



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Monthly Statistics

From: 26/07/2012 To: 26/07/2012

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/07/2012 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 8.32650   | 8.52590                         | 262,109       |
| 26/07/2012 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 1.17864   | 1.37760                         | 16,000        |
| 26/07/2012 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 1.02999   | 1.22862                         | 37,000        |
| 26/07/2012 | \$ / R On 17 September 2012 | 7.40   | C            | Foreign Exchange Future | 0.93137   | 1.12963                         | 0             |
| 26/07/2012 | \$ / R On 17 September 2012 | 7.75   | C            | Foreign Exchange Future | 0.59881   | 0.78857                         | 0             |
| 26/07/2012 | \$ / R On 17 September 2012 | 8.10   | C            | Foreign Exchange Future | 0.32116   | 0.47404                         | 0             |
| 26/07/2012 | \$ / R On 17 September 2012 | 7.50   | C            | Foreign Exchange Future | 0.83332   | 1.03103                         | 0             |
| 26/07/2012 | \$ / R On 17 September 2012 | 7.70   | C            | Foreign Exchange Future | 0.64436   | 0.83619                         | 0             |
| 26/07/2012 | \$ / R On 17 September 2012 | 8.26   | C            | Foreign Exchange Future | 0.22913   | 0.35640                         | 300           |
| 26/07/2012 | \$ / R On 17 September 2012 | 7.90   | C            | Foreign Exchange Future | 0.46816   | 0.64896                         | 0             |
| 26/07/2012 | \$ / R On 17 September 2012 | 8.00   | C            | Foreign Exchange Future | 0.38975   | 0.55953                         | 0             |
| 26/07/2012 | \$ / R On 17 September 2012 | 8.55   | C            | Foreign Exchange Future | 0.12246   | 0.19652                         | 500           |
| 26/07/2012 | \$ / R On 17 September 2012 | 8.20   | C            | Foreign Exchange Future | 0.26106   | 0.39833                         | 0             |
| 26/07/2012 | \$ / R On 17 September 2012 | 8.25   | C            | Foreign Exchange Future | 0.23424   | 0.36320                         | 0             |
| 26/07/2012 | \$ / R On 17 September 2012 | 8.80   | C            | Foreign Exchange Future | 0.07328   | 0.11935                         | 250           |
| 26/07/2012 | \$ / R On 17 September 2012 | 8.40   | C            | Foreign Exchange Future | 0.16815   | 0.26952                         | 3,000         |
| 26/07/2012 | \$ / R On 17 September 2012 | 8.50   | C            | Foreign Exchange Future | 0.13609   | 0.21709                         | 2,000         |
| 26/07/2012 | \$ / R On 17 September 2012 | 9.20   | C            | Foreign Exchange Future | 0.03579   | 0.05751                         | 7,400         |
| 26/07/2012 | \$ / R On 17 September 2012 | 8.60   | C            | Foreign Exchange Future | 0.11024   | 0.17783                         | 2,000         |
| 26/07/2012 | \$ / R On 17 September 2012 | 8.75   | C            | Foreign Exchange Future | 0.08078   | 0.13179                         | 25,100        |
| 26/07/2012 | \$ / R On 17 September 2012 | 9.30   | C            | Foreign Exchange Future | 0.03014   | 0.04888                         | 250           |
| 26/07/2012 | \$ / R On 17 September 2012 | 9.00   | C            | Foreign Exchange Future | 0.05047   | 0.08130                         | 7,500         |
| 26/07/2012 | \$ / R On 17 September 2012 | 9.10   | C            | Foreign Exchange Future | 0.04234   | 0.06814                         | 24,360        |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/07/2012 | \$ / R On 17 September 2012 | 9.10   | P            | Foreign Exchange Future | 0.81584   | 0.64224                         | 0             |
| 26/07/2012 | \$ / R On 17 September 2012 | 9.00   | P            | Foreign Exchange Future | 0.72397   | 0.55540                         | 0             |
| 26/07/2012 | \$ / R On 17 September 2012 | 9.30   | P            | Foreign Exchange Future | 1.00364   | 0.82298                         | 0             |
| 26/07/2012 | \$ / R On 17 September 2012 | 8.75   | P            | Foreign Exchange Future | 0.50428   | 0.35589                         | 0             |
| 26/07/2012 | \$ / R On 17 September 2012 | 8.60   | P            | Foreign Exchange Future | 0.38374   | 0.25193                         | 4,000         |
| 26/07/2012 | \$ / R On 17 September 2012 | 9.20   | P            | Foreign Exchange Future | 0.90929   | 0.73161                         | 0             |
| 26/07/2012 | \$ / R On 17 September 2012 | 8.50   | P            | Foreign Exchange Future | 0.30959   | 0.19119                         | 0             |
| 26/07/2012 | \$ / R On 17 September 2012 | 8.40   | P            | Foreign Exchange Future | 0.24165   | 0.14362                         | 3,000         |
| 26/07/2012 | \$ / R On 17 September 2012 | 8.80   | P            | Foreign Exchange Future | 0.54678   | 0.39345                         | 1,500         |
| 26/07/2012 | \$ / R On 17 September 2012 | 8.25   | P            | Foreign Exchange Future | 0.15774   | 0.08730                         | 0             |
| 26/07/2012 | \$ / R On 17 September 2012 | 8.20   | P            | Foreign Exchange Future | 0.13456   | 0.07243                         | 600           |
| 26/07/2012 | \$ / R On 17 September 2012 | 8.55   | P            | Foreign Exchange Future | 0.34596   | 0.22062                         | 0             |
| 26/07/2012 | \$ / R On 17 September 2012 | 8.00   | P            | Foreign Exchange Future | 0.06325   | 0.03363                         | 10,425        |
| 26/07/2012 | \$ / R On 17 September 2012 | 7.90   | P            | Foreign Exchange Future | 0.04166   | 0.02306                         | 20,360        |
| 26/07/2012 | \$ / R On 17 September 2012 | 8.26   | P            | Foreign Exchange Future | 0.16263   | 0.09050                         | 0             |
| 26/07/2012 | \$ / R On 17 September 2012 | 7.70   | P            | Foreign Exchange Future | 0.01786   | 0.01029                         | 2,500         |
| 26/07/2012 | \$ / R On 17 September 2012 | 7.50   | P            | Foreign Exchange Future | 0.00682   | 0.00513                         | 246           |
