



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Monthly Statistics

From: 13/09/2012 To: 13/09/2012

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/09/2012 | \$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 8.36550   | 8.38570                         | 195,534       |
| 13/09/2012 | \$ / R On 17 September 2012 | 7.15   | C            | Foreign Exchange Future | 1.21550   | 1.23570                         | 16,000        |
| 13/09/2012 | \$ / R On 17 September 2012 | 7.30   | C            | Foreign Exchange Future | 1.06550   | 1.08570                         | 37,000        |
| 13/09/2012 | \$ / R On 17 September 2012 | 7.40   | C            | Foreign Exchange Future | 0.96550   | 0.98570                         | 0             |
| 13/09/2012 | \$ / R On 17 September 2012 | 9.30   | C            | Foreign Exchange Future | 0.00001   | 0.00004                         | 250           |
| 13/09/2012 | \$ / R On 17 September 2012 | 9.00   | C            | Foreign Exchange Future | 0.00011   | 0.00023                         | 3,000         |
| 13/09/2012 | \$ / R On 17 September 2012 | 9.10   | C            | Foreign Exchange Future | 0.00005   | 0.00012                         | 24,360        |
| 13/09/2012 | \$ / R On 17 September 2012 | 9.20   | C            | Foreign Exchange Future | 0.00003   | 0.00007                         | 7,400         |
| 13/09/2012 | \$ / R On 17 September 2012 | 8.60   | C            | Foreign Exchange Future | 0.00466   | 0.00777                         | 2,000         |
| 13/09/2012 | \$ / R On 17 September 2012 | 8.75   | C            | Foreign Exchange Future | 0.00086   | 0.00164                         | 25,100        |
| 13/09/2012 | \$ / R On 17 September 2012 | 8.80   | C            | Foreign Exchange Future | 0.00054   | 0.00097                         | 250           |
| 13/09/2012 | \$ / R On 17 September 2012 | 8.41   | C            | Foreign Exchange Future | 0.03430   | 0.00000                         | 0             |
| 13/09/2012 | \$ / R On 17 September 2012 | 8.50   | C            | Foreign Exchange Future | 0.01385   | 0.02073                         | 2,000         |
| 13/09/2012 | \$ / R On 17 September 2012 | 8.55   | C            | Foreign Exchange Future | 0.00809   | 0.01280                         | 0             |
| 13/09/2012 | \$ / R On 17 September 2012 | 8.26   | C            | Foreign Exchange Future | 0.12283   | 0.14336                         | 300           |
| 13/09/2012 | \$ / R On 17 September 2012 | 8.32   | C            | Foreign Exchange Future | 0.07798   | 0.00000                         | 5,000         |
| 13/09/2012 | \$ / R On 17 September 2012 | 8.40   | C            | Foreign Exchange Future | 0.03769   | 0.05036                         | 3,000         |
| 13/09/2012 | \$ / R On 17 September 2012 | 8.14   | C            | Foreign Exchange Future | 0.22978   | 0.25011                         | 0             |
| 13/09/2012 | \$ / R On 17 September 2012 | 8.20   | C            | Foreign Exchange Future | 0.17429   | 0.19478                         | 0             |
| 13/09/2012 | \$ / R On 17 September 2012 | 8.25   | C            | Foreign Exchange Future | 0.13102   | 0.15157                         | 0             |
| 13/09/2012 | \$ / R On 17 September 2012 | 7.90   | C            | Foreign Exchange Future | 0.46567   | 0.48587                         | 0             |
| 13/09/2012 | \$ / R On 17 September 2012 | 8.00   | C            | Foreign Exchange Future | 0.36623   | 0.38637                         | 0             |
| 13/09/2012 | \$ / R On 17 September 2012 | 8.10   | C            | Foreign Exchange Future | 0.26811   | 0.28835                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/09/2012 | \$ / R On 17 September 2012 | 7.50   | C            | Foreign Exchange Future | 0.86550   | 0.88570                         | 0             |
| 13/09/2012 | \$ / R On 17 September 2012 | 7.75   | C            | Foreign Exchange Future | 0.61551   | 0.63572                         | 0             |
| 13/09/2012 | \$ / R On 17 September 2012 | 7.70   | C            | Foreign Exchange Future | 0.66551   | 0.68571                         | 0             |
| 13/09/2012 | \$ / R On 17 September 2012 | 7.70   | P            | Foreign Exchange Future | 0.00001   | 0.00001                         | 2,500         |
| 13/09/2012 | \$ / R On 17 September 2012 | 7.75   | P            | Foreign Exchange Future | 0.00001   | 0.00002                         | 44,100        |
| 13/09/2012 | \$ / R On 17 September 2012 | 7.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 246           |
| 13/09/2012 | \$ / R On 17 September 2012 | 8.10   | P            | Foreign Exchange Future | 0.00261   | 0.00265                         | 2,000         |
| 13/09/2012 | \$ / R On 17 September 2012 | 8.00   | P            | Foreign Exchange Future | 0.00073   | 0.00067                         | 7,525         |
| 13/09/2012 | \$ / R On 17 September 2012 | 7.90   | P            | Foreign Exchange Future | 0.00017   | 0.00017                         | 20,360        |
| 13/09/2012 | \$ / R On 17 September 2012 | 8.25   | P            | Foreign Exchange Future | 0.01552   | 0.01587                         | 0             |
| 13/09/2012 | \$ / R On 17 September 2012 | 8.20   | P            | Foreign Exchange Future | 0.00879   | 0.00908                         | 200           |
| 13/09/2012 | \$ / R On 17 September 2012 | 8.14   | P            | Foreign Exchange Future | 0.00428   | 0.00441                         | 0             |
| 13/09/2012 | \$ / R On 17 September 2012 | 8.40   | P            | Foreign Exchange Future | 0.07219   | 0.06466                         | 3,000         |
| 13/09/2012 | \$ / R On 17 September 2012 | 8.32   | P            | Foreign Exchange Future | 0.03248   | 0.00000                         | 0             |
| 13/09/2012 | \$ / R On 17 September 2012 | 8.26   | P            | Foreign Exchange Future | 0.01733   | 0.01766                         | 0             |
| 13/09/2012 | \$ / R On 17 September 2012 | 8.55   | P            | Foreign Exchange Future | 0.19259   | 0.17710                         | 0             |
| 13/09/2012 | \$ / R On 17 September 2012 | 8.50   | P            | Foreign Exchange Future | 0.14835   | 0.13503                         | 0             |
| 13/09/2012 | \$ / R On 17 September 2012 | 8.41   | P            | Foreign Exchange Future | 0.07880   | 0.00000                         | 5,000         |
| 13/09/2012 | \$ / R On 17 September 2012 | 8.80   | P            | Foreign Exchange Future | 0.43504   | 0.41527                         | 1,500         |
| 13/09/2012 | \$ / R On 17 September 2012 | 8.75   | P            | Foreign Exchange Future | 0.38536   | 0.36594                         | 0             |
| 13/09/2012 | \$ / R On 17 September 2012 | 8.60   | P            | Foreign Exchange Future | 0.23916   | 0.22207                         | 4,000         |
| 13/09/2012 | \$ / R On 17 September 2012 | 9.20   | P            | Foreign Exchange Future | 0.83453   | 0.81437                         | 0             |
| 13/09/2012 | \$ / R On 17 September 2012 | 9.10   | P            | Foreign Exchange Future | 0.73455   | 0.71442                         | 0             |
| 13/09/2012 | \$ / R On 17 September 2012 | 9.00   | P            | Foreign Exchange Future | 0.63461   | 0.61453                         | 0             |
