



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Future & Options High/Low

High/Low from 02/07/2012 to 02/07/2012

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/07/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.28490	8.26230	0.27279	8.28870	8.2158	251,109
02/07/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.14308	1.11912	2.09539	0.00000	0.0000	16,000
02/07/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.00818	0.00682	16.53640	0.00000	0.0000	9,200
02/07/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.99703	0.97259	2.45161	0.00000	0.0000	37,000
02/07/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.01213	0.01029	15.19320	0.00000	0.0000	0
02/07/2012	\$ / R 2012/09/17	7.40	C	Foreign Exchange Future	0.90071	0.87587	2.75812	0.00000	0.0000	0
02/07/2012	\$ / R 2012/09/17	7.40	P	Foreign Exchange Future	0.01581	0.01357	14.18371	0.00000	0.0000	8,000
02/07/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.08509	0.07124	16.26948	0.00000	0.0000	24,360
02/07/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	0.90019	0.90894	0.97279	0.00000	0.0000	0
02/07/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.07553	0.06259	17.13482	0.00000	0.0000	5,500
02/07/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	0.99063	1.00029	0.97499	0.00000	0.0000	0
02/07/2012	\$ / R 2012/09/17	9.30	C	Foreign Exchange Future	0.06720	0.05526	17.77498	0.00000	0.0000	250
02/07/2012	\$ / R 2012/09/17	9.30	P	Foreign Exchange Future	1.08230	1.09296	0.98445	0.00000	0.0000	0
02/07/2012	\$ / R 2012/09/17	8.75	C	Foreign Exchange Future	0.13308	0.11477	13.75970	0.00000	0.0000	25,100
02/07/2012	\$ / R 2012/09/17	8.75	P	Foreign Exchange Future	0.59818	0.60247	0.71692	0.00000	0.0000	0
02/07/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.12441	0.10680	14.15452	0.00000	0.0000	250
02/07/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.63951	0.64450	0.78041	0.00000	0.0000	1,500
02/07/2012	\$ / R 2012/09/17	9.00	C	Foreign Exchange Future	0.09611	0.08110	15.61331	0.00000	0.0000	8,500
02/07/2012	\$ / R 2012/09/17	9.00	P	Foreign Exchange Future	0.81121	0.81880	0.93617	0.00000	0.0000	0
02/07/2012	\$ / R 2012/09/17	8.50	C	Foreign Exchange Future	0.19005	0.16810	11.55246	0.00000	0.0000	2,000
02/07/2012	\$ / R 2012/09/17	8.50	P	Foreign Exchange Future	0.40515	0.40580	0.15900	0.00000	0.0000	0
02/07/2012	\$ / R 2012/09/17	8.55	C	Foreign Exchange Future	0.17665	0.15536	12.05266	0.00000	0.0000	3,500
02/07/2012	\$ / R 2012/09/17	8.55	P	Foreign Exchange Future	0.44175	0.44306	0.29637	0.00000	0.0000	0
02/07/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.16431	0.14369	12.54779	0.00000	0.0000	2,000
02/07/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.47941	0.48139	0.41357	0.00000	0.0000	4,000
02/07/2012	\$ / R 2012/09/17	8.20	C	Foreign Exchange Future	0.30039	0.27405	8.76859	0.00000	0.0000	0
02/07/2012	\$ / R 2012/09/17	8.20	P	Foreign Exchange Future	0.21549	0.21175	1.73565	0.00000	0.0000	400
02/07/2012	\$ / R 2012/09/17	8.25	C	Foreign Exchange Future	0.27745	0.25127	9.43877	0.00000	0.0000	0
02/07/2012	\$ / R 2012/09/17	8.25	P	Foreign Exchange Future	0.24255	0.23897	1.47934	0.00000	0.0000	8,000
02/07/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.22041	0.19718	10.54032	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/07/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.33551	0.33488	0.18828	0.00000	0.0000	0
02/07/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.47391	0.44804	5.45700	0.00000	0.0000	0
02/07/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.08901	0.08574	3.66382	0.00000	0.0000	20,360
02/07/2012	\$ / R 2012/09/17	8.00	C	Foreign Exchange Future	0.40903	0.38277	6.42064	0.00000	0.0000	0
02/07/2012	\$ / R 2012/09/17	8.00	P	Foreign Exchange Future	0.12413	0.12047	2.95039	0.00000	0.0000	7,425
