



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Futures & Options Monthly Statistics

From: 10/08/2012 To: 10/08/2012

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/08/2012 | \$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.12250 | 8.19540 | 249,251 |
| 10/08/2012 | \$ / R On 17 September 2012 | 7.15 | C | Foreign Exchange Future | 0.97475 | 1.04716 | 16,000 |
| 10/08/2012 | \$ / R On 17 September 2012 | 7.30 | C | Foreign Exchange Future | 0.82691 | 0.89880 | 37,000 |
| 10/08/2012 | \$ / R On 17 September 2012 | 7.40 | C | Foreign Exchange Future | 0.72965 | 0.80065 | 0 |
| 10/08/2012 | \$ / R On 17 September 2012 | 9.30 | C | Foreign Exchange Future | 0.00960 | 0.01375 | 250 |
| 10/08/2012 | \$ / R On 17 September 2012 | 9.00 | C | Foreign Exchange Future | 0.01744 | 0.02491 | 7,500 |
| 10/08/2012 | \$ / R On 17 September 2012 | 9.10 | C | Foreign Exchange Future | 0.01415 | 0.02025 | 24,360 |
| 10/08/2012 | \$ / R On 17 September 2012 | 9.20 | C | Foreign Exchange Future | 0.01160 | 0.01661 | 7,400 |
| 10/08/2012 | \$ / R On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.04466 | 0.06124 | 2,000 |
| 10/08/2012 | \$ / R On 17 September 2012 | 8.75 | C | Foreign Exchange Future | 0.03083 | 0.04305 | 25,100 |
| 10/08/2012 | \$ / R On 17 September 2012 | 8.80 | C | Foreign Exchange Future | 0.02737 | 0.03842 | 250 |
| 10/08/2012 | \$ / R On 17 September 2012 | 8.40 | C | Foreign Exchange Future | 0.07641 | 0.10222 | 3,000 |
| 10/08/2012 | \$ / R On 17 September 2012 | 8.50 | C | Foreign Exchange Future | 0.05773 | 0.07909 | 2,000 |
| 10/08/2012 | \$ / R On 17 September 2012 | 8.55 | C | Foreign Exchange Future | 0.05073 | 0.06958 | 500 |
| 10/08/2012 | \$ / R On 17 September 2012 | 8.20 | C | Foreign Exchange Future | 0.13278 | 0.16959 | 0 |
| 10/08/2012 | \$ / R On 17 September 2012 | 8.25 | C | Foreign Exchange Future | 0.11586 | 0.14968 | 0 |
| 10/08/2012 | \$ / R On 17 September 2012 | 8.26 | C | Foreign Exchange Future | 0.11272 | 0.14596 | 300 |
| 10/08/2012 | \$ / R On 17 September 2012 | 7.90 | C | Foreign Exchange Future | 0.29434 | 0.35169 | 0 |
| 10/08/2012 | \$ / R On 17 September 2012 | 8.00 | C | Foreign Exchange Future | 0.22903 | 0.28174 | 0 |
| 10/08/2012 | \$ / R On 17 September 2012 | 8.10 | C | Foreign Exchange Future | 0.17335 | 0.22094 | 0 |
| 10/08/2012 | \$ / R On 17 September 2012 | 7.50 | C | Foreign Exchange Future | 0.63394 | 0.70410 | 0 |
| 10/08/2012 | \$ / R On 17 September 2012 | 7.75 | C | Foreign Exchange Future | 0.40859 | 0.47325 | 0 |
| 10/08/2012 | \$ / R On 17 September 2012 | 7.70 | C | Foreign Exchange Future | 0.45038 | 0.51773 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/08/2012 | \$ / R On 17 September 2012 | 7.70 | P | Foreign Exchange Future | 0.02788 | 0.02233 | 2,500 |
| 10/08/2012 | \$ / R On 17 September 2012 | 7.75 | P | Foreign Exchange Future | 0.03609 | 0.02785 | 44,100 |
| 10/08/2012 | \$ / R On 17 September 2012 | 7.50 | P | Foreign Exchange Future | 0.01144 | 0.00870 | 246 |
| 10/08/2012 | \$ / R On 17 September 2012 | 8.10 | P | Foreign Exchange Future | 0.15085 | 0.12554 | 2,000 |
| 10/08/2012 | \$ / R On 17 September 2012 | 8.00 | P | Foreign Exchange Future | 0.10653 | 0.08634 | 10,425 |
| 10/08/2012 | \$ / R On 17 September 2012 | 7.90 | P | Foreign Exchange Future | 0.07184 | 0.05629 | 20,360 |
| 10/08/2012 | \$ / R On 17 September 2012 | 8.26 | P | Foreign Exchange Future | 0.25022 | 0.21056 | 0 |
| 10/08/2012 | \$ / R On 17 September 2012 | 8.25 | P | Foreign Exchange Future | 0.24336 | 0.20428 | 0 |
| 10/08/2012 | \$ / R On 17 September 2012 | 8.20 | P | Foreign Exchange Future | 0.21028 | 0.17419 | 600 |