| 13/09/2012 | \$ / R On 17 September 2012 | 9.30   | P            | Foreign Exchange Future | 0.93451   | 0.91434                         | 0             |
| 13/09/2012 | \$ / R On 17 September 2012 | 7.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 8,000         |
| 13/09/2012 | \$ / R On 17 September 2012 | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 13/09/2012 | \$ / R On 17 September 2012 | 7.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 9,200         |
| 13/09/2012 | \$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 8.44120   | 8.46110                         | 125,728       |
| 13/09/2012 | \$ / R On 14 December 2012  | 9.50   | C            | Foreign Exchange Future | 0.06683   | 0.05896                         | 300           |
| 13/09/2012 | \$ / R On 14 December 2012  | 10.40  | C            | Foreign Exchange Future | 0.02642   | 0.02149                         | 0             |
| 13/09/2012 | \$ / R On 14 December 2012  | 11.10  | C            | Foreign Exchange Future | 0.01330   | 0.01014                         | 0             |
| 13/09/2012 | \$ / R On 14 December 2012  | 9.10   | C            | Foreign Exchange Future | 0.11003   | 0.10102                         | 540           |
| 13/09/2012 | \$ / R On 14 December 2012  | 9.23   | C            | Foreign Exchange Future | 0.09298   | 0.08425                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/09/2012 | \$ / R On 14 December 2012 | 9.25   | C            | Foreign Exchange Future | 0.09065   | 0.08198                         | 6,250         |
| 13/09/2012 | \$ / R On 14 December 2012 | 8.80   | C            | Foreign Exchange Future | 0.16599   | 0.15719                         | 0             |
| 13/09/2012 | \$ / R On 14 December 2012 | 9.00   | C            | Foreign Exchange Future | 0.12574   | 0.11663                         | 27,500        |
| 13/09/2012 | \$ / R On 14 December 2012 | 9.01   | C            | Foreign Exchange Future | 0.12405   | 0.11495                         | 500           |
| 13/09/2012 | \$ / R On 14 December 2012 | 8.50   | C            | Foreign Exchange Future | 0.25696   | 0.25066                         | 0             |
| 13/09/2012 | \$ / R On 14 December 2012 | 8.60   | C            | Foreign Exchange Future | 0.22199   | 0.21451                         | 6,000         |
| 13/09/2012 | \$ / R On 14 December 2012 | 8.70   | C            | Foreign Exchange Future | 0.19186   | 0.18357                         | 43,500        |
| 13/09/2012 | \$ / R On 14 December 2012 | 8.25   | C            | Foreign Exchange Future | 0.37162   | 0.37011                         | 0             |
| 13/09/2012 | \$ / R On 14 December 2012 | 8.30   | C            | Foreign Exchange Future | 0.34550   | 0.34283                         | 3,000         |
| 13/09/2012 | \$ / R On 14 December 2012 | 8.35   | C            | Foreign Exchange Future | 0.32096   | 0.31723                         | 0             |
| 13/09/2012 | \$ / R On 14 December 2012 | 8.00   | C            | Foreign Exchange Future | 0.53585   | 0.54034                         | 300           |
| 13/09/2012 | \$ / R On 14 December 2012 | 8.05   | C            | Foreign Exchange Future | 0.49964   | 0.50290                         | 0             |
| 13/09/2012 | \$ / R On 14 December 2012 | 8.10   | C            | Foreign Exchange Future | 0.46479   | 0.46685                         | 0             |
| 13/09/2012 | \$ / R On 14 December 2012 | 7.95   | C            | Foreign Exchange Future | 0.57336   | 0.57908                         | 0             |
| 13/09/2012 | \$ / R On 14 December 2012 | 7.80   | C            | Foreign Exchange Future | 0.69313   | 0.70242                         | 0             |
| 13/09/2012 | \$ / R On 14 December 2012 | 7.80   | P            | Foreign Exchange Future | 0.05193   | 0.04132                         | 43,500        |
| 13/09/2012 | \$ / R On 14 December 2012 | 7.95   | P            | Foreign Exchange Future | 0.08216   | 0.06798                         | 15,000        |
| 13/09/2012 | \$ / R On 14 December 2012 | 8.10   | P            | Foreign Exchange Future | 0.12359   | 0.10575                         | 3,000         |
| 13/09/2012 | \$ / R On 14 December 2012 | 8.05   | P            | Foreign Exchange Future | 0.10844   | 0.09180                         | 20,000        |
| 13/09/2012 | \$ / R On 14 December 2012 | 8.00   | P            | Foreign Exchange Future | 0.09465   | 0.07924                         | 12,540        |
| 13/09/2012 | \$ / R On 14 December 2012 | 8.35   | P            | Foreign Exchange Future | 0.22976   | 0.20613                         | 600           |
| 13/09/2012 | \$ / R On 14 December 2012 | 8.30   | P            | Foreign Exchange Future | 0.20430   | 0.18173                         | 6,000         |
| 13/09/2012 | \$ / R On 14 December 2012 | 8.25   | P            | Foreign Exchange Future | 0.18042   | 0.15901                         | 2,500         |
| 13/09/2012 | \$ / R On 14 December 2012 | 8.70   | P            | Foreign Exchange Future | 0.45066   | 0.42247                         | 0             |
| 13/09/2012 | \$ / R On 14 December 2012 | 8.60   | P            | Foreign Exchange Future | 0.38079   | 0.35341                         | 0             |
| 13/09/2012 | \$ / R On 14 December 2012 | 8.50   | P            | Foreign Exchange Future | 0.31576   | 0.28956                         | 4,750         |
| 13/09/2012 | \$ / R On 14 December 2012 | 9.01   | P            | Foreign Exchange Future | 0.69285   | 0.66385                         | 0             |
| 13/09/2012 | \$ / R On 14 December 2012 | 9.00   | P            | Foreign Exchange Future | 0.68454   | 0.65553                         | 400           |
| 13/09/2012 | \$ / R On 14 December 2012 | 8.80   | P            | Foreign Exchange Future | 0.52479   | 0.49609                         | 300           |
| 13/09/2012 | \$ / R On 14 December 2012 | 9.25   | P            | Foreign Exchange Future | 0.89945   | 0.87088                         | 0             |
| 13/09/2012 | \$ / R On 14 December 2012 | 9.23   | P            | Foreign Exchange Future | 0.88178   | 0.85315                         | 0             |
| 13/09/2012 | \$ / R On 14 December 2012 | 9.10   | P            | Foreign Exchange Future | 0.76883   | 0.73992                         | 0             |
| 13/09/2012 | \$ / R On 14 December 2012 | 11.10  | P            | Foreign Exchange Future | 2.67210   | 2.64904                         | 0             |
| 13/09/2012 | \$ / R On 14 December 2012 | 10.40  | P            | Foreign Exchange Future | 1.98522   | 1.96039                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/09/2012 | \$ / R On 14 December 2012 | 9.50   | P            | Foreign Exchange Future | 1.12563   | 1.09786                         | 0             |
| 13/09/2012 | \$ / R On 18 March 2013    |        |              | Foreign Exchange Future | 8.56720   | 8.58800                         | 25,609        |
| 13/09/2012 | \$ / R On 18 March 2013    | 10.55  | C            | Foreign Exchange Future | 0.08948   | 0.07929                         | 250           |
| 13/09/2012 | \$ / R On 18 March 2013    | 10.85  | C            | Foreign Exchange Future | 0.07532   | 0.06555                         | 250           |
| 13/09/2012 | \$ / R On 18 March 2013    | 9.35   | C            | Foreign Exchange Future | 0.20886   | 0.00000                         | 200           |