| 26/07/2012 | \$ / R On 17 September 2012 | 8.10   | P            | Foreign Exchange Future | 0.09466   | 0.04814                         | 2,000         |
| 26/07/2012 | \$ / R On 17 September 2012 | 7.75   | P            | Foreign Exchange Future | 0.02231   | 0.01267                         | 44,100        |
| 26/07/2012 | \$ / R On 17 September 2012 | 7.40   | P            | Foreign Exchange Future | 0.00487   | 0.00373                         | 8,000         |
| 26/07/2012 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.00349   | 0.00272                         | 0             |
| 26/07/2012 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.00214   | 0.00170                         | 9,200         |
| 26/07/2012 | \$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 8.42010   | 8.62130                         | 56,143        |
| 26/07/2012 | \$ / R On 14 December 2012  | 8.30   | C            | Foreign Exchange Future | 0.39792   | 0.51215                         | 0             |
| 26/07/2012 | \$ / R On 14 December 2012  | 8.60   | C            | Foreign Exchange Future | 0.28344   | 0.36384                         | 6,000         |
| 26/07/2012 | \$ / R On 14 December 2012  | 8.80   | C            | Foreign Exchange Future | 0.22837   | 0.29342                         | 0             |
| 26/07/2012 | \$ / R On 14 December 2012  | 9.00   | C            | Foreign Exchange Future | 0.18610   | 0.23827                         | 25,000        |
| 26/07/2012 | \$ / R On 14 December 2012  | 9.10   | C            | Foreign Exchange Future | 0.16868   | 0.21557                         | 540           |
| 26/07/2012 | \$ / R On 14 December 2012  | 9.50   | C            | Foreign Exchange Future | 0.11666   | 0.14867                         | 300           |
| 26/07/2012 | \$ / R On 14 December 2012  | 8.05   | C            | Foreign Exchange Future | 0.53041   | 0.67802                         | 0             |
| 26/07/2012 | \$ / R On 14 December 2012  | 10.40  | C            | Foreign Exchange Future | 0.05864   | 0.07454                         | 0             |
| 26/07/2012 | \$ / R On 14 December 2012  | 11.10  | C            | Foreign Exchange Future | 0.03342   | 0.04832                         | 0             |
| 26/07/2012 | \$ / R On 14 December 2012  | 8.00   | C            | Foreign Exchange Future | 0.56112   | 0.71652                         | 300           |
| 26/07/2012 | \$ / R On 14 December 2012  | 7.95   | C            | Foreign Exchange Future | 0.59624   | 0.75597                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/07/2012 | \$ / R On 14 December 2012 | 7.95   | P            | Foreign Exchange Future | 0.12614   | 0.08467                         | 15,000        |
| 26/07/2012 | \$ / R On 14 December 2012 | 8.00   | P            | Foreign Exchange Future | 0.14102   | 0.09522                         | 6,040         |
| 26/07/2012 | \$ / R On 14 December 2012 | 11.10  | P            | Foreign Exchange Future | 2.71332   | 2.52702                         | 0             |
| 26/07/2012 | \$ / R On 14 December 2012 | 10.40  | P            | Foreign Exchange Future | 2.03854   | 1.85324                         | 0             |
| 26/07/2012 | \$ / R On 14 December 2012 | 8.05   | P            | Foreign Exchange Future | 0.16032   | 0.10672                         | 20,000        |
| 26/07/2012 | \$ / R On 14 December 2012 | 9.50   | P            | Foreign Exchange Future | 1.19656   | 1.02737                         | 0             |
| 26/07/2012 | \$ / R On 14 December 2012 | 9.10   | P            | Foreign Exchange Future | 0.84858   | 0.69427                         | 0             |
| 26/07/2012 | \$ / R On 14 December 2012 | 9.00   | P            | Foreign Exchange Future | 0.76600   | 0.61697                         | 0             |
| 26/07/2012 | \$ / R On 14 December 2012 | 8.80   | P            | Foreign Exchange Future | 0.60827   | 0.47212                         | 300           |
| 26/07/2012 | \$ / R On 14 December 2012 | 8.60   | P            | Foreign Exchange Future | 0.46334   | 0.34254                         | 0             |
| 26/07/2012 | \$ / R On 14 December 2012 | 8.30   | P            | Foreign Exchange Future | 0.27782   | 0.19085                         | 6,000         |
| 26/07/2012 | \$ / R On 18 March 2013    |        |              | Foreign Exchange Future | 8.51820   | 8.72150                         | 20,715        |
| 26/07/2012 | \$ / R On 18 March 2013    | 10.20  | C            | Foreign Exchange Future | 0.14882   | 0.17766                         | 500           |
| 26/07/2012 | \$ / R On 18 March 2013    | 10.55  | C            | Foreign Exchange Future | 0.12333   | 0.14766                         | 250           |
| 26/07/2012 | \$ / R On 18 March 2013    | 9.10   | C            | Foreign Exchange Future | 0.29777   | 0.35913                         | 180           |
| 26/07/2012 | \$ / R On 18 March 2013    | 10.85  | C            | Foreign Exchange Future | 0.10666   | 0.12719                         | 250           |
| 26/07/2012 | \$ / R On 18 March 2013    | 9.55   | C            | Foreign Exchange Future | 0.21896   | 0.26374                         | 500           |
| 26/07/2012 | \$ / R On 18 March 2013    | 8.00   | C            | Foreign Exchange Future | 0.71695   | 0.86738                         | 0             |
| 26/07/2012 | \$ / R On 18 March 2013    | 8.10   | C            | Foreign Exchange Future | 0.65441   | 0.79680                         | 0             |
| 26/07/2012 | \$ / R On 18 March 2013    | 8.10   | P            | Foreign Exchange Future | 0.23621   | 0.17530                         | 180           |
| 26/07/2012 | \$ / R On 18 March 2013    | 8.00   | P            | Foreign Exchange Future | 0.19875   | 0.14588                         | 1,500         |
| 26/07/2012 | \$ / R On 18 March 2013    | 9.55   | P            | Foreign Exchange Future | 1.25076   | 1.09224                         | 0             |
| 26/07/2012 | \$ / R On 18 March 2013    | 10.85  | P            | Foreign Exchange Future | 2.43846   | 2.25569                         | 0             |
| 26/07/2012 | \$ / R On 18 March 2013    | 9.10   | P            | Foreign Exchange Future | 0.87957   | 0.73763                         | 0             |