| 10/08/2012 | \$ / R On 17 September 2012 | 8.55 | P | Foreign Exchange Future | 0.47823 | 0.42418 | 0 |
| 10/08/2012 | \$ / R On 17 September 2012 | 8.50 | P | Foreign Exchange Future | 0.43523 | 0.38369 | 0 |
| 10/08/2012 | \$ / R On 17 September 2012 | 8.40 | P | Foreign Exchange Future | 0.35391 | 0.30682 | 3,000 |
| 10/08/2012 | \$ / R On 17 September 2012 | 8.80 | P | Foreign Exchange Future | 0.70487 | 0.64302 | 1,500 |
| 10/08/2012 | \$ / R On 17 September 2012 | 8.75 | P | Foreign Exchange Future | 0.65833 | 0.59765 | 0 |
| 10/08/2012 | \$ / R On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.52216 | 0.46584 | 4,000 |
| 10/08/2012 | \$ / R On 17 September 2012 | 9.20 | P | Foreign Exchange Future | 1.08910 | 1.02121 | 0 |
| 10/08/2012 | \$ / R On 17 September 2012 | 9.10 | P | Foreign Exchange Future | 0.99165 | 0.92485 | 0 |
| 10/08/2012 | \$ / R On 17 September 2012 | 9.00 | P | Foreign Exchange Future | 0.89494 | 0.82951 | 0 |
| 10/08/2012 | \$ / R On 17 September 2012 | 9.30 | P | Foreign Exchange Future | 1.18710 | 1.11835 | 0 |
| 10/08/2012 | \$ / R On 17 September 2012 | 7.40 | P | Foreign Exchange Future | 0.00715 | 0.00525 | 8,000 |
| 10/08/2012 | \$ / R On 17 September 2012 | 7.30 | P | Foreign Exchange Future | 0.00441 | 0.00340 | 0 |
| 10/08/2012 | \$ / R On 17 September 2012 | 7.15 | P | Foreign Exchange Future | 0.00225 | 0.00176 | 9,200 |
| 10/08/2012 | \$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.21700 | 8.29140 | 79,014 |
| 10/08/2012 | \$ / R On 14 December 2012 | 9.50 | C | Foreign Exchange Future | 0.07739 | 0.08939 | 300 |
| 10/08/2012 | \$ / R On 14 December 2012 | 10.40 | C | Foreign Exchange Future | 0.03782 | 0.04377 | 0 |
| 10/08/2012 | \$ / R On 14 December 2012 | 11.10 | C | Foreign Exchange Future | 0.01716 | 0.02264 | 0 |
| 10/08/2012 | \$ / R On 14 December 2012 | 8.80 | C | Foreign Exchange Future | 0.15724 | 0.18009 | 0 |
| 10/08/2012 | \$ / R On 14 December 2012 | 9.00 | C | Foreign Exchange Future | 0.12641 | 0.14531 | 25,000 |
| 10/08/2012 | \$ / R On 14 December 2012 | 9.10 | C | Foreign Exchange Future | 0.11382 | 0.13112 | 540 |
| 10/08/2012 | \$ / R On 14 December 2012 | 8.05 | C | Foreign Exchange Future | 0.39488 | 0.44100 | 0 |
| 10/08/2012 | \$ / R On 14 December 2012 | 8.30 | C | Foreign Exchange Future | 0.28620 | 0.32292 | 0 |
| 10/08/2012 | \$ / R On 14 December 2012 | 8.60 | C | Foreign Exchange Future | 0.19794 | 0.22600 | 6,000 |
| 10/08/2012 | \$ / R On 14 December 2012 | 7.95 | C | Foreign Exchange Future | 0.44885 | 0.49801 | 0 |
| 10/08/2012 | \$ / R On 14 December 2012 | 8.00 | C | Foreign Exchange Future | 0.42115 | 0.46877 | 300 |

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|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/08/2012 | \$ / R On 14 December 2012 | 8.00 | P | Foreign Exchange Future | 0.20415 | 0.17737 | 6,040 |
| 10/08/2012 | \$ / R On 14 December 2012 | 7.95 | P | Foreign Exchange Future | 0.18185 | 0.15661 | 15,000 |
| 10/08/2012 | \$ / R On 14 December 2012 | 8.60 | P | Foreign Exchange Future | 0.58094 | 0.53460 | 0 |
| 10/08/2012 | \$ / R On 14 December 2012 | 8.30 | P | Foreign Exchange Future | 0.36920 | 0.33152 | 6,000 |
| 10/08/2012 | \$ / R On 14 December 2012 | 8.05 | P | Foreign Exchange Future | 0.22788 | 0.19960 | 20,000 |
| 10/08/2012 | \$ / R On 14 December 2012 | 9.10 | P | Foreign Exchange Future | 0.99682 | 0.93972 | 0 |
| 10/08/2012 | \$ / R On 14 December 2012 | 9.00 | P | Foreign Exchange Future | 0.90941 | 0.85391 | 0 |
| 10/08/2012 | \$ / R On 14 December 2012 | 8.80 | P | Foreign Exchange Future | 0.74024 | 0.68869 | 300 |