| 13/09/2012 | \$ / R On 18 March 2013    | 9.55   | C            | Foreign Exchange Future | 0.17799   | 0.16644                         | 500           |
| 13/09/2012 | \$ / R On 18 March 2013    | 10.20  | C            | Foreign Exchange Future | 0.11171   | 0.10089                         | 500           |
| 13/09/2012 | \$ / R On 18 March 2013    | 8.75   | C            | Foreign Exchange Future | 0.35129   | 0.00000                         | 0             |
| 13/09/2012 | \$ / R On 18 March 2013    | 8.85   | C            | Foreign Exchange Future | 0.32064   | 0.00000                         | 200           |
| 13/09/2012 | \$ / R On 18 March 2013    | 9.10   | C            | Foreign Exchange Future | 0.25709   | 0.24594                         | 10,000        |
| 13/09/2012 | \$ / R On 18 March 2013    | 8.10   | C            | Foreign Exchange Future | 0.65016   | 0.64953                         | 0             |
| 13/09/2012 | \$ / R On 18 March 2013    | 8.00   | C            | Foreign Exchange Future | 0.71910   | 0.71917                         | 0             |
| 13/09/2012 | \$ / R On 18 March 2013    | 8.00   | P            | Foreign Exchange Future | 0.15190   | 0.13117                         | 10,000        |
| 13/09/2012 | \$ / R On 18 March 2013    | 8.10   | P            | Foreign Exchange Future | 0.18296   | 0.16153                         | 180           |
| 13/09/2012 | \$ / R On 18 March 2013    | 9.10   | P            | Foreign Exchange Future | 0.78989   | 0.75794                         | 0             |
| 13/09/2012 | \$ / R On 18 March 2013    | 8.85   | P            | Foreign Exchange Future | 0.60344   | 0.00000                         | 0             |
| 13/09/2012 | \$ / R On 18 March 2013    | 8.75   | P            | Foreign Exchange Future | 0.53409   | 0.00000                         | 200           |
| 13/09/2012 | \$ / R On 18 March 2013    | 10.20  | P            | Foreign Exchange Future | 1.74451   | 1.71289                         | 0             |
| 13/09/2012 | \$ / R On 18 March 2013    | 9.55   | P            | Foreign Exchange Future | 1.16079   | 1.12844                         | 0             |
| 13/09/2012 | \$ / R On 18 March 2013    | 9.35   | P            | Foreign Exchange Future | 0.99166   | 0.00000                         | 0             |
| 13/09/2012 | \$ / R On 18 March 2013    | 10.85  | P            | Foreign Exchange Future | 2.35812   | 2.32755                         | 0             |
| 13/09/2012 | \$ / R On 18 March 2013    | 10.55  | P            | Foreign Exchange Future | 2.07228   | 2.04129                         | 0             |
| 13/09/2012 | \$ / R On 14 June 2013     |        |              | Foreign Exchange Future | 8.66550   | 8.68250                         | 7,332         |
| 13/09/2012 | \$ / R On 14 June 2013     | 8.76   | C            | Foreign Exchange Future | 0.48368   | 0.47372                         | 0             |
| 13/09/2012 | \$ / R On 14 June 2013     | 8.74   | C            | Foreign Exchange Future | 0.49084   | 0.48096                         | 0             |
| 13/09/2012 | \$ / R On 14 June 2013     | 8.75   | C            | Foreign Exchange Future | 0.48725   | 0.47733                         | 0             |
| 13/09/2012 | \$ / R On 14 June 2013     | 8.75   | P            | Foreign Exchange Future | 0.57175   | 0.54483                         | 0             |
| 13/09/2012 | \$ / R On 14 June 2013     | 8.74   | P            | Foreign Exchange Future | 0.56534   | 0.53846                         | 0             |
| 13/09/2012 | \$ / R On 14 June 2013     | 8.76   | P            | Foreign Exchange Future | 0.57818   | 0.55122                         | 0             |
| 13/09/2012 | \$ / R On 13 December 2013 |        |              | Foreign Exchange Future | 8.80980   | 8.82050                         | 542           |
| 13/09/2012 | \$ / R On 13 December 2013 | 9.00   | C            | Foreign Exchange Future | 0.63964   | 0.61787                         | 0             |
| 13/09/2012 | \$ / R On 13 December 2013 | 8.00   | C            | Foreign Exchange Future | 1.09077   | 1.07328                         | 0             |
| 13/09/2012 | \$ / R On 13 December 2013 | 8.00   | P            | Foreign Exchange Future | 0.28097   | 0.25278                         | 0             |
| 13/09/2012 | \$ / R On 13 December 2013 | 9.00   | P            | Foreign Exchange Future | 0.82984   | 0.79737                         | 0             |

| Date       | Contract Details                 | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/09/2012 | \$ / R On 12 December 2014       |        |              | Foreign Exchange Future | 8.96680   | 8.96730                         | 0             |
| 13/09/2012 | \$ / R On 12 December 2014       | 8.00   | C            | Foreign Exchange Future | 1.39609   | 1.36966                         | 200           |
| 13/09/2012 | \$ / R On 12 December 2014       | 8.00   | P            | Foreign Exchange Future | 0.42929   | 0.40236                         | 0             |
| 13/09/2012 | \$ / R On 14 December 2015       |        |              | Foreign Exchange Future | 9.61260   | 9.56830                         | 0             |
| 13/09/2012 | \$ / R MAXI On 17 September 2012 |        |              | Foreign Exchange Future | 8.36550   | 8.38570                         | 391           |
| 13/09/2012 | \$ / R MAXI On 17 September 2012 | 8.49   | C            | Foreign Exchange Future | 0.01538   | 0.02277                         | 0             |
| 13/09/2012 | \$ / R MAXI On 17 September 2012 | 8.60   | C            | Foreign Exchange Future | 0.00466   | 0.00777                         | 60            |
| 13/09/2012 | \$ / R MAXI On 17 September 2012 | 8.60   | P            | Foreign Exchange Future | 0.23916   | 0.22207                         | 0             |
| 13/09/2012 | \$ / R MAXI On 17 September 2012 | 8.49   | P            | Foreign Exchange Future | 0.13988   | 0.12707                         | 0             |
| 13/09/2012 | \$ / R MAXI On 14 December 2012  |        |              | Foreign Exchange Future | 8.44120   | 8.46110                         | 1,388         |
| 13/09/2012 | \$ / R MAXI On 14 December 2012  | 8.30   | C            | Foreign Exchange Future | 0.34725   | 0.34452                         | 158           |
| 13/09/2012 | \$ / R MAXI On 14 December 2012  | 8.59   | C            | Foreign Exchange Future | 0.22526   | 0.21788                         | 0             |
| 13/09/2012 | \$ / R MAXI On 14 December 2012  | 8.59   | P            | Foreign Exchange Future | 0.37406   | 0.34678                         | 0             |
| 13/09/2012 | \$ / R MAXI On 14 December 2012  | 8.30   | P            | Foreign Exchange Future | 0.20605   | 0.18342                         | 0             |
| 13/09/2012 | \$ / R MAXI On 18 March 2013     |        |              | Foreign Exchange Future | 8.56720   | 8.58800                         | 15            |
| 13/09/2012 | \$ / R MAXI On 18 March 2013     | 8.69   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 13/09/2012 | \$ / R MAXI On 18 March 2013     | 8.69   | P            | Foreign Exchange Future | 0.12280   | 0.10200                         | 0             |
| 13/09/2012 | \$ / R MAXI On 14 June 2013      |        |              | Foreign Exchange Future | 8.70340   | 8.70340                         | 0             |