| 26/07/2012 | \$ / R On 18 March 2013    | 10.55  | P            | Foreign Exchange Future | 2.15513   | 1.97616                         | 0             |
| 26/07/2012 | \$ / R On 18 March 2013    | 10.20  | P            | Foreign Exchange Future | 1.83062   | 1.65616                         | 0             |
| 26/07/2012 | \$ / R On 14 June 2013     |        |              | Foreign Exchange Future | 8.60780   | 8.81380                         | 3,364         |
| 26/07/2012 | \$ / R On 14 June 2013     | 8.76   | C            | Foreign Exchange Future | 0.51027   | 0.60311                         | 0             |
| 26/07/2012 | \$ / R On 14 June 2013     | 8.74   | C            | Foreign Exchange Future | 0.51685   | 0.61061                         | 0             |
| 26/07/2012 | \$ / R On 14 June 2013     | 8.75   | C            | Foreign Exchange Future | 0.51355   | 0.60685                         | 0             |
| 26/07/2012 | \$ / R On 14 June 2013     | 8.75   | P            | Foreign Exchange Future | 0.65575   | 0.54305                         | 0             |
| 26/07/2012 | \$ / R On 14 June 2013     | 8.74   | P            | Foreign Exchange Future | 0.64905   | 0.53681                         | 0             |
| 26/07/2012 | \$ / R On 14 June 2013     | 8.76   | P            | Foreign Exchange Future | 0.66247   | 0.54931                         | 0             |
| 26/07/2012 | \$ / R On 13 December 2013 |        |              | Foreign Exchange Future | 8.70850   | 8.91590                         | 542           |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/07/2012 | \$ / R On 13 December 2013       | 9.00   | C            | Foreign Exchange Future | 0.63210   | 0.72242                         | 0             |
| 26/07/2012 | \$ / R On 13 December 2013       | 8.00   | C            | Foreign Exchange Future | 1.04456   | 1.19095                         | 0             |
| 26/07/2012 | \$ / R On 13 December 2013       | 8.00   | P            | Foreign Exchange Future | 0.33606   | 0.27505                         | 0             |
| 26/07/2012 | \$ / R On 13 December 2013       | 9.00   | P            | Foreign Exchange Future | 0.92360   | 0.80652                         | 0             |
| 26/07/2012 | \$ / R On 12 December 2014       |        |              | Foreign Exchange Future | 9.04210   | 9.25190                         | 0             |
| 26/07/2012 | \$ / R On 12 December 2014       | 8.00   | C            | Foreign Exchange Future | 1.50374   | 1.65611                         | 200           |
| 26/07/2012 | \$ / R On 12 December 2014       | 8.00   | P            | Foreign Exchange Future | 0.46164   | 0.40421                         | 0             |
| 26/07/2012 | \$ / R On 14 December 2015       |        |              | Foreign Exchange Future | 10.59740  | 10.79220                        | 0             |
| 26/07/2012 | \$ / R MAXI On 17 September 2012 |        |              | Foreign Exchange Future | 8.32650   | 8.52590                         | 1,033         |
| 26/07/2012 | \$ / R MAXI On 17 September 2012 | 8.49   | C            | Foreign Exchange Future | 0.13900   | 0.22198                         | 0             |
| 26/07/2012 | \$ / R MAXI On 17 September 2012 | 8.60   | C            | Foreign Exchange Future | 0.11024   | 0.17783                         | 60            |
| 26/07/2012 | \$ / R MAXI On 17 September 2012 | 8.60   | P            | Foreign Exchange Future | 0.38374   | 0.25193                         | 0             |
| 26/07/2012 | \$ / R MAXI On 17 September 2012 | 8.49   | P            | Foreign Exchange Future | 0.30250   | 0.18608                         | 0             |
| 26/07/2012 | \$ / R MAXI On 14 December 2012  |        |              | Foreign Exchange Future | 8.42010   | 8.62130                         | 28            |
| 26/07/2012 | \$ / R MAXI On 14 December 2012  | 8.59   | C            | Foreign Exchange Future | 0.28658   | 0.36807                         | 0             |
| 26/07/2012 | \$ / R MAXI On 14 December 2012  | 8.59   | P            | Foreign Exchange Future | 0.45648   | 0.33677                         | 0             |
| 26/07/2012 | \$ / R MAXI On 18 March 2013     |        |              | Foreign Exchange Future | 8.51820   | 8.72150                         | 5             |
| 26/07/2012 | \$ / R MAXI On 18 March 2013     | 8.69   | C            | Foreign Exchange Future | 0.00000   | 0.03150                         | 0             |
| 26/07/2012 | \$ / R MAXI On 18 March 2013     | 8.69   | P            | Foreign Exchange Future | 0.17180   | 0.00000                         | 0             |
| 26/07/2012 | \$ / R MAXI On 14 June 2013      |        |              | Foreign Exchange Future | 8.60780   | 8.81380                         | 0             |
| 26/07/2012 | \$ / R MAXI On 14 June 2013      | 8.76   | C            | Foreign Exchange Future | 0.51027   | 0.60311                         | 0             |
| 26/07/2012 | \$ / R MAXI On 14 June 2013      | 8.74   | C            | Foreign Exchange Future | 0.51685   | 0.61061                         | 0             |
| 26/07/2012 | \$ / R MAXI On 14 June 2013      | 8.75   | C            | Foreign Exchange Future | 0.51355   | 0.60685                         | 0             |
| 26/07/2012 | \$ / R MAXI On 14 June 2013      | 8.75   | P            | Foreign Exchange Future | 0.65575   | 0.54305                         | 0             |
| 26/07/2012 | \$ / R MAXI On 14 June 2013      | 8.74   | P            | Foreign Exchange Future | 0.64905   | 0.53681                         | 0             |
| 26/07/2012 | \$ / R MAXI On 14 June 2013      | 8.76   | P            | Foreign Exchange Future | 0.66247   | 0.54931                         | 0             |
| 26/07/2012 | £ / R On 17 September 2012       |        |              | Foreign Exchange Future | 13.06650  | 13.18830                        | 13,030        |
| 26/07/2012 | £ / R On 17 September 2012       | 11.35  | C            | Foreign Exchange Future | 1.71927   | 1.84099                         | 0             |
| 26/07/2012 | £ / R On 17 September 2012       | 12.15  | C            | Foreign Exchange Future | 0.93716   | 1.05507                         | 0             |