| 10/08/2012 | \$ / R On 14 December 2012 | 11.10 | P | Foreign Exchange Future | 2.90016 | 2.83124 | 0 |
| 10/08/2012 | \$ / R On 14 December 2012 | 10.40 | P | Foreign Exchange Future | 2.22082 | 2.15237 | 0 |
| 10/08/2012 | \$ / R On 14 December 2012 | 9.50 | P | Foreign Exchange Future | 1.36039 | 1.29799 | 0 |
| 10/08/2012 | \$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.31590 | 8.39180 | 21,206 |
| 10/08/2012 | \$ / R On 18 March 2013 | 10.55 | C | Foreign Exchange Future | 0.09231 | 0.10193 | 250 |
| 10/08/2012 | \$ / R On 18 March 2013 | 10.85 | C | Foreign Exchange Future | 0.07797 | 0.08805 | 250 |
| 10/08/2012 | \$ / R On 18 March 2013 | 9.10 | C | Foreign Exchange Future | 0.22883 | 0.25221 | 180 |
| 10/08/2012 | \$ / R On 18 March 2013 | 9.55 | C | Foreign Exchange Future | 0.16608 | 0.18351 | 500 |
| 10/08/2012 | \$ / R On 18 March 2013 | 10.20 | C | Foreign Exchange Future | 0.11140 | 0.12329 | 500 |
| 10/08/2012 | \$ / R On 18 March 2013 | 8.10 | C | Foreign Exchange Future | 0.52598 | 0.57198 | 0 |
| 10/08/2012 | \$ / R On 18 March 2013 | 8.00 | C | Foreign Exchange Future | 0.57540 | 0.62410 | 0 |
| 10/08/2012 | \$ / R On 18 March 2013 | 8.00 | P | Foreign Exchange Future | 0.25950 | 0.23230 | 1,500 |
| 10/08/2012 | \$ / R On 18 March 2013 | 8.10 | P | Foreign Exchange Future | 0.31008 | 0.28018 | 180 |
| 10/08/2012 | \$ / R On 18 March 2013 | 10.20 | P | Foreign Exchange Future | 1.99550 | 1.93149 | 0 |
| 10/08/2012 | \$ / R On 18 March 2013 | 9.55 | P | Foreign Exchange Future | 1.40018 | 1.34171 | 0 |
| 10/08/2012 | \$ / R On 18 March 2013 | 9.10 | P | Foreign Exchange Future | 1.01293 | 0.96041 | 0 |
| 10/08/2012 | \$ / R On 18 March 2013 | 10.85 | P | Foreign Exchange Future | 2.61207 | 2.54625 | 0 |
| 10/08/2012 | \$ / R On 18 March 2013 | 10.55 | P | Foreign Exchange Future | 2.32641 | 2.26013 | 0 |
| 10/08/2012 | \$ / R On 14 June 2013 | | | Foreign Exchange Future | 8.40730 | 8.48460 | 6,487 |
| 10/08/2012 | \$ / R On 14 June 2013 | 8.76 | C | Foreign Exchange Future | 0.41645 | 0.45069 | 0 |
| 10/08/2012 | \$ / R On 14 June 2013 | 8.74 | C | Foreign Exchange Future | 0.42204 | 0.45665 | 0 |
| 10/08/2012 | \$ / R On 14 June 2013 | 8.75 | C | Foreign Exchange Future | 0.41923 | 0.45366 | 0 |
| 10/08/2012 | \$ / R On 14 June 2013 | 8.75 | P | Foreign Exchange Future | 0.76193 | 0.71906 | 0 |
| 10/08/2012 | \$ / R On 14 June 2013 | 8.74 | P | Foreign Exchange Future | 0.75474 | 0.71205 | 0 |
| 10/08/2012 | \$ / R On 14 June 2013 | 8.76 | P | Foreign Exchange Future | 0.76915 | 0.72609 | 0 |
| 10/08/2012 | \$ / R On 13 December 2013 | | | Foreign Exchange Future | 8.51500 | 8.59210 | 542 |

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|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/08/2012 | \$ / R On 13 December 2013 | 9.00 | C | Foreign Exchange Future | 0.54653 | 0.57945 | 0 |
| 10/08/2012 | \$ / R On 13 December 2013 | 8.00 | C | Foreign Exchange Future | 0.91737 | 0.96744 | 0 |
| 10/08/2012 | \$ / R On 13 December 2013 | 8.00 | P | Foreign Exchange Future | 0.40237 | 0.37534 | 0 |
| 10/08/2012 | \$ / R On 13 December 2013 | 9.00 | P | Foreign Exchange Future | 1.03153 | 0.98735 | 0 |
| 10/08/2012 | \$ / R On 12 December 2014 | | | Foreign Exchange Future | 8.82040 | 8.89430 | 0 |
| 10/08/2012 | \$ / R On 12 December 2014 | 8.00 | C | Foreign Exchange Future | 1.35182 | 1.39766 | 200 |
| 10/08/2012 | \$ / R On 12 December 2014 | 8.00 | P | Foreign Exchange Future | 0.53142 | 0.50336 | 0 |
| 10/08/2012 | \$ / R On 14 December 2015 | | | Foreign Exchange Future | 9.12590 | 9.19650 | 0 |