| 13/09/2012 | \$ / R MAXI On 14 June 2013      | 8.75   | C            | Foreign Exchange Future | 0.50871   | 0.50538                         | 0             |
| 13/09/2012 | \$ / R MAXI On 14 June 2013      | 8.76   | C            | Foreign Exchange Future | 0.50503   | 0.50172                         | 0             |
| 13/09/2012 | \$ / R MAXI On 14 June 2013      | 8.74   | C            | Foreign Exchange Future | 0.51241   | 0.50908                         | 0             |
| 13/09/2012 | \$ / R MAXI On 14 June 2013      | 8.74   | P            | Foreign Exchange Future | 0.54901   | 0.54568                         | 0             |
| 13/09/2012 | \$ / R MAXI On 14 June 2013      | 8.76   | P            | Foreign Exchange Future | 0.56163   | 0.55832                         | 0             |
| 13/09/2012 | \$ / R MAXI On 14 June 2013      | 8.75   | P            | Foreign Exchange Future | 0.55531   | 0.55198                         | 0             |
| 13/09/2012 | £ / R On 17 September 2012       |        |              | Foreign Exchange Future | 13.47600  | 13.49810                        | 9,612         |
| 13/09/2012 | £ / R On 17 September 2012       | 11.35  | C            | Foreign Exchange Future | 2.12600   | 2.14810                         | 0             |
| 13/09/2012 | £ / R On 17 September 2012       | 12.15  | C            | Foreign Exchange Future | 1.32600   | 1.34810                         | 0             |
| 13/09/2012 | £ / R On 17 September 2012       | 13.85  | C            | Foreign Exchange Future | 0.00586   | 0.00643                         | 14,400        |
| 13/09/2012 | £ / R On 17 September 2012       | 13.45  | C            | Foreign Exchange Future | 0.08767   | 0.10064                         | 24,000        |
| 13/09/2012 | £ / R On 17 September 2012       | 13.45  | P            | Foreign Exchange Future | 0.06167   | 0.05254                         | 0             |
| 13/09/2012 | £ / R On 17 September 2012       | 13.85  | P            | Foreign Exchange Future | 0.37986   | 0.35833                         | 0             |
| 13/09/2012 | £ / R On 17 September 2012       | 12.15  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 38,400        |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/09/2012 | £ / R On 17 September 2012 | 11.35  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 6,000         |
| 13/09/2012 | £ / R On 14 December 2012  |        |              | Foreign Exchange Future | 13.59320  | 13.61460                        | 4,171         |
| 13/09/2012 | £ / R On 14 December 2012  | 14.20  | C            | Foreign Exchange Future | 0.18611   | 0.17931                         | 100           |
| 13/09/2012 | £ / R On 14 December 2012  | 13.55  | C            | Foreign Exchange Future | 0.38938   | 0.38865                         | 0             |
| 13/09/2012 | £ / R On 14 December 2012  | 13.70  | C            | Foreign Exchange Future | 0.32761   | 0.32463                         | 100           |
| 13/09/2012 | £ / R On 14 December 2012  | 13.95  | C            | Foreign Exchange Future | 0.24677   | 0.24136                         | 11,100        |
| 13/09/2012 | £ / R On 14 December 2012  | 13.37  | C            | Foreign Exchange Future | 0.48024   | 0.48326                         | 0             |
| 13/09/2012 | £ / R On 14 December 2012  | 12.25  | C            | Foreign Exchange Future | 1.36164   | 1.38190                         | 0             |
| 13/09/2012 | £ / R On 14 December 2012  | 12.25  | P            | Foreign Exchange Future | 0.01844   | 0.01730                         | 11,100        |
| 13/09/2012 | £ / R On 14 December 2012  | 13.37  | P            | Foreign Exchange Future | 0.25704   | 0.23866                         | 0             |
| 13/09/2012 | £ / R On 14 December 2012  | 13.95  | P            | Foreign Exchange Future | 0.60357   | 0.57676                         | 0             |
| 13/09/2012 | £ / R On 14 December 2012  | 13.70  | P            | Foreign Exchange Future | 0.43441   | 0.41003                         | 0             |
| 13/09/2012 | £ / R On 14 December 2012  | 13.55  | P            | Foreign Exchange Future | 0.34618   | 0.32405                         | 100           |
| 13/09/2012 | £ / R On 14 December 2012  | 14.20  | P            | Foreign Exchange Future | 0.79291   | 0.76471                         | 0             |
| 13/09/2012 | £ / R On 18 March 2013     |        |              | Foreign Exchange Future | 13.79040  | 13.81250                        | 2,825         |
| 13/09/2012 | £ / R On 18 March 2013     | 13.90  | C            | Foreign Exchange Future | 0.85531   | 0.83564                         | 200           |
| 13/09/2012 | £ / R On 18 March 2013     | 14.40  | C            | Foreign Exchange Future | 0.65230   | 0.63121                         | 200           |
| 13/09/2012 | £ / R On 18 March 2013     | 13.70  | C            | Foreign Exchange Future | 0.94841   | 0.92976                         | 0             |
| 13/09/2012 | £ / R On 18 March 2013     | 13.53  | C            | Foreign Exchange Future | 1.03309   | 1.01550                         | 0             |
| 13/09/2012 | £ / R On 18 March 2013     | 13.53  | P            | Foreign Exchange Future | 0.77269   | 0.73300                         | 0             |
| 13/09/2012 | £ / R On 18 March 2013     | 13.70  | P            | Foreign Exchange Future | 0.85801   | 0.81726                         | 200           |
| 13/09/2012 | £ / R On 18 March 2013     | 14.40  | P            | Foreign Exchange Future | 1.26190   | 1.21871                         | 0             |
| 13/09/2012 | £ / R On 18 March 2013     | 13.90  | P            | Foreign Exchange Future | 0.96491   | 0.92314                         | 0             |
| 13/09/2012 | ¥ / R On 17 September 2012 |        |              | Foreign Exchange Future | 0.10800   | 0.10770                         | 3,280         |
| 13/09/2012 | ¥ / R On 17 September 2012 | 0.11   | C            | Foreign Exchange Future | 0.00011   | 0.00012                         | 0             |
| 13/09/2012 | ¥ / R On 17 September 2012 | 0.11   | P            | Foreign Exchange Future | 0.00211   | 0.00242                         | 0             |
| 13/09/2012 | ¥ / R On 14 December 2012  |        |              | Foreign Exchange Future | 0.10910   | 0.10870                         | 20,171        |
| 13/09/2012 | ¥ / R On 14 December 2012  | 0.11   | C            | Foreign Exchange Future | 0.00356   | 0.00321                         | 0             |
| 13/09/2012 | ¥ / R On 14 December 2012  | 0.11   | P            | Foreign Exchange Future | 0.00446   | 0.00451                         | 0             |
| 13/09/2012 | € / R On 17 September 2012 |        |              | Foreign Exchange Future | 10.79580  | 10.80980                        | 22,958        |
| 13/09/2012 | € / R On 17 September 2012 | 9.45   | C            | Foreign Exchange Future | 1.34580   | 1.35980                         | 0             |
| 13/09/2012 | € / R On 17 September 2012 | 9.75   | C            | Foreign Exchange Future | 1.04580   | 1.05980                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/09/2012 | € / R On 17 September 2012 | 9.90   | C            | Foreign Exchange Future | 0.89580   | 0.90980                         | 0             |