| 26/07/2012 | £ / R On 17 September 2012       | 13.85  | C            | Foreign Exchange Future | 0.06750   | 0.08265                         | 14,400        |
| 26/07/2012 | £ / R On 17 September 2012       | 13.45  | C            | Foreign Exchange Future | 0.13432   | 0.16656                         | 24,000        |
| 26/07/2012 | £ / R On 17 September 2012       | 13.45  | P            | Foreign Exchange Future | 0.51782   | 0.42826                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/07/2012 | £ / R On 17 September 2012 | 13.85  | P            | Foreign Exchange Future | 0.85100   | 0.74435                         | 0             |
| 26/07/2012 | £ / R On 17 September 2012 | 12.15  | P            | Foreign Exchange Future | 0.02066   | 0.01677                         | 38,400        |
| 26/07/2012 | £ / R On 17 September 2012 | 11.35  | P            | Foreign Exchange Future | 0.00277   | 0.00269                         | 6,000         |
| 26/07/2012 | £ / R On 14 December 2012  |        |              | Foreign Exchange Future | 13.21290  | 13.33500                        | 1,593         |
| 26/07/2012 | £ / R On 14 December 2012  | 13.37  | C            | Foreign Exchange Future | 0.39778   | 0.44585                         | 0             |
| 26/07/2012 | £ / R On 14 December 2012  | 13.55  | C            | Foreign Exchange Future | 0.34106   | 0.38172                         | 0             |
| 26/07/2012 | £ / R On 14 December 2012  | 14.20  | C            | Foreign Exchange Future | 0.19974   | 0.22163                         | 100           |
| 26/07/2012 | £ / R On 14 December 2012  | 13.70  | C            | Foreign Exchange Future | 0.30062   | 0.33581                         | 100           |
| 26/07/2012 | £ / R On 14 December 2012  | 13.70  | P            | Foreign Exchange Future | 0.78772   | 0.70081                         | 0             |
| 26/07/2012 | £ / R On 14 December 2012  | 14.20  | P            | Foreign Exchange Future | 1.18684   | 1.08663                         | 0             |
| 26/07/2012 | £ / R On 14 December 2012  | 13.55  | P            | Foreign Exchange Future | 0.67816   | 0.59672                         | 100           |
| 26/07/2012 | £ / R On 14 December 2012  | 13.37  | P            | Foreign Exchange Future | 0.55488   | 0.48085                         | 0             |
| 26/07/2012 | £ / R On 18 March 2013     |        |              | Foreign Exchange Future | 13.36650  | 13.49040                        | 2,105         |
| 26/07/2012 | £ / R On 18 March 2013     | 13.70  | C            | Foreign Exchange Future | 0.83547   | 0.90627                         | 0             |
| 26/07/2012 | £ / R On 18 March 2013     | 13.90  | C            | Foreign Exchange Future | 0.75639   | 0.82328                         | 200           |
| 26/07/2012 | £ / R On 18 March 2013     | 13.53  | C            | Foreign Exchange Future | 0.90753   | 0.98164                         | 0             |
| 26/07/2012 | £ / R On 18 March 2013     | 14.40  | C            | Foreign Exchange Future | 0.58417   | 0.64147                         | 200           |
| 26/07/2012 | £ / R On 18 March 2013     | 14.40  | P            | Foreign Exchange Future | 1.61767   | 1.55107                         | 0             |
| 26/07/2012 | £ / R On 18 March 2013     | 13.53  | P            | Foreign Exchange Future | 1.07103   | 1.02124                         | 0             |
| 26/07/2012 | £ / R On 18 March 2013     | 13.90  | P            | Foreign Exchange Future | 1.28989   | 1.23288                         | 0             |
| 26/07/2012 | £ / R On 18 March 2013     | 13.70  | P            | Foreign Exchange Future | 1.16897   | 1.11587                         | 200           |
| 26/07/2012 | ¥ / R On 17 September 2012 |        |              | Foreign Exchange Future | 0.10640   | 0.10900                         | 3,435         |
| 26/07/2012 | ¥ / R On 17 September 2012 | 0.11   | C            | Foreign Exchange Future | 0.00176   | 0.00277                         | 0             |
| 26/07/2012 | ¥ / R On 17 September 2012 | 0.11   | P            | Foreign Exchange Future | 0.00536   | 0.00377                         | 0             |
| 26/07/2012 | ¥ / R On 14 December 2012  |        |              | Foreign Exchange Future | 0.10780   | 0.11040                         | 75            |
| 26/07/2012 | ¥ / R On 14 December 2012  | 0.11   | C            | Foreign Exchange Future | 0.00434   | 0.00552                         | 0             |
| 26/07/2012 | ¥ / R On 14 December 2012  | 0.11   | P            | Foreign Exchange Future | 0.00654   | 0.00512                         | 0             |
| 26/07/2012 | € / R On 17 September 2012 |        |              | Foreign Exchange Future | 10.24090  | 10.34000                        | 26,185        |
| 26/07/2012 | € / R On 17 September 2012 | 9.45   | C            | Foreign Exchange Future | 0.80335   | 0.89974                         | 0             |
| 26/07/2012 | € / R On 17 September 2012 | 9.75   | C            | Foreign Exchange Future | 0.52717   | 0.61666                         | 0             |
| 26/07/2012 | € / R On 17 September 2012 | 9.90   | C            | Foreign Exchange Future | 0.40596   | 0.48548                         | 0             |
| 26/07/2012 | € / R On 17 September 2012 | 10.20  | C            | Foreign Exchange Future | 0.21038   | 0.27086                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/07/2012 | € / R On 17 September 2012    | 11.25  | C            | Foreign Exchange Future | 0.02055   | 0.02576                         | 15,360        |
| 26/07/2012 | € / R On 17 September 2012    | 11.20  | C            | Foreign Exchange Future | 0.02255   | 0.02844                         | 21,300        |
| 26/07/2012 | € / R On 17 September 2012    | 11.20  | P            | Foreign Exchange Future | 0.98165   | 0.88844                         | 0             |
| 26/07/2012 | € / R On 17 September 2012    | 11.25  | P            | Foreign Exchange Future | 1.02965   | 0.93576                         | 0             |
| 26/07/2012 | € / R On 17 September 2012    | 10.20  | P            | Foreign Exchange Future | 0.16948   | 0.13086                         | 1,500         |
| 26/07/2012 | € / R On 17 September 2012    | 9.90   | P            | Foreign Exchange Future | 0.06506   | 0.04548                         | 33,360        |