| 10/08/2012 | \$ / R MAXI On 17 September 2012 | | | Foreign Exchange Future | 8.12250 | 8.19540 | 1,116 |
| 10/08/2012 | \$ / R MAXI On 17 September 2012 | 8.49 | C | Foreign Exchange Future | 0.05937 | 0.08114 | 0 |
| 10/08/2012 | \$ / R MAXI On 17 September 2012 | 8.60 | C | Foreign Exchange Future | 0.04466 | 0.06124 | 60 |
| 10/08/2012 | \$ / R MAXI On 17 September 2012 | 8.60 | P | Foreign Exchange Future | 0.52216 | 0.46584 | 0 |
| 10/08/2012 | \$ / R MAXI On 17 September 2012 | 8.49 | P | Foreign Exchange Future | 0.42687 | 0.37574 | 0 |
| 10/08/2012 | \$ / R MAXI On 14 December 2012 | | | Foreign Exchange Future | 8.21700 | 8.29140 | 28 |
| 10/08/2012 | \$ / R MAXI On 14 December 2012 | 8.59 | C | Foreign Exchange Future | 0.20034 | 0.22865 | 0 |
| 10/08/2012 | \$ / R MAXI On 14 December 2012 | 8.59 | P | Foreign Exchange Future | 0.57334 | 0.52725 | 0 |
| 10/08/2012 | \$ / R MAXI On 18 March 2013 | | | Foreign Exchange Future | 8.31590 | 8.39180 | 5 |
| 10/08/2012 | \$ / R MAXI On 18 March 2013 | 8.69 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 10/08/2012 | \$ / R MAXI On 18 March 2013 | 8.69 | P | Foreign Exchange Future | 0.37410 | 0.29820 | 0 |
| 10/08/2012 | \$ / R MAXI On 14 June 2013 | | | Foreign Exchange Future | 8.40730 | 8.48460 | 0 |
| 10/08/2012 | \$ / R MAXI On 14 June 2013 | 8.76 | C | Foreign Exchange Future | 0.41645 | 0.45069 | 0 |
| 10/08/2012 | \$ / R MAXI On 14 June 2013 | 8.75 | C | Foreign Exchange Future | 0.41923 | 0.45366 | 0 |
| 10/08/2012 | \$ / R MAXI On 14 June 2013 | 8.74 | C | Foreign Exchange Future | 0.42204 | 0.45665 | 0 |
| 10/08/2012 | \$ / R MAXI On 14 June 2013 | 8.74 | P | Foreign Exchange Future | 0.75474 | 0.71205 | 0 |
| 10/08/2012 | \$ / R MAXI On 14 June 2013 | 8.75 | P | Foreign Exchange Future | 0.76193 | 0.71906 | 0 |
| 10/08/2012 | \$ / R MAXI On 14 June 2013 | 8.76 | P | Foreign Exchange Future | 0.76915 | 0.72609 | 0 |
| 10/08/2012 | £ / R On 17 September 2012 | | | Foreign Exchange Future | 12.73850 | 12.83110 | 12,387 |
| 10/08/2012 | £ / R On 17 September 2012 | 11.35 | C | Foreign Exchange Future | 1.39132 | 1.48353 | 0 |
| 10/08/2012 | £ / R On 17 September 2012 | 12.15 | C | Foreign Exchange Future | 0.61877 | 0.70507 | 0 |
| 10/08/2012 | £ / R On 17 September 2012 | 13.45 | C | Foreign Exchange Future | 0.04073 | 0.06005 | 24,000 |
| 10/08/2012 | £ / R On 17 September 2012 | 13.85 | C | Foreign Exchange Future | 0.01514 | 0.02461 | 14,400 |
| 10/08/2012 | £ / R On 17 September 2012 | 13.85 | P | Foreign Exchange Future | 1.12664 | 1.04351 | 0 |

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|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/08/2012 | £ / R On 17 September 2012 | 13.45 | P | Foreign Exchange Future | 0.75223 | 0.67895 | 0 |
| 10/08/2012 | £ / R On 17 September 2012 | 12.15 | P | Foreign Exchange Future | 0.03027 | 0.02397 | 38,400 |
| 10/08/2012 | £ / R On 17 September 2012 | 11.35 | P | Foreign Exchange Future | 0.00282 | 0.00243 | 6,000 |
| 10/08/2012 | £ / R On 14 December 2012 | | | Foreign Exchange Future | 12.88370 | 12.97880 | 1,940 |
| 10/08/2012 | £ / R On 14 December 2012 | 13.70 | C | Foreign Exchange Future | 0.18647 | 0.21820 | 100 |
| 10/08/2012 | £ / R On 14 December 2012 | 14.20 | C | Foreign Exchange Future | 0.11856 | 0.14183 | 100 |
| 10/08/2012 | £ / R On 14 December 2012 | 13.37 | C | Foreign Exchange Future | 0.25499 | 0.29369 | 0 |
| 10/08/2012 | £ / R On 14 December 2012 | 13.55 | C | Foreign Exchange Future | 0.21497 | 0.24963 | 0 |
| 10/08/2012 | £ / R On 14 December 2012 | 13.55 | P | Foreign Exchange Future | 0.88127 | 0.82083 | 100 |
| 10/08/2012 | £ / R On 14 December 2012 | 13.37 | P | Foreign Exchange Future | 0.74129 | 0.68489 | 0 |
