 0.14577   | 0.14813                         | 1,500         |
| 20/06/2012 | € / R On 17 September 2012 | 9.90   | P            | Foreign Exchange Future | 0.06488   | 0.06627                         | 33,360        |
| 20/06/2012 | € / R On 17 September 2012 | 9.75   | P            | Foreign Exchange Future | 0.04273   | 0.04356                         | 1,625         |
| 20/06/2012 | € / R On 17 September 2012 | 9.45   | P            | Foreign Exchange Future | 0.01791   | 0.01816                         | 10,200        |
| 20/06/2012 | € / R On 14 December 2012  |        |              | Foreign Exchange Future | 10.68500  | 10.70350                        | 52,680        |
| 20/06/2012 | € / R On 14 December 2012  | 10.82  | C            | Foreign Exchange Future | 0.41887   | 0.43842                         | 0             |
| 20/06/2012 | € / R On 14 December 2012  | 10.40  | C            | Foreign Exchange Future | 0.59659   | 0.61619                         | 0             |
| 20/06/2012 | € / R On 14 December 2012  | 11.10  | C            | Foreign Exchange Future | 0.33532   | 0.35297                         | 750           |
| 20/06/2012 | € / R On 14 December 2012  | 10.30  | C            | Foreign Exchange Future | 0.64930   | 0.66861                         | 0             |
| 20/06/2012 | € / R On 14 December 2012  | 10.30  | P            | Foreign Exchange Future | 0.26430   | 0.26511                         | 375           |
| 20/06/2012 | € / R On 14 December 2012  | 11.10  | P            | Foreign Exchange Future | 0.75032   | 0.74947                         | 0             |
| 20/06/2012 | € / R On 14 December 2012  | 10.40  | P            | Foreign Exchange Future | 0.31159   | 0.31269                         | 750           |
| 20/06/2012 | € / R On 14 December 2012  | 10.82  | P            | Foreign Exchange Future | 0.55387   | 0.55492                         | 0             |
| 20/06/2012 | € / R On 18 March 2013     |        |              | Foreign Exchange Future | 10.82600  | 10.84530                        | 75            |
| 20/06/2012 | € / R On 18 March 2013     | 10.97  | C            | Foreign Exchange Future | 0.53949   | 0.56603                         | 0             |
| 20/06/2012 | € / R On 18 March 2013     | 10.97  | P            | Foreign Exchange Future | 0.68349   | 0.69073                         | 0             |
| 20/06/2012 | € / R On 13 December 2013  |        |              | Foreign Exchange Future | 11.09500  | 11.17110                        | 435           |
| 20/06/2012 | € / R On 13 December 2013  | 11.20  | C            | Foreign Exchange Future | 0.84175   | 0.92617                         | 0             |
| 20/06/2012 | € / R On 13 December 2013  | 11.20  | P            | Foreign Exchange Future | 0.94675   | 0.95507                         | 0             |

| Date       | Contract Details                    | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/06/2012 | ANY DAY EXPIRY DAAH On 28 June 2012 |        |              | Any day expiry          | 8.20370   | 8.23350                         | 2,360         |
| 20/06/2012 | ANY DAY EXPIRY DAAH On 28 June 2012 | 7.40   | C            | Any day expiry          | 0.80400   | 0.83400                         | 0             |
| 20/06/2012 | ANY DAY EXPIRY DAAH On 28 June 2012 | 8.25   | C            | Any day expiry          | 0.07000   | 0.09400                         | 0             |
| 20/06/2012 | ANY DAY EXPIRY DAAH On 28 June 2012 | 8.25   | P            | Any day expiry          | 0.11600   | 0.11100                         | 0             |
| 20/06/2012 | ANY DAY EXPIRY DAAH On 28 June 2012 | 7.40   | P            | Any day expiry          | 0.00000   | 0.00100                         | 0             |
| 20/06/2012 | AU\$ / R On 17 September 2012       |        |              | Foreign Exchange Future | 8.38810   | 8.41680                         | 5,862         |
| 20/06/2012 | AU\$ / R On 17 September 2012       | 8.42   | C            | Foreign Exchange Future | 0.24394   | 0.27298                         | 0             |
| 20/06/2012 | AU\$ / R On 17 September 2012       | 8.42   | P            | Foreign Exchange Future | 0.27584   | 0.27618                         | 0             |
| 20/06/2012 | AU\$ / R On 14 December 2012        |        |              | Foreign Exchange Future | 8.42810   | 8.45790                         | 11,786        |
| 20/06/2012 | AU\$ / R On 14 December 2012        | 8.46   | C            | Foreign Exchange Future | 0.35727   | 0.38813                         | 0             |
| 20/06/2012 | AU\$ / R On 14 December 2012        | 8.46   | P            | Foreign Exchange Future | 0.38917   | 0.39023                         | 0             |
| 20/06/2012 | AU\$ / R On 18 March 2013           |        |              | Foreign Exchange Future | 8.46970   | 8.50210                         | 3,790         |