| 26/07/2012 | € / R On 17 September 2012    | 9.75   | P            | Foreign Exchange Future | 0.03627   | 0.02666                         | 1,625         |
| 26/07/2012 | € / R On 17 September 2012    | 9.45   | P            | Foreign Exchange Future | 0.01245   | 0.00974                         | 10,200        |
| 26/07/2012 | € / R On 14 December 2012     |        |              | Foreign Exchange Future | 10.36880  | 10.46930                        | 52,847        |
| 26/07/2012 | € / R On 14 December 2012     | 10.82  | C            | Foreign Exchange Future | 0.20734   | 0.23739                         | 0             |
| 26/07/2012 | € / R On 14 December 2012     | 10.30  | C            | Foreign Exchange Future | 0.38001   | 0.43264                         | 0             |
| 26/07/2012 | € / R On 14 December 2012     | 10.95  | C            | Foreign Exchange Future | 0.17978   | 0.20563                         | 0             |
| 26/07/2012 | € / R On 14 December 2012     | 11.00  | C            | Foreign Exchange Future | 0.17041   | 0.19471                         | 100           |
| 26/07/2012 | € / R On 14 December 2012     | 10.40  | C            | Foreign Exchange Future | 0.33666   | 0.38428                         | 0             |
| 26/07/2012 | € / R On 14 December 2012     | 11.10  | C            | Foreign Exchange Future | 0.15335   | 0.17495                         | 750           |
| 26/07/2012 | € / R On 14 December 2012     | 11.50  | C            | Foreign Exchange Future | 0.10303   | 0.11700                         | 100           |
| 26/07/2012 | € / R On 14 December 2012     | 9.50   | C            | Foreign Exchange Future | 0.92836   | 1.01252                         | 0             |
| 26/07/2012 | € / R On 14 December 2012     | 9.50   | P            | Foreign Exchange Future | 0.05956   | 0.04322                         | 5,690         |
| 26/07/2012 | € / R On 14 December 2012     | 11.50  | P            | Foreign Exchange Future | 1.23423   | 1.14770                         | 0             |
| 26/07/2012 | € / R On 14 December 2012     | 11.10  | P            | Foreign Exchange Future | 0.88455   | 0.80565                         | 0             |
| 26/07/2012 | € / R On 14 December 2012     | 10.40  | P            | Foreign Exchange Future | 0.36786   | 0.31498                         | 750           |
| 26/07/2012 | € / R On 14 December 2012     | 11.00  | P            | Foreign Exchange Future | 0.80161   | 0.72541                         | 0             |
| 26/07/2012 | € / R On 14 December 2012     | 10.95  | P            | Foreign Exchange Future | 0.76098   | 0.68633                         | 100           |
| 26/07/2012 | € / R On 14 December 2012     | 10.30  | P            | Foreign Exchange Future | 0.31121   | 0.26334                         | 375           |
| 26/07/2012 | € / R On 14 December 2012     | 10.82  | P            | Foreign Exchange Future | 0.65854   | 0.58809                         | 0             |
| 26/07/2012 | € / R On 18 March 2013        |        |              | Foreign Exchange Future | 10.50560  | 10.60780                        | 75            |
| 26/07/2012 | € / R On 18 March 2013        | 10.97  | C            | Foreign Exchange Future | 0.32184   | 0.35559                         | 0             |
| 26/07/2012 | € / R On 18 March 2013        | 10.97  | P            | Foreign Exchange Future | 0.78624   | 0.71779                         | 0             |
| 26/07/2012 | € / R On 13 December 2013     |        |              | Foreign Exchange Future | 10.78340  | 10.88880                        | 435           |
| 26/07/2012 | € / R On 13 December 2013     | 11.20  | C            | Foreign Exchange Future | 0.59772   | 0.64014                         | 0             |
| 26/07/2012 | € / R On 13 December 2013     | 11.20  | P            | Foreign Exchange Future | 1.01432   | 0.95134                         | 0             |
| 26/07/2012 | AU\$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 8.61270   | 8.71080                         | 7,675         |
| 26/07/2012 | AU\$ / R On 17 September 2012 | 8.42   | C            | Foreign Exchange Future | 0.26773   | 0.33956                         | 0             |

| Date       | Contract Details                   | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/07/2012 | AU\$ / R On 17 September 2012      | 8.42   | P            | Foreign Exchange Future | 0.07503   | 0.04876                         | 0             |
| 26/07/2012 | AU\$ / R On 14 December 2012       |        |              | Foreign Exchange Future | 8.64460   | 8.74380                         | 9,816         |
| 26/07/2012 | AU\$ / R On 14 December 2012       | 8.46   | C            | Foreign Exchange Future | 0.36612   | 0.42614                         | 0             |
| 26/07/2012 | AU\$ / R On 14 December 2012       | 8.46   | P            | Foreign Exchange Future | 0.18152   | 0.14234                         | 0             |
| 26/07/2012 | AU\$ / R On 18 March 2013          |        |              | Foreign Exchange Future | 8.68200   | 8.78330                         | 3,790         |
| 26/07/2012 | AU\$ / R On 18 March 2013          | 8.51   | C            | Foreign Exchange Future | 0.44075   | 0.49673                         | 0             |
| 26/07/2012 | AU\$ / R On 18 March 2013          | 8.51   | P            | Foreign Exchange Future | 0.26875   | 0.22343                         | 0             |
| 26/07/2012 | AU\$ / R On 14 December 2015       |        |              | Foreign Exchange Future | 9.99350   | 10.07510                        | 0             |
| 26/07/2012 | CAD/ R On 17 September 2012        |        |              | Foreign Exchange Future | 8.23720   | 8.35280                         | 4             |
| 26/07/2012 | CAD/ R On 17 September 2012        | 8.27   | C            | Foreign Exchange Future | 0.12557   | 0.18930                         | 0             |
| 26/07/2012 | CAD/ R On 17 September 2012        | 8.27   | P            | Foreign Exchange Future | 0.15837   | 0.10650                         | 0             |
| 26/07/2012 | CAD/ R On 14 December 2012         |        |              | Foreign Exchange Future | 8.31410   | 8.42970                         | 0             |