| 10/08/2012 | £ / R On 14 December 2012 | 14.20 | P | Foreign Exchange Future | 1.43486 | 1.36303 | 0 |
| 10/08/2012 | £ / R On 14 December 2012 | 13.70 | P | Foreign Exchange Future | 1.00277 | 0.93940 | 0 |
| 10/08/2012 | £ / R On 18 March 2013 | | | Foreign Exchange Future | 13.03530 | 13.13320 | 2,356 |
| 10/08/2012 | £ / R On 18 March 2013 | 13.70 | C | Foreign Exchange Future | 0.64439 | 0.70631 | 0 |
| 10/08/2012 | £ / R On 18 March 2013 | 13.53 | C | Foreign Exchange Future | 0.70711 | 0.77192 | 0 |
| 10/08/2012 | £ / R On 18 March 2013 | 13.90 | C | Foreign Exchange Future | 0.57630 | 0.63478 | 200 |
| 10/08/2012 | £ / R On 18 March 2013 | 14.40 | C | Foreign Exchange Future | 0.43107 | 0.48100 | 200 |
| 10/08/2012 | £ / R On 18 March 2013 | 14.40 | P | Foreign Exchange Future | 1.79577 | 1.74780 | 0 |
| 10/08/2012 | £ / R On 18 March 2013 | 13.90 | P | Foreign Exchange Future | 1.44100 | 1.40158 | 0 |
| 10/08/2012 | £ / R On 18 March 2013 | 13.53 | P | Foreign Exchange Future | 1.20181 | 1.16872 | 0 |
| 10/08/2012 | £ / R On 18 March 2013 | 13.70 | P | Foreign Exchange Future | 1.30909 | 1.27311 | 200 |
| 10/08/2012 | ¥ / R On 17 September 2012 | | | Foreign Exchange Future | 0.10390 | 0.10460 | 3,435 |
| 10/08/2012 | ¥ / R On 17 September 2012 | 0.11 | C | Foreign Exchange Future | 0.00070 | 0.00095 | 0 |
| 10/08/2012 | ¥ / R On 17 September 2012 | 0.11 | P | Foreign Exchange Future | 0.00680 | 0.00635 | 0 |
| 10/08/2012 | ¥ / R On 14 December 2012 | | | Foreign Exchange Future | 0.10520 | 0.10590 | 20,018 |
| 10/08/2012 | ¥ / R On 14 December 2012 | 0.11 | C | Foreign Exchange Future | 0.00307 | 0.00340 | 0 |
| 10/08/2012 | ¥ / R On 14 December 2012 | 0.11 | P | Foreign Exchange Future | 0.00787 | 0.00750 | 0 |
| 10/08/2012 | € / R On 17 September 2012 | | | Foreign Exchange Future | 10.00340 | 10.13100 | 25,553 |
| 10/08/2012 | € / R On 17 September 2012 | 9.45 | C | Foreign Exchange Future | 0.56706 | 0.69068 | 0 |
| 10/08/2012 | € / R On 17 September 2012 | 9.75 | C | Foreign Exchange Future | 0.31218 | 0.41573 | 0 |
| 10/08/2012 | € / R On 17 September 2012 | 9.90 | C | Foreign Exchange Future | 0.21122 | 0.29824 | 0 |
| 10/08/2012 | € / R On 17 September 2012 | 10.20 | C | Foreign Exchange Future | 0.08595 | 0.12595 | 0 |

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|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/08/2012 | € / R On 17 September 2012 | 11.20 | C | Foreign Exchange Future | 0.00397 | 0.00488 | 21,300 |
| 10/08/2012 | € / R On 17 September 2012 | 11.25 | C | Foreign Exchange Future | 0.00342 | 0.00421 | 15,360 |
| 10/08/2012 | € / R On 17 September 2012 | 11.25 | P | Foreign Exchange Future | 1.25002 | 1.12321 | 0 |
| 10/08/2012 | € / R On 17 September 2012 | 11.20 | P | Foreign Exchange Future | 1.20057 | 1.07388 | 0 |
| 10/08/2012 | € / R On 17 September 2012 | 10.20 | P | Foreign Exchange Future | 0.28255 | 0.19494 | 1,500 |
| 10/08/2012 | € / R On 17 September 2012 | 9.90 | P | Foreign Exchange Future | 0.10782 | 0.06724 | 33,360 |
| 10/08/2012 | € / R On 17 September 2012 | 9.75 | P | Foreign Exchange Future | 0.05878 | 0.03473 | 1,625 |
| 10/08/2012 | € / R On 17 September 2012 | 9.45 | P | Foreign Exchange Future | 0.01366 | 0.00968 | 10,200 |
| 10/08/2012 | € / R On 14 December 2012 | | | Foreign Exchange Future | 10.13230 | 10.26170 | 53,294 |
| 10/08/2012 | € / R On 14 December 2012 | 11.00 | C | Foreign Exchange Future | 0.10519 | 0.12521 | 100 |
| 10/08/2012 | € / R On 14 December 2012 | 11.10 | C | Foreign Exchange Future | 0.09400 | 0.11134 | 750 |