| 13/09/2012 | € / R On 17 September 2012 | 11.25  | C            | Foreign Exchange Future | 0.00207   | 0.00181                         | 15,360        |
| 13/09/2012 | € / R On 17 September 2012 | 10.20  | C            | Foreign Exchange Future | 0.59617   | 0.60994                         | 0             |
| 13/09/2012 | € / R On 17 September 2012 | 10.55  | C            | Foreign Exchange Future | 0.25359   | 0.26464                         | 0             |
| 13/09/2012 | € / R On 17 September 2012 | 11.20  | C            | Foreign Exchange Future | 0.00286   | 0.00252                         | 21,300        |
| 13/09/2012 | € / R On 17 September 2012 | 11.20  | P            | Foreign Exchange Future | 0.40706   | 0.39272                         | 0             |
| 13/09/2012 | € / R On 17 September 2012 | 10.55  | P            | Foreign Exchange Future | 0.00779   | 0.00484                         | 0             |
| 13/09/2012 | € / R On 17 September 2012 | 10.20  | P            | Foreign Exchange Future | 0.00037   | 0.00014                         | 1,500         |
| 13/09/2012 | € / R On 17 September 2012 | 11.25  | P            | Foreign Exchange Future | 0.45627   | 0.44201                         | 0             |
| 13/09/2012 | € / R On 17 September 2012 | 9.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 33,360        |
| 13/09/2012 | € / R On 17 September 2012 | 9.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 1,625         |
| 13/09/2012 | € / R On 17 September 2012 | 9.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 10,200        |
| 13/09/2012 | € / R On 14 December 2012  |        |              | Foreign Exchange Future | 10.90160  | 10.91580                        | 59,762        |
| 13/09/2012 | € / R On 14 December 2012  | 11.10  | C            | Foreign Exchange Future | 0.22452   | 0.20964                         | 750           |
| 13/09/2012 | € / R On 14 December 2012  | 11.50  | C            | Foreign Exchange Future | 0.12598   | 0.11435                         | 100           |
| 13/09/2012 | € / R On 14 December 2012  | 10.82  | C            | Foreign Exchange Future | 0.33813   | 0.32417                         | 0             |
| 13/09/2012 | € / R On 14 December 2012  | 10.95  | C            | Foreign Exchange Future | 0.27860   | 0.26346                         | 0             |
| 13/09/2012 | € / R On 14 December 2012  | 11.00  | C            | Foreign Exchange Future | 0.25935   | 0.24420                         | 13,900        |
| 13/09/2012 | € / R On 14 December 2012  | 9.85   | C            | Foreign Exchange Future | 1.07320   | 1.08154                         | 0             |
| 13/09/2012 | € / R On 14 December 2012  | 10.30  | C            | Foreign Exchange Future | 0.67758   | 0.67584                         | 0             |
| 13/09/2012 | € / R On 14 December 2012  | 9.50   | C            | Foreign Exchange Future | 1.41209   | 1.42333                         | 0             |
| 13/09/2012 | € / R On 14 December 2012  | 10.40  | C            | Foreign Exchange Future | 0.60021   | 0.59565                         | 0             |
| 13/09/2012 | € / R On 14 December 2012  | 10.40  | P            | Foreign Exchange Future | 0.09861   | 0.07985                         | 750           |
| 13/09/2012 | € / R On 14 December 2012  | 9.50   | P            | Foreign Exchange Future | 0.01049   | 0.00753                         | 5,690         |
| 13/09/2012 | € / R On 14 December 2012  | 10.30  | P            | Foreign Exchange Future | 0.07598   | 0.06004                         | 375           |
| 13/09/2012 | € / R On 14 December 2012  | 9.85   | P            | Foreign Exchange Future | 0.02160   | 0.01574                         | 13,800        |
| 13/09/2012 | € / R On 14 December 2012  | 11.00  | P            | Foreign Exchange Future | 0.35775   | 0.32840                         | 0             |
| 13/09/2012 | € / R On 14 December 2012  | 10.95  | P            | Foreign Exchange Future | 0.32700   | 0.29766                         | 100           |
| 13/09/2012 | € / R On 14 December 2012  | 10.82  | P            | Foreign Exchange Future | 0.25653   | 0.22837                         | 0             |
| 13/09/2012 | € / R On 14 December 2012  | 11.50  | P            | Foreign Exchange Future | 0.72438   | 0.69855                         | 0             |
| 13/09/2012 | € / R On 14 December 2012  | 11.10  | P            | Foreign Exchange Future | 0.42292   | 0.39384                         | 0             |
| 13/09/2012 | € / R On 18 March 2013     |        |              | Foreign Exchange Future | 11.07450  | 11.09010                        | 6,219         |
| 13/09/2012 | € / R On 18 March 2013     | 10.97  | C            | Foreign Exchange Future | 0.48501   | 0.47388                         | 0             |
| 13/09/2012 | € / R On 18 March 2013     | 10.97  | P            | Foreign Exchange Future | 0.38051   | 0.35378                         | 0             |

| Date       | Contract Details                   | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/09/2012 | € / R On 13 December 2013          |        |              | Foreign Exchange Future | 11.41450  | 11.41750                        | 435           |
| 13/09/2012 | € / R On 13 December 2013          | 11.20  | C            | Foreign Exchange Future | 0.83683   | 0.81675                         | 0             |
| 13/09/2012 | € / R On 13 December 2013          | 11.20  | P            | Foreign Exchange Future | 0.62233   | 0.59925                         | 0             |
| 13/09/2012 | AU\$ / R On 17 September 2012      |        |              | Foreign Exchange Future | 8.73760   | 8.76280                         | 3,388         |
| 13/09/2012 | AU\$ / R On 17 September 2012      | 8.42   | C            | Foreign Exchange Future | 0.31810   | 0.34347                         | 0             |
| 13/09/2012 | AU\$ / R On 17 September 2012      | 8.42   | P            | Foreign Exchange Future | 0.00050   | 0.00067                         | 0             |
| 13/09/2012 | AU\$ / R On 14 December 2012       |        |              | Foreign Exchange Future | 8.74920   | 8.77140                         | 11,019        |
| 13/09/2012 | AU\$ / R On 14 December 2012       | 8.46   | C            | Foreign Exchange Future | 0.37295   | 0.40091                         | 0             |
| 13/09/2012 | AU\$ / R On 14 December 2012       | 8.46   | P            | Foreign Exchange Future | 0.08375   | 0.08951                         | 0             |
| 13/09/2012 | AU\$ / R On 18 March 2013          |        |              | Foreign Exchange Future | 8.80900   | 8.83160                         | 4,274         |
| 13/09/2012 | AU\$ / R On 18 March 2013          | 8.51   | C            | Foreign Exchange Future | 0.46400   | 0.48877                         | 0             |
| 13/09/2012 | AU\$ / R On 18 March 2013          | 8.51   | P            | Foreign Exchange Future | 0.16500   | 0.16717                         | 0             |
| 13/09/2012 | AU\$ / R On 16 September 2013      |        |              | Foreign Exchange Future | 8.89110   | 8.90620                         | 2,150         |
| 13/09/2012 | AU\$ / R On 16 September 2013      | 8.89   | C            | Foreign Exchange Future | 0.59854   | 0.57559                         | 0             |
| 13/09/2012 | AU\$ / R On 16 September 2013      | 8.90   | C            | Foreign Exchange Future | 0.59389   | 0.57088                         | 0             |