| 26/07/2012 | CAD/ R On 14 December 2012         | 8.35   | C            | Foreign Exchange Future | 0.22828   | 0.28515                         | 0             |
| 26/07/2012 | CAD/ R On 14 December 2012         | 8.35   | P            | Foreign Exchange Future | 0.26418   | 0.20545                         | 0             |
| 26/07/2012 | CF CANDO CABE On 17 September 2012 |        |              | Can-Do Future           | 0.22280   | 0.19000                         | 11,120        |
| 26/07/2012 | CF CANDO CABF On 17 September 2012 |        |              | Can-Do Future           | 0.03390   | 0.04460                         | 7,100         |
| 26/07/2012 | CF CANDO CABG On 17 September 2012 |        |              | Can-Do Future           | 0.16150   | 0.08850                         | 14,700        |
| 26/07/2012 | CF CANDO CABH On 17 September 2012 |        |              | Can-Do Future           | 0.04170   | 0.06230                         | 8,000         |
| 26/07/2012 | CF CANDO CABI On 17 September 2012 |        |              | Can-Do Future           | 0.14530   | 0.10270                         | 12,800        |
| 26/07/2012 | CF CANDO CABJ On 17 September 2012 |        |              | Can-Do Future           | 0.10790   | 0.13120                         | 4,800         |
| 26/07/2012 | CF CANDO CABK On 31 July 2012      |        |              | Can-Do Future           | 0.01610   | 0.01510                         | 10,000        |
| 26/07/2012 | CF CANDO CABL On 31 July 2012      |        |              | Can-Do Future           | 0.00560   | 0.00780                         | 10,000        |
| 26/07/2012 | CHF / R On 17 September 2012       |        |              | Foreign Exchange Future | 8.53580   | 8.61590                         | 25            |
| 26/07/2012 | CHF / R On 17 September 2012       | 8.91   | C            | Foreign Exchange Future | 0.07125   | 0.09677                         | 0             |
| 26/07/2012 | CHF / R On 17 September 2012       | 8.91   | P            | Foreign Exchange Future | 0.44545   | 0.39087                         | 0             |
| 26/07/2012 | CHF / R On 14 December 2012        |        |              | Foreign Exchange Future | 8.65440   | 8.73550                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/07/2012 | CHF / R On 14 December 2012 | 9.04   | C            | Foreign Exchange Future | 0.21596   | 0.23670                         | 0             |
| 26/07/2012 | CHF / R On 14 December 2012 | 9.04   | P            | Foreign Exchange Future | 0.60156   | 0.54120                         | 0             |
| 26/07/2012 | DAAO On 27 July 2012        |        |              | Any day expiry          | 8.59410   | 8.68550                         | 8,000         |
| 26/07/2012 | DAAO On 27 July 2012        | 8.54   | C            | Any day expiry          | 0.05957   | 0.14768                         | 0             |
| 26/07/2012 | DAAO On 27 July 2012        | 8.55   | C            | Any day expiry          | 0.05125   | 0.13814                         | 0             |
| 26/07/2012 | DAAO On 27 July 2012        | 8.56   | C            | Any day expiry          | 0.04337   | 0.12868                         | 0             |
| 26/07/2012 | DAAO On 27 July 2012        | 8.59   | C            | Any day expiry          | 0.02316   | 0.10108                         | 0             |
| 26/07/2012 | DAAO On 27 July 2012        | 8.57   | C            | Any day expiry          | 0.03601   | 0.11934                         | 0             |
| 26/07/2012 | DAAO On 27 July 2012        | 8.57   | P            | Any day expiry          | 0.01191   | 0.00384                         | 10,000        |
| 26/07/2012 | DAAO On 27 July 2012        | 8.59   | P            | Any day expiry          | 0.01906   | 0.00558                         | 5,000         |
| 26/07/2012 | DAAO On 27 July 2012        | 8.56   | P            | Any day expiry          | 0.00927   | 0.00318                         | 0             |
| 26/07/2012 | DAAO On 27 July 2012        | 8.55   | P            | Any day expiry          | 0.00715   | 0.00264                         | 0             |
| 26/07/2012 | DAAO On 27 July 2012        | 8.54   | P            | Any day expiry          | 0.00547   | 0.00218                         | 0             |
| 26/07/2012 | DAAP On 27 July 2012        |        |              | Any day expiry          | 6.62600   | 6.64080                         | 3,000         |
| 26/07/2012 | DAAP On 27 July 2012        | 6.62   | C            | Any day expiry          | 0.02536   | 0.04382                         | 0             |
| 26/07/2012 | DAAP On 27 July 2012        | 6.70   | C            | Any day expiry          | 0.00424   | 0.01249                         | 10,000        |
| 26/07/2012 | DAAP On 27 July 2012        | 6.59   | C            | Any day expiry          | 0.04426   | 0.06553                         | 0             |
| 26/07/2012 | DAAP On 27 July 2012        | 6.60   | C            | Any day expiry          | 0.03674   | 0.05792                         | 0             |
| 26/07/2012 | DAAP On 27 July 2012        | 6.61   | C            | Any day expiry          | 0.03068   | 0.05067                         | 0             |
| 26/07/2012 | DAAP On 27 July 2012        | 6.61   | P            | Any day expiry          | 0.01468   | 0.01987                         | 0             |
| 26/07/2012 | DAAP On 27 July 2012        | 6.60   | P            | Any day expiry          | 0.01074   | 0.01712                         | 0             |
| 26/07/2012 | DAAP On 27 July 2012        | 6.59   | P            | Any day expiry          | 0.00826   | 0.01473                         | 0             |
| 26/07/2012 | DAAP On 27 July 2012        | 6.70   | P            | Any day expiry          | 0.07824   | 0.07169                         | 0             |
| 26/07/2012 | DAAP On 27 July 2012        | 6.62   | P            | Any day expiry          | 0.01936   | 0.02302                         | 10,000        |
| 26/07/2012 | DAAQ On 30 July 2012        |        |              | Any day expiry          | 8.27550   | 8.46130                         | 10,000        |
| 26/07/2012 | DAAQ On 30 July 2012        | 8.24   | C            | Any day expiry          | 0.07275   | 0.22902                         | 0             |