| 10/08/2012 | € / R On 14 December 2012 | 11.50 | C | Foreign Exchange Future | 0.06096 | 0.07130 | 100 |
| 10/08/2012 | € / R On 14 December 2012 | 10.30 | C | Foreign Exchange Future | 0.24994 | 0.30359 | 0 |
| 10/08/2012 | € / R On 14 December 2012 | 10.40 | C | Foreign Exchange Future | 0.21949 | 0.26666 | 0 |
| 10/08/2012 | € / R On 14 December 2012 | 10.82 | C | Foreign Exchange Future | 0.12976 | 0.15560 | 0 |
| 10/08/2012 | € / R On 14 December 2012 | 10.95 | C | Foreign Exchange Future | 0.11140 | 0.13290 | 0 |
| 10/08/2012 | € / R On 14 December 2012 | 9.50 | C | Foreign Exchange Future | 0.70235 | 0.81804 | 0 |
| 10/08/2012 | € / R On 14 December 2012 | 9.50 | P | Foreign Exchange Future | 0.07005 | 0.05634 | 5,690 |
| 10/08/2012 | € / R On 14 December 2012 | 10.95 | P | Foreign Exchange Future | 0.92910 | 0.82120 | 100 |
| 10/08/2012 | € / R On 14 December 2012 | 10.82 | P | Foreign Exchange Future | 0.81746 | 0.71390 | 0 |
| 10/08/2012 | € / R On 14 December 2012 | 10.40 | P | Foreign Exchange Future | 0.48719 | 0.40496 | 750 |
| 10/08/2012 | € / R On 14 December 2012 | 10.30 | P | Foreign Exchange Future | 0.41764 | 0.34189 | 375 |
| 10/08/2012 | € / R On 14 December 2012 | 11.50 | P | Foreign Exchange Future | 1.42866 | 1.30960 | 0 |
| 10/08/2012 | € / R On 14 December 2012 | 11.10 | P | Foreign Exchange Future | 1.06170 | 0.94964 | 0 |
| 10/08/2012 | € / R On 14 December 2012 | 11.00 | P | Foreign Exchange Future | 0.97289 | 0.86351 | 0 |
| 10/08/2012 | € / R On 18 March 2013 | | | Foreign Exchange Future | 10.26980 | 10.40070 | 75 |
| 10/08/2012 | € / R On 18 March 2013 | 10.97 | C | Foreign Exchange Future | 0.23116 | 0.26806 | 0 |
| 10/08/2012 | € / R On 18 March 2013 | 10.97 | P | Foreign Exchange Future | 0.93136 | 0.83736 | 0 |
| 10/08/2012 | € / R On 13 December 2013 | | | Foreign Exchange Future | 10.55840 | 10.68890 | 435 |
| 10/08/2012 | € / R On 13 December 2013 | 11.20 | C | Foreign Exchange Future | 0.49666 | 0.54271 | 0 |
| 10/08/2012 | € / R On 13 December 2013 | 11.20 | P | Foreign Exchange Future | 1.13826 | 1.05381 | 0 |
| 10/08/2012 | AU\$ / R On 17 September 2012 | | | Foreign Exchange Future | 8.54800 | 8.63100 | 7,949 |
| 10/08/2012 | AU\$ / R On 17 September 2012 | 8.42 | C | Foreign Exchange Future | 0.20447 | 0.26709 | 0 |

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|------------|------------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/08/2012 | AU\$ / R On 17 September 2012 | 8.42 | P | Foreign Exchange Future | 0.07647 | 0.05609 | 0 |
| 10/08/2012 | AU\$ / R On 14 December 2012 | | | Foreign Exchange Future | 8.57960 | 8.66400 | 10,094 |
| 10/08/2012 | AU\$ / R On 14 December 2012 | 8.46 | C | Foreign Exchange Future | 0.31122 | 0.36517 | 0 |
| 10/08/2012 | AU\$ / R On 14 December 2012 | 8.46 | P | Foreign Exchange Future | 0.19162 | 0.16117 | 0 |
| 10/08/2012 | AU\$ / R On 18 March 2013 | | | Foreign Exchange Future | 8.61440 | 8.69900 | 3,790 |
| 10/08/2012 | AU\$ / R On 18 March 2013 | 8.51 | C | Foreign Exchange Future | 0.38880 | 0.43818 | 0 |
| 10/08/2012 | AU\$ / R On 18 March 2013 | 8.51 | P | Foreign Exchange Future | 0.28440 | 0.24918 | 0 |
| 10/08/2012 | AU\$ / R On 14 December 2015 | | | Foreign Exchange Future | 8.68400 | 8.74930 | 0 |
| 10/08/2012 | CAD/ R On 17 September 2012 | | | Foreign Exchange Future | 8.18810 | 8.23300 | 0 |
| 10/08/2012 | CAD/ R On 17 September 2012 | 8.27 | C | Foreign Exchange Future | 0.08866 | 0.10917 | 0 |
| 10/08/2012 | CAD/ R On 17 September 2012 | 8.27 | P | Foreign Exchange Future | 0.17056 | 0.14617 | 0 |
| 10/08/2012 | CAD/ R On 14 December 2012 | | | Foreign Exchange Future | 8.26650 | 8.31260 | 0 |