| 13/09/2012 | AU\$ / R On 16 September 2013      | 8.91   | C            | Foreign Exchange Future | 0.58926   | 0.56620                         | 0             |
| 13/09/2012 | AU\$ / R On 16 September 2013      | 8.91   | P            | Foreign Exchange Future | 0.60816   | 0.57000                         | 0             |
| 13/09/2012 | AU\$ / R On 16 September 2013      | 8.90   | P            | Foreign Exchange Future | 0.60279   | 0.56468                         | 0             |
| 13/09/2012 | AU\$ / R On 16 September 2013      | 8.89   | P            | Foreign Exchange Future | 0.59744   | 0.55939                         | 0             |
| 13/09/2012 | AU\$ / R On 14 December 2015       |        |              | Foreign Exchange Future | 9.12110   | 9.07490                         | 0             |
| 13/09/2012 | CAD/ R On 17 September 2012        |        |              | Foreign Exchange Future | 8.57900   | 8.58950                         | 0             |
| 13/09/2012 | CAD/ R On 17 September 2012        | 8.27   | C            | Foreign Exchange Future | 0.30932   | 0.32016                         | 0             |
| 13/09/2012 | CAD/ R On 17 September 2012        | 8.27   | P            | Foreign Exchange Future | 0.00032   | 0.00066                         | 0             |
| 13/09/2012 | CAD/ R On 14 December 2012         |        |              | Foreign Exchange Future | 8.64000   | 8.64910                         | 25            |
| 13/09/2012 | CAD/ R On 14 December 2012         | 8.35   | C            | Foreign Exchange Future | 0.38687   | 0.38227                         | 0             |
| 13/09/2012 | CAD/ R On 14 December 2012         | 8.35   | P            | Foreign Exchange Future | 0.09687   | 0.08317                         | 0             |
| 13/09/2012 | CF CANDO CABE On 17 September 2012 |        |              | Can-Do Future           | 0.00060   | 0.00030                         | 11,120        |
| 13/09/2012 | CF CANDO CABF On 17 September 2012 |        |              | Can-Do Future           | 0.11960   | 0.12810                         | 7,100         |
| 13/09/2012 | CF CANDO CABG On 17 September 2012 |        |              | Can-Do Future           | 0.02490   | 0.02450                         | 14,700        |



| Date       | Contract Details                   | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 13/09/2012 | CF CANDO CABH On 17 September 2012 |        |              | Can-Do Future           | 0.00440   | 0.00860                         | 8,000         |
| 13/09/2012 | CF CANDO CABI On 17 September 2012 |        |              | Can-Do Future           | 0.00010   | 0.00010                         | 12,800        |
| 13/09/2012 | CF CANDO CABJ On 17 September 2012 |        |              | Can-Do Future           | 0.28380   | 0.30530                         | 4,800         |
| 13/09/2012 | CF CANDO CABM On 14 December 2012  |        |              | Can-Do Future           | 0.11050   | 0.11490                         | 7,000         |
| 13/09/2012 | CF CANDO CABN On 14 December 2012  |        |              | Can-Do Future           | 0.10110   | 0.10940                         | 14,500        |
| 13/09/2012 | CF CANDO CABO On 14 December 2012  |        |              | Can-Do Future           | 0.05190   | 0.04960                         | 14,500        |
| 13/09/2012 | CF CANDO CABP On 14 December 2012  |        |              | Can-Do Future           | 0.05240   | 0.04600                         | 3,700         |
| 13/09/2012 | CF CANDO CABR On 14 December 2012  |        |              | Can-Do Future           | 0.15170   | 0.16110                         | 3,700         |
| 13/09/2012 | CF CANDO CABS On 14 December 2012  |        |              | Can-Do Future           | 0.04490   | 0.04030                         | 4,600         |
| 13/09/2012 | CF CANDO CABT On 14 December 2012  |        |              | Can-Do Future           | 0.12810   | 0.14790                         | 4,600         |
| 13/09/2012 | CF CANDO CABX On 14 December 2012  |        |              | Can-Do Future           | 0.06450   | 0.06990                         | 32,250        |
| 13/09/2012 | CHF / R On 17 September 2012       |        |              | Foreign Exchange Future | 8.90500   | 8.93880                         | 25            |
| 13/09/2012 | CHF / R On 17 September 2012       | 8.91   | C            | Foreign Exchange Future | 0.04441   | 0.06447                         | 0             |
| 13/09/2012 | CHF / R On 17 September 2012       | 8.91   | P            | Foreign Exchange Future | 0.04941   | 0.03567                         | 0             |
| 13/09/2012 | CHF / R On 14 December 2012        |        |              | Foreign Exchange Future | 8.99690   | 9.03160                         | 125           |
| 13/09/2012 | CHF / R On 14 December 2012        | 9.04   | C            | Foreign Exchange Future | 0.24929   | 0.25399                         | 0             |
| 13/09/2012 | CHF / R On 14 December 2012        | 9.04   | P            | Foreign Exchange Future | 0.29239   | 0.26239                         | 0             |
| 13/09/2012 | DAAY On 19 September 2012          |        |              | Any day expiry          | 8.73720   | 8.76340                         | 0             |
| 13/09/2012 | DAAY On 19 September 2012          | 8.49   | C            | Any day expiry          | 0.25168   | 0.27684                         | 0             |
| 13/09/2012 | DAAY On 19 September 2012          | 8.50   | C            | Any day expiry          | 0.24214   | 0.26720                         | 0             |
| 13/09/2012 | DAAY On 19 September 2012          | 8.51   | C            | Any day expiry          | 0.23265   | 0.25759                         | 0             |
| 13/09/2012 | DAAY On 19 September 2012          | 8.72   | C            | Any day expiry          | 0.05889   | 0.07640                         | 0             |
| 13/09/2012 | DAAY On 19 September 2012          | 8.59   | C            | Any day expiry          | 0.15918   | 0.18269                         | 0             |
| 13/09/2012 | DAAY On 19 September 2012          | 8.59   | P            | Any day expiry          | 0.01198   | 0.00929                         | 3,000         |
| 13/09/2012 | DAAY On 19 September 2012          | 8.72   | P            | Any day expiry          | 0.04169   | 0.03300                         | 2,000         |

| Date       | Contract Details          | Strike | Call/<br>Put | Product        | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|----------------|-----------|---------------------------------|---------------|
| 13/09/2012 | DAAY On 19 September 2012 | 8.51   | P            | Any day expiry | 0.00545   | 0.00419                         | 0             |
| 13/09/2012 | DAAY On 19 September 2012 | 8.50   | P            | Any day expiry | 0.00494   | 0.00380                         | 0             |
| 13/09/2012 | DAAY On 19 September 2012 | 8.49   | P            | Any day expiry | 0.00448   | 0.00344                         | 0             |
| 13/09/2012 | DAAZ On 19 September 2012 |        |              | Any day expiry | 8.36440   | 8.38790                         | 0             |
| 13/09/2012 | DAAZ On 19 September 2012 | 8.19   | C            | Any day expiry | 0.18902   | 0.21083                         | 0             |