| 20/06/2012 | AU\$ / R On 18 March 2013           | 8.51   | C            | Foreign Exchange Future | 0.44643   | 0.47942                         | 0             |
| 20/06/2012 | AU\$ / R On 18 March 2013           | 8.51   | P            | Foreign Exchange Future | 0.48673   | 0.48732                         | 0             |
| 20/06/2012 | AU\$ / R On 14 December 2015        |        |              | Foreign Exchange Future | 9.68540   | 9.71710                         | 0             |
| 20/06/2012 | CAD/ R On 17 September 2012         |        |              | Foreign Exchange Future | 8.12090   | 8.16990                         | 23            |
| 20/06/2012 | CAD/ R On 17 September 2012         | 8.27   | C            | Foreign Exchange Future | 0.15918   | 0.18719                         | 0             |
| 20/06/2012 | CAD/ R On 17 September 2012         | 8.27   | P            | Foreign Exchange Future | 0.30828   | 0.28729                         | 0             |
| 20/06/2012 | CAD/ R On 14 December 2012          |        |              | Foreign Exchange Future | 8.20290   | 8.25230                         | 0             |
| 20/06/2012 | CAD/ R On 14 December 2012          | 8.35   | C            | Foreign Exchange Future | 0.26655   | 0.29783                         | 0             |
| 20/06/2012 | CAD/ R On 14 December 2012          | 8.35   | P            | Foreign Exchange Future | 0.41365   | 0.39553                         | 0             |
| 20/06/2012 | CF CANDO CABE On 17 September 2012  |        |              | Can-Do Future           | 0.11690   | 0.10890                         | 11,120        |
| 20/06/2012 | CF CANDO CABF On 17 September 2012  |        |              | Can-Do Future           | 0.04990   | 0.05130                         | 7,100         |
| 20/06/2012 | CF CANDO CABG On 17 September 2012  |        |              | Can-Do Future           | 0.14610   | 0.14620                         | 14,700        |
| 20/06/2012 | CF CANDO CABH On 17 September 2012  |        |              | Can-Do Future           | 0.02730   | 0.02730                         | 8,000         |
| 20/06/2012 | CF CANDO CABI On 17 September 2012  |        |              | Can-Do Future           | 0.21410   | 0.20440                         | 12,800        |
| 20/06/2012 | CF CANDO CABJ On 17 September 2012  |        |              | Can-Do Future           | 0.06550   | 0.06470                         | 4,800         |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/06/2012 | CHF / R On 17 September 2012 |        |              | Foreign Exchange Future | 8.79800   | 8.81830                         | 18,517        |
| 20/06/2012 | CHF / R On 17 September 2012 | 8.91   | C            | Foreign Exchange Future | 0.24383   | 0.28335                         | 0             |
| 20/06/2012 | CHF / R On 17 September 2012 | 8.91   | P            | Foreign Exchange Future | 0.35583   | 0.37505                         | 0             |
| 20/06/2012 | CHF / R On 14 December 2012  |        |              | Foreign Exchange Future | 8.92600   | 8.94730                         | 0             |
| 20/06/2012 | CHF / R On 14 December 2012  | 9.04   | C            | Foreign Exchange Future | 0.40491   | 0.44547                         | 0             |
| 20/06/2012 | CHF / R On 14 December 2012  | 9.04   | P            | Foreign Exchange Future | 0.51891   | 0.53817                         | 0             |
| 20/06/2012 | DAUS On 29 June 2012         |        |              | Any day expiry          | 8.20500   | 8.23480                         | 0             |
| 20/06/2012 | DAUS On 29 June 2012         | 7.40   | C            | Any day expiry          | 0.80500   | 0.83500                         | 0             |
| 20/06/2012 | DAUS On 29 June 2012         | 7.72   | C            | Any day expiry          | 0.48700   | 0.51700                         | 0             |
| 20/06/2012 | DAUS On 29 June 2012         | 8.25   | C            | Any day expiry          | 0.07700   | 0.10000                         | 0             |
| 20/06/2012 | DAUS On 29 June 2012         | 8.51   | C            | Any day expiry          | 0.02100   | 0.03300                         | 5,480         |
| 20/06/2012 | DAUS On 29 June 2012         | 8.51   | P            | Any day expiry          | 0.32600   | 0.30800                         | 0             |
| 20/06/2012 | DAUS On 29 June 2012         | 8.25   | P            | Any day expiry          | 0.12200   | 0.11500                         | 0             |
| 20/06/2012 | DAUS On 29 June 2012         | 7.72   | P            | Any day expiry          | 0.00200   | 0.00200                         | 5,480         |
| 20/06/2012 | DAUS On 29 June 2012         | 7.40   | P            | Any day expiry          | 0.00000   | 0.00000                         | 0             |
| 20/06/2012 | DAUS On 31 July 2012         |        |              | Any day expiry          | 8.24420   | 8.27420                         | 0             |