| 10/08/2012 | CAD/ R On 14 December 2012 | 8.35 | C | Foreign Exchange Future | 0.20042 | 0.22211 | 0 |
| 10/08/2012 | CAD/ R On 14 December 2012 | 8.35 | P | Foreign Exchange Future | 0.28392 | 0.25951 | 0 |
| 10/08/2012 | CF CANDO CABE On 17 September 2012 | | | Can-Do Future | 0.28160 | 0.27720 | 11,120 |
| 10/08/2012 | CF CANDO CABF On 17 September 2012 | | | Can-Do Future | 0.01250 | 0.01910 | 7,100 |
| 10/08/2012 | CF CANDO CABG On 17 September 2012 | | | Can-Do Future | 0.24150 | 0.20830 | 14,700 |
| 10/08/2012 | CF CANDO CABH On 17 September 2012 | | | Can-Do Future | 0.02250 | 0.02960 | 8,000 |
| 10/08/2012 | CF CANDO CABI On 17 September 2012 | | | Can-Do Future | 0.26410 | 0.21990 | 12,800 |
| 10/08/2012 | CF CANDO CABJ On 17 September 2012 | | | Can-Do Future | 0.05460 | 0.07030 | 4,800 |
| 10/08/2012 | CF CANDO CABM On 14 December 2012 | | | Can-Do Future | 0.08570 | 0.09660 | 7,000 |
| 10/08/2012 | CHF / R On 17 September 2012 | | | Foreign Exchange Future | 8.33480 | 8.43630 | 25 |
| 10/08/2012 | CHF / R On 17 September 2012 | 8.91 | C | Foreign Exchange Future | 0.02099 | 0.03310 | 0 |
| 10/08/2012 | CHF / R On 17 September 2012 | 8.91 | P | Foreign Exchange Future | 0.59619 | 0.50680 | 0 |
| 10/08/2012 | CHF / R On 14 December 2012 | | | Foreign Exchange Future | 8.45040 | 8.55460 | 0 |
| 10/08/2012 | CHF / R On 14 December 2012 | 9.04 | C | Foreign Exchange Future | 0.14216 | 0.16844 | 0 |
| 10/08/2012 | CHF / R On 14 December 2012 | 9.04 | P | Foreign Exchange Future | 0.73176 | 0.65384 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|----------------|-----------|---------------------------------|---------------|
| 10/08/2012 | DAAU On 10 August 2012 | | | Any day expiry | 8.11340 | 8.15890 | 0 |
| 10/08/2012 | DAAU On 10 August 2012 | 8.14 | C | Any day expiry | 0.00000 | 0.05075 | 0 |
| 10/08/2012 | DAAU On 10 August 2012 | 8.15 | C | Any day expiry | 0.00000 | 0.04473 | 0 |
| 10/08/2012 | DAAU On 10 August 2012 | 8.16 | C | Any day expiry | 0.00000 | 0.04016 | 0 |
| 10/08/2012 | DAAU On 10 August 2012 | 8.16 | P | Any day expiry | 0.04660 | 0.04126 | 0 |
| 10/08/2012 | DAAU On 10 August 2012 | 8.15 | P | Any day expiry | 0.03660 | 0.03583 | 0 |
| 10/08/2012 | DAAU On 10 August 2012 | 8.14 | P | Any day expiry | 0.02660 | 0.03185 | 0 |
| 10/08/2012 | DAUS On 31 August 2012 | | | Any day expiry | 8.10340 | 8.17610 | 0 |
| 10/08/2012 | DAUS On 31 August 2012 | 7.40 | C | Any day expiry | 0.70500 | 0.77800 | 0 |
| 10/08/2012 | DAUS On 31 August 2012 | 7.72 | C | Any day expiry | 0.39800 | 0.46800 | 0 |
| 10/08/2012 | DAUS On 31 August 2012 | 8.25 | C | Any day expiry | 0.07000 | 0.09500 | 0 |
| 10/08/2012 | DAUS On 31 August 2012 | 8.51 | C | Any day expiry | 0.02500 | 0.03300 | 6,170 |
| 10/08/2012 | DAUS On 31 August 2012 | 8.51 | P | Any day expiry | 0.43200 | 0.36700 | 0 |
| 10/08/2012 | DAUS On 31 August 2012 | 8.25 | P | Any day expiry | 0.21700 | 0.16900 | 0 |
| 10/08/2012 | DAUS On 31 August 2012 | 7.72 | P | Any day expiry | 0.01500 | 0.01200 | 6,170 |
| 10/08/2012 | DAUS On 31 August 2012 | 7.40 | P | Any day expiry | 0.00200 | 0.00200 | 0 |
| 10/08/2012 | DAUS On 28 September 2012 | | | Any day expiry | 8.13450 | 8.20770 | 0 |
| 10/08/2012 | DAUS On 28 September 2012 | 8.25 | C | Any day expiry | 0.14500 | 0.18000 | 0 |
| 10/08/2012 | DAUS On 28 September 2012 | 8.51 | C | Any day expiry | 0.07900 | 0.10200 | 7,540 |
| 10/08/2012 | DAUS On 28 September 2012 | 7.40 | C | Any day expiry | 0.74600 | 0.81600 | 0 |
| 10/08/2012 | DAUS On 28 September 2012 | 7.72 | C | Any day expiry | 0.45700 | 0.52200 | 0 |