| 13/09/2012 | DAAZ On 19 September 2012 | 8.20   | C            | Any day expiry | 0.18053   | 0.20220                         | 0             |
| 13/09/2012 | DAAZ On 19 September 2012 | 8.21   | C            | Any day expiry | 0.17216   | 0.19369                         | 0             |
| 13/09/2012 | DAAZ On 19 September 2012 | 8.34   | C            | Any day expiry | 0.07890   | 0.09728                         | 0             |
| 13/09/2012 | DAAZ On 19 September 2012 | 8.39   | C            | Any day expiry | 0.05566   | 0.06902                         | 0             |
| 13/09/2012 | DAAZ On 19 September 2012 | 8.39   | P            | Any day expiry | 0.08126   | 0.07112                         | 2,000         |
| 13/09/2012 | DAAZ On 19 September 2012 | 8.34   | P            | Any day expiry | 0.05450   | 0.04938                         | 5,000         |
| 13/09/2012 | DAAZ On 19 September 2012 | 8.21   | P            | Any day expiry | 0.01776   | 0.01579                         | 0             |
| 13/09/2012 | DAAZ On 19 September 2012 | 8.20   | P            | Any day expiry | 0.01613   | 0.01430                         | 0             |
| 13/09/2012 | DAAZ On 19 September 2012 | 8.19   | P            | Any day expiry | 0.01462   | 0.01293                         | 0             |
| 13/09/2012 | DAUS On 28 September 2012 |        |              | Any day expiry | 8.37460   | 8.39820                         | 0             |
| 13/09/2012 | DAUS On 28 September 2012 | 7.40   | C            | Any day expiry | 0.97500   | 0.99800                         | 0             |
| 13/09/2012 | DAUS On 28 September 2012 | 7.72   | C            | Any day expiry | 0.65600   | 0.67900                         | 0             |
| 13/09/2012 | DAUS On 28 September 2012 | 7.85   | C            | Any day expiry | 0.52800   | 0.55100                         | 0             |
| 13/09/2012 | DAUS On 28 September 2012 | 8.25   | C            | Any day expiry | 0.18100   | 0.19500                         | 0             |
| 13/09/2012 | DAUS On 28 September 2012 | 8.51   | C            | Any day expiry | 0.06200   | 0.06500                         | 0             |
| 13/09/2012 | DAUS On 28 September 2012 | 8.72   | C            | Any day expiry | 0.02300   | 0.02400                         | 7,540         |
| 13/09/2012 | DAUS On 28 September 2012 | 8.72   | P            | Any day expiry | 0.36800   | 0.34600                         | 0             |
| 13/09/2012 | DAUS On 28 September 2012 | 8.51   | P            | Any day expiry | 0.19700   | 0.17700                         | 0             |
| 13/09/2012 | DAUS On 28 September 2012 | 8.25   | P            | Any day expiry | 0.05600   | 0.04700                         | 0             |
| 13/09/2012 | DAUS On 28 September 2012 | 7.85   | P            | Any day expiry | 0.00300   | 0.00300                         | 7,540         |
| 13/09/2012 | DAUS On 28 September 2012 | 7.72   | P            | Any day expiry | 0.00100   | 0.00100                         | 0             |
| 13/09/2012 | DAUS On 28 September 2012 | 7.40   | P            | Any day expiry | 0.00000   | 0.00000                         | 0             |
| 13/09/2012 | DAUS On 31 October 2012   |        |              | Any day expiry | 8.41250   | 8.43560                         | 0             |
| 13/09/2012 | DAUS On 31 October 2012   | 8.25   | C            | Any day expiry | 0.28500   | 0.29000                         | 0             |
| 13/09/2012 | DAUS On 31 October 2012   | 8.51   | C            | Any day expiry | 0.16200   | 0.15900                         | 0             |
| 13/09/2012 | DAUS On 31 October 2012   | 8.72   | C            | Any day expiry | 0.10200   | 0.09700                         | 8,220         |
| 13/09/2012 | DAUS On 31 October 2012   | 7.40   | C            | Any day expiry | 1.01600   | 1.03800                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product        | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|----------------|-----------|---------------------------------|---------------|
| 13/09/2012 | DAUS On 31 October 2012  | 7.72   | C            | Any day expiry | 0.70600   | 0.72500                         | 0             |
| 13/09/2012 | DAUS On 31 October 2012  | 7.85   | C            | Any day expiry | 0.58700   | 0.60400                         | 0             |
| 13/09/2012 | DAUS On 31 October 2012  | 7.85   | P            | Any day expiry | 0.02500   | 0.01800                         | 8,220         |
| 13/09/2012 | DAUS On 31 October 2012  | 7.72   | P            | Any day expiry | 0.01400   | 0.00900                         | 0             |
| 13/09/2012 | DAUS On 31 October 2012  | 7.40   | P            | Any day expiry | 0.00400   | 0.00200                         | 0             |
| 13/09/2012 | DAUS On 31 October 2012  | 8.72   | P            | Any day expiry | 0.41000   | 0.38100                         | 0             |
| 13/09/2012 | DAUS On 31 October 2012  | 8.51   | P            | Any day expiry | 0.26000   | 0.23300                         | 0             |
| 13/09/2012 | DAUS On 31 October 2012  | 8.25   | P            | Any day expiry | 0.12300   | 0.10400                         | 0             |
| 13/09/2012 | DAUS On 30 November 2012 |        |              | Any day expiry | 8.43730   | 8.45650                         | 0             |
| 13/09/2012 | DAUS On 30 November 2012 | 8.72   | C            | Any day expiry | 0.16300   | 0.15500                         | 8,440         |
| 13/09/2012 | DAUS On 30 November 2012 | 7.72   | C            | Any day expiry | 0.74700   | 0.76000                         | 0             |
| 13/09/2012 | DAUS On 30 November 2012 | 7.85   | C            | Any day expiry | 0.63500   | 0.64500                         | 0             |
| 13/09/2012 | DAUS On 30 November 2012 | 8.51   | C            | Any day expiry | 0.22800   | 0.22300                         | 0             |
| 13/09/2012 | DAUS On 30 November 2012 | 8.51   | P            | Any day expiry | 0.30100   | 0.27700                         | 0             |
| 13/09/2012 | DAUS On 30 November 2012 | 7.85   | P            | Any day expiry | 0.04800   | 0.03900                         | 8,440         |
| 13/09/2012 | DAUS On 30 November 2012 | 7.72   | P            | Any day expiry | 0.03000   | 0.02400                         | 0             |
| 13/09/2012 | DAUS On 30 November 2012 | 8.72   | P            | Any day expiry | 0.44600   | 0.41900                         | 0             |
| 13/09/2012 | DAUS On 27 December 2012 |        |              | Any day expiry | 8.45480   | 8.47880                         | 0             |
| 13/09/2012 | DAUS On 27 December 2012 | 8.51   | C            | Any day expiry | 0.27900   | 0.27400                         | 0             |
| 13/09/2012 | DAUS On 27 December 2012 | 8.72   | C            | Any day expiry | 0.21000   | 0.20300                         | 7,530         |
| 13/09/2012 | DAUS On 27 December 2012 | 7.72   | C            | Any day expiry | 0.78100   | 0.79500                         | 0             |
| 13/09/2012 | DAUS On 27 December 2012 | 7.85   | C            | Any day expiry | 0.67300   | 0.68400                         | 0             |
| 13/09/2012 | DAUS On 27 December 2012 | 7.85   | P            | Any day expiry | 0.06800   | 0.05500                         | 7,530         |