| 26/07/2012 | DAAQ On 30 July 2012        | 8.25   | C            | Any day expiry          | 0.06642   | 0.21979                         | 0             |
| 26/07/2012 | DAAQ On 30 July 2012        | 8.26   | C            | Any day expiry          | 0.06038   | 0.21064                         | 0             |
| 26/07/2012 | DAAQ On 30 July 2012        | 8.40   | C            | Any day expiry          | 0.01544   | 0.09486                         | 0             |
| 26/07/2012 | DAAQ On 30 July 2012        | 8.29   | C            | Any day expiry          | 0.04405   | 0.00000                         | 10,000        |
| 26/07/2012 | DAAQ On 30 July 2012        | 8.29   | P            | Any day expiry          | 0.05855   | 0.00000                         | 0             |
| 26/07/2012 | DAAQ On 30 July 2012        | 8.40   | P            | Any day expiry          | 0.13994   | 0.03356                         | 10,000        |



| Date       | Contract Details          | Strike | Call/<br>Put | Product        | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|----------------|-----------|---------------------------------|---------------|
| 26/07/2012 | DAAQ On 30 July 2012      | 8.26   | P            | Any day expiry | 0.04488   | 0.00934                         | 0             |
| 26/07/2012 | DAAQ On 30 July 2012      | 8.25   | P            | Any day expiry | 0.04092   | 0.00849                         | 0             |
| 26/07/2012 | DAAQ On 30 July 2012      | 8.24   | P            | Any day expiry | 0.03725   | 0.00772                         | 0             |
| 26/07/2012 | DAAR On 31 July 2012      |        |              | Any day expiry | 6.62600   | 6.64880                         | 20,000        |
| 26/07/2012 | DAAR On 31 July 2012      | 6.61   | C            | Any day expiry | 0.05153   | 0.07207                         | 0             |
| 26/07/2012 | DAAR On 31 July 2012      | 6.71   | C            | Any day expiry | 0.01863   | 0.02665                         | 0             |
| 26/07/2012 | DAAR On 31 July 2012      | 6.60   | C            | Any day expiry | 0.05665   | 0.07897                         | 0             |
| 26/07/2012 | DAAR On 31 July 2012      | 6.59   | C            | Any day expiry | 0.06343   | 0.08613                         | 0             |
| 26/07/2012 | DAAR On 31 July 2012      | 6.59   | P            | Any day expiry | 0.02743   | 0.02733                         | 0             |
| 26/07/2012 | DAAR On 31 July 2012      | 6.60   | P            | Any day expiry | 0.03065   | 0.03017                         | 0             |
| 26/07/2012 | DAAR On 31 July 2012      | 6.71   | P            | Any day expiry | 0.10263   | 0.08785                         | 20,000        |
| 26/07/2012 | DAAR On 31 July 2012      | 6.61   | P            | Any day expiry | 0.03553   | 0.03327                         | 0             |
| 26/07/2012 | DAUS On 31 July 2012      |        |              | Any day expiry | 8.27330   | 8.47150                         | 0             |
| 26/07/2012 | DAUS On 31 July 2012      | 7.40   | C            | Any day expiry | 0.87300   | 1.07200                         | 0             |
| 26/07/2012 | DAUS On 31 July 2012      | 7.72   | C            | Any day expiry | 0.55400   | 0.75200                         | 0             |
| 26/07/2012 | DAUS On 31 July 2012      | 8.51   | C            | Any day expiry | 0.00800   | 0.05000                         | 4,800         |
| 26/07/2012 | DAUS On 31 July 2012      | 8.25   | C            | Any day expiry | 0.07200   | 0.23100                         | 0             |
| 26/07/2012 | DAUS On 31 July 2012      | 8.25   | P            | Any day expiry | 0.04900   | 0.01000                         | 0             |
| 26/07/2012 | DAUS On 31 July 2012      | 8.51   | P            | Any day expiry | 0.24500   | 0.08900                         | 0             |
| 26/07/2012 | DAUS On 31 July 2012      | 7.72   | P            | Any day expiry | 0.00100   | 0.00100                         | 4,800         |
| 26/07/2012 | DAUS On 31 July 2012      | 7.40   | P            | Any day expiry | 0.00000   | 0.00100                         | 0             |
| 26/07/2012 | DAUS On 31 August 2012    |        |              | Any day expiry | 8.30780   | 8.50680                         | 0             |
| 26/07/2012 | DAUS On 31 August 2012    | 8.25   | C            | Any day expiry | 0.19000   | 0.32300                         | 0             |
| 26/07/2012 | DAUS On 31 August 2012    | 8.51   | C            | Any day expiry | 0.09300   | 0.16800                         | 6,170         |
| 26/07/2012 | DAUS On 31 August 2012    | 7.72   | C            | Any day expiry | 0.59900   | 0.79300                         | 0             |
| 26/07/2012 | DAUS On 31 August 2012    | 7.40   | C            | Any day expiry | 0.91000   | 1.10800                         | 0             |
| 26/07/2012 | DAUS On 31 August 2012    | 7.40   | P            | Any day expiry | 0.00200   | 0.00100                         | 0             |
| 26/07/2012 | DAUS On 31 August 2012    | 7.72   | P            | Any day expiry | 0.01100   | 0.00600                         | 6,170         |
| 26/07/2012 | DAUS On 31 August 2012    | 8.51   | P            | Any day expiry | 0.29500   | 0.17100                         | 0             |
| 26/07/2012 | DAUS On 31 August 2012    | 8.25   | P            | Any day expiry | 0.13200   | 0.06600                         | 0             |
| 26/07/2012 | DAUS On 28 September 2012 |        |              | Any day expiry | 8.33860   | 8.53820                         | 0             |
| 26/07/2012 | DAUS On 28 September 2012 | 7.72   | C            | Any day expiry | 0.64400   | 0.83300                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 26/07/2012 | DAUS On 28 September 2012     | 8.25   | C            | Any day expiry          | 0.26200   | 0.39000                         | 0             |
| 26/07/2012 | DAUS On 28 September 2012     | 7.40   | C            | Any day expiry          | 0.94600   | 1.14400                         | 0             |
| 26/07/2012 | DAUS On 28 September 2012     | 8.51   | C            | Any day expiry          | 0.15900   | 0.24200                         | 7,540         |