| 20/06/2012 | DAUS On 31 July 2012         | 8.25   | C            | Any day expiry          | 0.20000   | 0.22400                         | 0             |
| 20/06/2012 | DAUS On 31 July 2012         | 8.51   | C            | Any day expiry          | 0.11700   | 0.13600                         | 4,800         |
| 20/06/2012 | DAUS On 31 July 2012         | 7.40   | C            | Any day expiry          | 0.84900   | 0.87900                         | 0             |
| 20/06/2012 | DAUS On 31 July 2012         | 7.72   | C            | Any day expiry          | 0.55100   | 0.57800                         | 0             |
| 20/06/2012 | DAUS On 31 July 2012         | 7.72   | P            | Any day expiry          | 0.02700   | 0.02400                         | 4,800         |
| 20/06/2012 | DAUS On 31 July 2012         | 7.40   | P            | Any day expiry          | 0.00500   | 0.00500                         | 0             |
| 20/06/2012 | DAUS On 31 July 2012         | 8.51   | P            | Any day expiry          | 0.38300   | 0.37200                         | 0             |
| 20/06/2012 | DAUS On 31 July 2012         | 8.25   | P            | Any day expiry          | 0.20600   | 0.20000                         | 0             |
| 20/06/2012 | DAUS On 31 August 2012       |        |              | Any day expiry          | 8.28100   | 8.31140                         | 0             |
| 20/06/2012 | DAUS On 31 August 2012       | 7.72   | C            | Any day expiry          | 0.61800   | 0.64500                         | 0             |
| 20/06/2012 | DAUS On 31 August 2012       | 8.25   | C            | Any day expiry          | 0.28700   | 0.31300                         | 0             |
| 20/06/2012 | DAUS On 31 August 2012       | 8.51   | C            | Any day expiry          | 0.19600   | 0.21800                         | 6,170         |
| 20/06/2012 | DAUS On 31 August 2012       | 7.40   | C            | Any day expiry          | 0.89900   | 0.92700                         | 0             |
| 20/06/2012 | DAUS On 31 August 2012       | 7.40   | P            | Any day expiry          | 0.01800   | 0.01600                         | 0             |
| 20/06/2012 | DAUS On 31 August 2012       | 8.51   | P            | Any day expiry          | 0.42500   | 0.41700                         | 0             |
| 20/06/2012 | DAUS On 31 August 2012       | 8.25   | P            | Any day expiry          | 0.25600   | 0.25200                         | 0             |
| 20/06/2012 | DAUS On 31 August 2012       | 7.72   | P            | Any day expiry          | 0.05700   | 0.05400                         | 6,170         |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 20/06/2012 | DAUS On 28 September 2012     |        |              | Any day expiry          | 8.31360   | 8.34420                         | 0             |
| 20/06/2012 | DAUS On 28 September 2012     | 8.51   | C            | Any day expiry          | 0.25800   | 0.28300                         | 7,540         |
| 20/06/2012 | DAUS On 28 September 2012     | 7.40   | C            | Any day expiry          | 0.94500   | 0.97400                         | 0             |
| 20/06/2012 | DAUS On 28 September 2012     | 7.72   | C            | Any day expiry          | 0.67400   | 0.70100                         | 0             |
| 20/06/2012 | DAUS On 28 September 2012     | 8.25   | C            | Any day expiry          | 0.35300   | 0.38000                         | 0             |
| 20/06/2012 | DAUS On 28 September 2012     | 8.25   | P            | Any day expiry          | 0.28900   | 0.28600                         | 0             |
| 20/06/2012 | DAUS On 28 September 2012     | 7.72   | P            | Any day expiry          | 0.08000   | 0.07700                         | 7,540         |
| 20/06/2012 | DAUS On 28 September 2012     | 7.40   | P            | Any day expiry          | 0.03100   | 0.03000                         | 0             |
| 20/06/2012 | DAUS On 28 September 2012     | 8.51   | P            | Any day expiry          | 0.45400   | 0.44900                         | 0             |
| 20/06/2012 | DAUS On 31 October 2012       |        |              | Any day expiry          | 8.35050   | 8.38100                         | 0             |
| 20/06/2012 | DAUS On 31 October 2012       | 8.25   | C            | Any day expiry          | 0.42300   | 0.45100                         | 0             |
| 20/06/2012 | DAUS On 31 October 2012       | 8.51   | C            | Any day expiry          | 0.32600   | 0.35100                         | 8,220         |
| 20/06/2012 | DAUS On 31 October 2012       | 7.40   | C            | Any day expiry          | 0.99900   | 1.02700                         | 0             |
| 20/06/2012 | DAUS On 31 October 2012       | 7.72   | C            | Any day expiry          | 0.73700   | 0.76400                         | 0             |