| 10/08/2012 | DAUS On 28 September 2012 | 7.72 | P | Any day expiry | 0.04300 | 0.03400 | 7,540 |
| 10/08/2012 | DAUS On 28 September 2012 | 7.40 | P | Any day expiry | 0.01200 | 0.00800 | 0 |
| 10/08/2012 | DAUS On 28 September 2012 | 8.51 | P | Any day expiry | 0.45500 | 0.40400 | 0 |
| 10/08/2012 | DAUS On 28 September 2012 | 8.25 | P | Any day expiry | 0.26100 | 0.22200 | 0 |
| 10/08/2012 | DAUS On 31 October 2012 | | | Any day expiry | 8.17020 | 8.24380 | 0 |
| 10/08/2012 | DAUS On 31 October 2012 | 7.72 | C | Any day expiry | 0.52000 | 0.58200 | 0 |
| 10/08/2012 | DAUS On 31 October 2012 | 8.25 | C | Any day expiry | 0.21900 | 0.25500 | 0 |
| 10/08/2012 | DAUS On 31 October 2012 | 8.51 | C | Any day expiry | 0.14300 | 0.17000 | 8,220 |
| 10/08/2012 | DAUS On 31 October 2012 | 7.40 | C | Any day expiry | 0.79400 | 0.86300 | 0 |
| 10/08/2012 | DAUS On 31 October 2012 | 7.40 | P | Any day expiry | 0.02400 | 0.01900 | 0 |
| 10/08/2012 | DAUS On 31 October 2012 | 8.51 | P | Any day expiry | 0.48300 | 0.43600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|-----------------------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------------|
| 10/08/2012 | DAUS On 31 October 2012 | 8.25 | P | Any day expiry | 0.29900 | 0.26100 | 0 |
| 10/08/2012 | DAUS On 31 October 2012 | 7.72 | P | Any day expiry | 0.07000 | 0.05800 | 8,220 |
| 10/08/2012 | DAUS On 30 November 2012 | | | Any day expiry | 8.20210 | 8.27620 | 0 |
| 10/08/2012 | DAUS On 30 November 2012 | 7.72 | C | Any day expiry | 0.57500 | 0.63500 | 0 |
| 10/08/2012 | DAUS On 30 November 2012 | 8.51 | C | Any day expiry | 0.19700 | 0.22600 | 8,440 |
| 10/08/2012 | DAUS On 30 November 2012 | 8.51 | P | Any day expiry | 0.50500 | 0.46000 | 0 |
| 10/08/2012 | DAUS On 30 November 2012 | 7.72 | P | Any day expiry | 0.09300 | 0.07900 | 8,440 |
| 10/08/2012 | DAUS On 27 December 2012 | | | Any day expiry | 8.23080 | 8.30540 | 0 |
| 10/08/2012 | DAUS On 27 December 2012 | 8.51 | C | Any day expiry | 0.24100 | 0.27200 | 7,530 |
| 10/08/2012 | DAUS On 27 December 2012 | 7.72 | C | Any day expiry | 0.62100 | 0.68100 | 0 |
| 10/08/2012 | DAUS On 27 December 2012 | 7.72 | P | Any day expiry | 0.11000 | 0.09600 | 7,530 |
| 10/08/2012 | DAUS On 27 December 2012 | 8.51 | P | Any day expiry | 0.52000 | 0.47700 | 0 |
| 10/08/2012 | NZ\$ / R On 17 September 2012 | | | Foreign Exchange Future | 6.58880 | 6.66480 | 0 |
| 10/08/2012 | NZ\$ / R On 17 September 2012 | 6.59 | C | Foreign Exchange Future | 0.09295 | 0.13757 | 0 |
| 10/08/2012 | NZ\$ / R On 17 September 2012 | 6.59 | P | Foreign Exchange Future | 0.09415 | 0.06277 | 0 |
| 10/08/2012 | NZ\$ / R On 14 December 2012 | | | Foreign Exchange Future | 6.64040 | 6.71520 | 0 |
| 10/08/2012 | NZ\$ / R On 14 December 2012 | 6.63 | C | Foreign Exchange Future | 0.19268 | 0.23723 | 0 |
| 10/08/2012 | NZ\$ / R On 14 December 2012 | 6.63 | P | Foreign Exchange Future | 0.18228 | 0.15203 | 0 |
| 10/08/2012 | YUAN/R On 17 September 2012 | | | Foreign Exchange Future | 1.27390 | 1.28440 | 0 |
| 10/08/2012 | YUAN/R On 17 September 2012 | 1.33 | C | Foreign Exchange Future | 0.00809 | 0.01112 | 0 |
| 10/08/2012 | YUAN/R On 17 September 2012 | 1.33 | P | Foreign Exchange Future | 0.06419 | 0.05672 | 0 |
| 10/08/2012 | YUAN/R On 14 December 2012 | | | Foreign Exchange Future | 1.28220 | 1.29290 | 0 |
| 10/08/2012 | YUAN/R On 14 December 2012 | 1.34 | C | Foreign Exchange Future | 0.02875 | 0.03276 | 0 |
| 10/08/2012 | YUAN/R On 14 December 2012 | 1.34 | P | Foreign Exchange Future | 0.08655 | 0.07986 | 0 |
| Future Open Interest | | | | | | | 564,520.00 |
| Option Open Interest | | | | | | | 565,401.00 |
| Grand Total | | | | | | | 1,129,921.00 |