| 26/07/2012 | DAUS On 28 September 2012     | 8.51   | P            | Any day expiry          | 0.33000   | 0.21400                         | 0             |
| 26/07/2012 | DAUS On 28 September 2012     | 7.40   | P            | Any day expiry          | 0.00700   | 0.00600                         | 0             |
| 26/07/2012 | DAUS On 28 September 2012     | 8.25   | P            | Any day expiry          | 0.17300   | 0.10200                         | 0             |
| 26/07/2012 | DAUS On 28 September 2012     | 7.72   | P            | Any day expiry          | 0.02500   | 0.01500                         | 7,540         |
| 26/07/2012 | DAUS On 31 October 2012       |        |              | Any day expiry          | 8.37350   | 8.57380                         | 0             |
| 26/07/2012 | DAUS On 31 October 2012       | 8.51   | C            | Any day expiry          | 0.22900   | 0.31600                         | 8,220         |
| 26/07/2012 | DAUS On 31 October 2012       | 7.40   | C            | Any day expiry          | 0.99000   | 1.18700                         | 0             |
| 26/07/2012 | DAUS On 31 October 2012       | 8.25   | C            | Any day expiry          | 0.33400   | 0.45900                         | 0             |
| 26/07/2012 | DAUS On 31 October 2012       | 7.72   | C            | Any day expiry          | 0.69900   | 0.88200                         | 0             |
| 26/07/2012 | DAUS On 31 October 2012       | 7.72   | P            | Any day expiry          | 0.04600   | 0.02800                         | 8,220         |
| 26/07/2012 | DAUS On 31 October 2012       | 8.25   | P            | Any day expiry          | 0.21100   | 0.13500                         | 0             |
| 26/07/2012 | DAUS On 31 October 2012       | 7.40   | P            | Any day expiry          | 0.01700   | 0.01300                         | 0             |
| 26/07/2012 | DAUS On 31 October 2012       | 8.51   | P            | Any day expiry          | 0.36600   | 0.25200                         | 0             |
| 26/07/2012 | DAUS On 30 November 2012      |        |              | Any day expiry          | 8.40530   | 8.60620                         | 0             |
| 26/07/2012 | DAUS On 30 November 2012      | 7.72   | C            | Any day expiry          | 0.74900   | 0.92800                         | 0             |
| 26/07/2012 | DAUS On 30 November 2012      | 8.51   | C            | Any day expiry          | 0.28700   | 0.37700                         | 8,440         |
| 26/07/2012 | DAUS On 30 November 2012      | 8.51   | P            | Any day expiry          | 0.39200   | 0.28100                         | 0             |
| 26/07/2012 | DAUS On 30 November 2012      | 7.72   | P            | Any day expiry          | 0.06400   | 0.04200                         | 8,440         |
| 26/07/2012 | DAUS On 27 December 2012      |        |              | Any day expiry          | 8.43390   | 8.63530                         | 0             |
| 26/07/2012 | DAUS On 27 December 2012      | 7.72   | C            | Any day expiry          | 0.79200   | 0.96900                         | 0             |
| 26/07/2012 | DAUS On 27 December 2012      | 8.51   | C            | Any day expiry          | 0.33500   | 0.42600                         | 7,530         |
| 26/07/2012 | DAUS On 27 December 2012      | 8.51   | P            | Any day expiry          | 0.41100   | 0.30100                         | 0             |
| 26/07/2012 | DAUS On 27 December 2012      | 7.72   | P            | Any day expiry          | 0.07800   | 0.05400                         | 7,530         |
| 26/07/2012 | NZ\$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 6.65000   | 6.67150                         | 0             |
| 26/07/2012 | NZ\$ / R On 17 September 2012 | 6.59   | C            | Foreign Exchange Future | 0.14046   | 0.15411                         | 0             |
| 26/07/2012 | NZ\$ / R On 17 September 2012 | 6.59   | P            | Foreign Exchange Future | 0.08046   | 0.07261                         | 0             |
| 26/07/2012 | NZ\$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 6.69920   | 6.72040                         | 0             |
| 26/07/2012 | NZ\$ / R On 14 December 2012  | 6.63   | C            | Foreign Exchange Future | 0.23983   | 0.25460                         | 0             |
| 26/07/2012 | NZ\$ / R On 14 December 2012  | 6.63   | P            | Foreign Exchange Future | 0.17063   | 0.16420                         | 0             |

| Date                        | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest       |
|-----------------------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------------|
| 26/07/2012                  | YUAN/R On 17 September 2012 |        |              | Foreign Exchange Future | 1.29960   | 1.32960                         | 0                   |
| 26/07/2012                  | YUAN/R On 17 September 2012 | 1.33   | C            | Foreign Exchange Future | 0.01862   | 0.03101                         | 0                   |
| 26/07/2012                  | YUAN/R On 17 September 2012 | 1.33   | P            | Foreign Exchange Future | 0.04902   | 0.03141                         | 0                   |
| 26/07/2012                  | YUAN/R On 14 December 2012  |        |              | Foreign Exchange Future | 1.30960   | 1.34000                         | 0                   |
| 26/07/2012                  | YUAN/R On 14 December 2012  | 1.34   | C            | Foreign Exchange Future | 0.04082   | 0.05350                         | 0                   |
| 26/07/2012                  | YUAN/R On 14 December 2012  | 1.34   | P            | Foreign Exchange Future | 0.07122   | 0.05350                         | 0                   |
| <b>Future Open Interest</b> |                             |        |              |                         |           |                                 | <b>584,549.00</b>   |
| <b>Option Open Interest</b> |                             |        |              |                         |           |                                 | <b>650,001.00</b>   |
| <b>Grand Total</b>          |                             |        |              |                         |           |                                 | <b>1,234,550.00</b> |