| 13/09/2012 | DAUS On 27 December 2012 | 7.72   | P            | Any day expiry | 0.04600   | 0.03600                         | 0             |
| 13/09/2012 | DAUS On 27 December 2012 | 8.72   | P            | Any day expiry | 0.47500   | 0.44400                         | 0             |
| 13/09/2012 | DAUS On 27 December 2012 | 8.51   | P            | Any day expiry | 0.33400   | 0.30500                         | 0             |
| 13/09/2012 | DAUS On 29 January 2013  |        |              | Any day expiry | 8.50060   | 8.52380                         | 0             |
| 13/09/2012 | DAUS On 29 January 2013  | 8.72   | C            | Any day expiry | 0.00000   | 0.00000                         | 6,625         |
| 13/09/2012 | DAUS On 29 January 2013  | 8.60   | C            | Any day expiry | 0.00000   | 0.00000                         | 0             |
| 13/09/2012 | DAUS On 29 January 2013  | 8.61   | C            | Any day expiry | 0.00000   | 0.00000                         | 0             |
| 13/09/2012 | DAUS On 29 January 2013  | 7.85   | C            | Any day expiry | 0.65100   | 0.67400                         | 0             |
| 13/09/2012 | DAUS On 29 January 2013  | 8.62   | C            | Any day expiry | 0.00000   | 0.00000                         | 0             |
| 13/09/2012 | DAUS On 29 January 2013  | 8.62   | P            | Any day expiry | 0.11900   | 0.09600                         | 0             |
| 13/09/2012 | DAUS On 29 January 2013  | 7.85   | P            | Any day expiry | 0.00000   | 0.00000                         | 6,625         |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price    | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|--------------|---------------------------------|---------------|
| 13/09/2012 | DAUS On 29 January 2013       | 8.61   | P            | Any day expiry          | 0.10900      | 0.08600                         | 0             |
| 13/09/2012 | DAUS On 29 January 2013       | 8.60   | P            | Any day expiry          | 0.09900      | 0.07600                         | 0             |
| 13/09/2012 | DAUS On 29 January 2013       | 8.72   | P            | Any day expiry          | 0.21900      | 0.19600                         | 0             |
| 13/09/2012 | DAUS On 26 February 2013      |        |              | Any day expiry          | 8.53940      | 8.56190                         | 0             |
| 13/09/2012 | DAUS On 26 February 2013      | 8.61   | C            | Any day expiry          | 0.36300      | 0.35500                         | 0             |
| 13/09/2012 | DAUS On 26 February 2013      | 8.62   | C            | Any day expiry          | 0.35900      | 0.35200                         | 0             |
| 13/09/2012 | DAUS On 26 February 2013      | 8.60   | C            | Any day expiry          | 0.36700      | 0.35900                         | 0             |
| 13/09/2012 | DAUS On 26 February 2013      | 8.72   | C            | Any day expiry          | 0.32500      | 0.31700                         | 6,245         |
| 13/09/2012 | DAUS On 26 February 2013      | 7.85   | C            | Any day expiry          | 0.79300      | 0.79700                         | 0             |
| 13/09/2012 | DAUS On 26 February 2013      | 7.85   | P            | Any day expiry          | 0.10400      | 0.08500                         | 6,245         |
| 13/09/2012 | DAUS On 26 February 2013      | 8.72   | P            | Any day expiry          | 0.50600      | 0.47500                         | 0             |
| 13/09/2012 | DAUS On 26 February 2013      | 8.60   | P            | Any day expiry          | 0.42800      | 0.39700                         | 0             |
| 13/09/2012 | DAUS On 26 February 2013      | 8.62   | P            | Any day expiry          | 0.44000      | 0.41000                         | 0             |
| 13/09/2012 | DAUS On 26 February 2013      | 8.61   | P            | Any day expiry          | 0.43400      | 0.40300                         | 0             |
| 13/09/2012 | NZ\$ / R On 17 September 2012 |        |              | Foreign Exchange Future | 6.88900      | 6.86030                         | 0             |
| 13/09/2012 | NZ\$ / R On 17 September 2012 | 6.59   | C            | Foreign Exchange Future | 0.29991      | 0.27252                         | 0             |
| 13/09/2012 | NZ\$ / R On 17 September 2012 | 6.68   | C            | Foreign Exchange Future | 0.21200      | 0.18858                         | 0             |
| 13/09/2012 | NZ\$ / R On 17 September 2012 | 6.79   | C            | Foreign Exchange Future | 0.11161      | 0.10050                         | 0             |
| 13/09/2012 | NZ\$ / R On 17 September 2012 | 6.79   | P            | Foreign Exchange Future | 0.01261      | 0.03020                         | 10,000        |
| 13/09/2012 | NZ\$ / R On 17 September 2012 | 6.68   | P            | Foreign Exchange Future | 0.00300      | 0.00828                         | 10,000        |
| 13/09/2012 | NZ\$ / R On 17 September 2012 | 6.59   | P            | Foreign Exchange Future | 0.00091      | 0.00222                         | 0             |
| 13/09/2012 | NZ\$ / R On 14 December 2012  |        |              | Foreign Exchange Future | 6.92480      | 6.89440                         | 0             |
| 13/09/2012 | NZ\$ / R On 14 December 2012  | 6.63   | C            | Foreign Exchange Future | 0.34484      | 0.31548                         | 0             |
| 13/09/2012 | NZ\$ / R On 14 December 2012  | 6.63   | P            | Foreign Exchange Future | 0.05004      | 0.05108                         | 0             |
| 13/09/2012 | RAIN On 17 September 2012     |        |              | Foreign Exchange Future | 16,458.63000 | 16,481.00000                    | 0             |
| 13/09/2012 | YUAN/R On 17 September 2012   |        |              | Foreign Exchange Future | 1.32130      | 1.32520                         | 0             |
| 13/09/2012 | YUAN/R On 17 September 2012   | 1.33   | C            | Foreign Exchange Future | 0.00516      | 0.00658                         | 0             |
| 13/09/2012 | YUAN/R On 17 September 2012   | 1.33   | P            | Foreign Exchange Future | 0.01386      | 0.01138                         | 0             |
| 13/09/2012 | YUAN/R On 14 December 2012    |        |              | Foreign Exchange Future | 1.32440      | 1.32750                         | 0             |
| 13/09/2012 | YUAN/R On 14 December 2012    | 1.34   | C            | Foreign Exchange Future | 0.03616      | 0.03492                         | 0             |
| 13/09/2012 | YUAN/R On 14 December 2012    | 1.34   | P            | Foreign Exchange Future | 0.05176      | 0.04742                         | 0             |

| Date                        | Contract Details | Strike | Call/<br>Put | Product | MTM Price | Previous Day's<br>Closing Price | Open Interest       |
|-----------------------------|------------------|--------|--------------|---------|-----------|---------------------------------|---------------------|
| <b>Future Open Interest</b> |                  |        |              |         |           |                                 | <b>650,348.00</b>   |
| <b>Option Open Interest</b> |                  |        |              |         |           |                                 | <b>798,379.00</b>   |
| <b>Grand Total</b>          |                  |        |              |         |           |                                 | <b>1,448,727.00</b> |