| 20/06/2012 | DAUS On 31 October 2012       | 7.72   | P            | Any day expiry          | 0.10700   | 0.10300                         | 8,220         |
| 20/06/2012 | DAUS On 31 October 2012       | 7.40   | P            | Any day expiry          | 0.04900   | 0.04600                         | 0             |
| 20/06/2012 | DAUS On 31 October 2012       | 8.51   | P            | Any day expiry          | 0.48600   | 0.48000                         | 0             |
| 20/06/2012 | DAUS On 31 October 2012       | 8.25   | P            | Any day expiry          | 0.32300   | 0.32000                         | 0             |
| 20/06/2012 | DAUS On 30 November 2012      |        |              | Any day expiry          | 8.38400   | 8.41450                         | 0             |
| 20/06/2012 | DAUS On 30 November 2012      | 8.51   | C            | Any day expiry          | 0.38300   | 0.41000                         | 8,440         |
| 20/06/2012 | DAUS On 30 November 2012      | 7.72   | C            | Any day expiry          | 0.79000   | 0.81800                         | 0             |
| 20/06/2012 | DAUS On 30 November 2012      | 7.72   | P            | Any day expiry          | 0.12600   | 0.12400                         | 8,440         |
| 20/06/2012 | DAUS On 30 November 2012      | 8.51   | P            | Any day expiry          | 0.50900   | 0.50600                         | 0             |
| 20/06/2012 | DAUS On 27 December 2012      |        |              | Any day expiry          | 8.41410   | 8.44440                         | 0             |
| 20/06/2012 | DAUS On 27 December 2012      | 7.72   | C            | Any day expiry          | 0.83500   | 0.86300                         | 0             |
| 20/06/2012 | DAUS On 27 December 2012      | 8.51   | C            | Any day expiry          | 0.43000   | 0.45800                         | 7,530         |
| 20/06/2012 | DAUS On 27 December 2012      | 8.51   | P            | Any day expiry          | 0.52600   | 0.52400                         | 0             |
| 20/06/2012 | DAUS On 27 December 2012      | 7.72   | P            | Any day expiry          | 0.14100   | 0.13900                         | 7,530         |
| 20/06/2012 | NZ\$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 6.57470   | 6.60160                         | 0             |
| 20/06/2012 | NZ\$ / R On 17 September 2012 | 6.59   | C            | Foreign Exchange Future | 0.15463   | 0.17384                         | 0             |
| 20/06/2012 | NZ\$ / R On 17 September 2012 | 6.59   | P            | Foreign Exchange Future | 0.16993   | 0.16224                         | 0             |
| 20/06/2012 | NZ\$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 6.62790   | 6.65480                         | 0             |
| 20/06/2012 | NZ\$ / R On 14 December 2012  | 6.63   | C            | Foreign Exchange Future | 0.26838   | 0.29366                         | 0             |



| Date                        | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest       |
|-----------------------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------------|
| 20/06/2012                  | NZ\$ / R On 14 December 2012 | 6.63   | P            | Foreign Exchange Future | 0.27048   | 0.26886                         | 0                   |
| 20/06/2012                  | YUAN/R On 17 September 2012  |        |              | Foreign Exchange Future | 1.30200   | 1.30820                         | 0                   |
| 20/06/2012                  | YUAN/R On 17 September 2012  | 1.33   | C            | Foreign Exchange Future | 0.03682   | 0.04128                         | 0                   |
| 20/06/2012                  | YUAN/R On 17 September 2012  | 1.33   | P            | Foreign Exchange Future | 0.06482   | 0.06308                         | 0                   |
| 20/06/2012                  | YUAN/R On 14 December 2012   |        |              | Foreign Exchange Future | 1.31600   | 1.32230                         | 0                   |
| 20/06/2012                  | YUAN/R On 14 December 2012   | 1.34   | C            | Foreign Exchange Future | 0.06037   | 0.06557                         | 0                   |
| 20/06/2012                  | YUAN/R On 14 December 2012   | 1.34   | P            | Foreign Exchange Future | 0.08437   | 0.08327                         | 0                   |
| <b>Future Open Interest</b> |                              |        |              |                         |           |                                 | <b>651,542.00</b>   |
| <b>Option Open Interest</b> |                              |        |              |                         |           |                                 | <b>570,011.00</b>   |
| <b>Grand Total</b>          |                              |        |              |                         |           |                                 | <b>1,221,553.00</b> |