02/07/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.35125	0.32481	7.52610	0.00000	0.0000	0
02/07/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.16635	0.16251	2.30563	0.00000	0.0000	2,000
02/07/2012	\$ / R 2012/09/17	7.50	C	Foreign Exchange Future	0.80707	0.78165	3.14971	0.00000	0.0000	0
02/07/2012	\$ / R 2012/09/17	7.50	P	Foreign Exchange Future	0.02217	0.01935	12.72176	0.00000	0.0000	246
02/07/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.63175	0.60475	4.27313	0.00000	0.0000	0
02/07/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.04685	0.04245	9.38201	0.00000	0.0000	2,500
02/07/2012	\$ / R 2012/09/17	7.75	C	Foreign Exchange Future	0.59043	0.56306	4.63606	0.00000	0.0000	0
02/07/2012	\$ / R 2012/09/17	7.75	P	Foreign Exchange Future	0.05553	0.05076	8.59487	0.00000	0.0000	44,100
02/07/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.38770	8.36430	0.27898	8.38700	8.3120	51,818
02/07/2012	\$ / R 2012/12/14	10.40	C	Foreign Exchange Future	0.08647	0.07699	10.97163	0.00000	0.0000	0
02/07/2012	\$ / R 2012/12/14	10.40	P	Foreign Exchange Future	2.09877	2.11269	0.66289	0.00000	0.0000	0
02/07/2012	\$ / R 2012/12/14	11.10	C	Foreign Exchange Future	0.05351	0.04563	14.71887	0.00000	0.0000	0
02/07/2012	\$ / R 2012/12/14	11.10	P	Foreign Exchange Future	2.76581	2.78133	0.56127	0.00000	0.0000	0
02/07/2012	\$ / R 2012/12/14	9.00	C	Foreign Exchange Future	0.23115	0.21252	8.06022	0.00000	0.0000	25,000
02/07/2012	\$ / R 2012/12/14	9.00	P	Foreign Exchange Future	0.84345	0.84822	0.56538	0.00000	0.0000	0
02/07/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.21298	0.19526	8.32307	0.00000	0.0000	540
02/07/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	0.92528	0.93096	0.61313	0.00000	0.0000	0
02/07/2012	\$ / R 2012/12/14	9.50	C	Foreign Exchange Future	0.15605	0.14149	9.33040	0.00000	0.0000	300
02/07/2012	\$ / R 2012/12/14	9.50	P	Foreign Exchange Future	1.26835	1.27719	0.69693	0.00000	0.0000	0
02/07/2012	\$ / R 2012/12/14	8.30	C	Foreign Exchange Future	0.43466	0.41031	5.60281	0.00000	0.0000	0
02/07/2012	\$ / R 2012/12/14	8.30	P	Foreign Exchange Future	0.34696	0.34601	0.27473	0.00000	0.0000	6,000
02/07/2012	\$ / R 2012/12/14	8.60	C	Foreign Exchange Future	0.32799	0.30571	6.79238	0.00000	0.0000	6,000
02/07/2012	\$ / R 2012/12/14	8.60	P	Foreign Exchange Future	0.54029	0.54141	0.20767	0.00000	0.0000	0
02/07/2012	\$ / R 2012/12/14	8.80	C	Foreign Exchange Future	0.27416	0.25365	7.48437	0.00000	0.0000	0
02/07/2012	\$ / R 2012/12/14	8.80	P	Foreign Exchange Future	0.68646	0.68935	0.41961	0.00000	0.0000	300
02/07/2012	\$ / R 2012/12/14	7.95	C	Foreign Exchange Future	0.61280	0.58520	4.50499	0.00000	0.0000	0
02/07/2012	\$ / R 2012/12/14	7.95	P	Foreign Exchange Future	0.17510	0.17090	2.40241	0.00000	0.0000	15,000
02/07/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.58091	0.55635	4.22863	0.00000	0.0000	300
02/07/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.19321	0.19205	0.60280	0.00000	0.0000	6,040
02/07/2012	\$ / R 2012/12/14	8.05	C	Foreign Exchange Future	0.55341	0.52884	4.43919	0.00000	0.0000	0
02/07/2012	\$ / R 2012/12/14	8.05	P	Foreign Exchange Future	0.21571	0.21454	0.54100	0.00000	0.0000	20,000
02/07/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.49280	8.46580	0.31792	0.00000	0.0000	19,377
02/07/2012	\$ / R 2013/03/18	10.85	C	Foreign Exchange Future	0.13666	0.12386	9.36404	0.00000	0.0000	250
02/07/2012	\$ / R 2013/03/18	10.85	P	Foreign Exchange Future	2.49386	2.50806	0.56954	0.00000	0.0000	0
02/07/2012	\$ / R 2013/03/18	9.55	C	Foreign Exchange Future	0.25995	0.23967	7.80223	0.00000	0.0000	500
02/07/2012	\$ / R 2013/03/18	9.55	P	Foreign Exchange Future	1.31715	1.32387	0.51006	0.00000	0.0000	0
02/07/2012	\$ / R 2013/03/18	10.20	C	Foreign Exchange Future	0.18438	0.16819	8.78210	0.00000	0.0000	500
02/07/2012	\$ / R 2013/03/18	10.20	P	Foreign Exchange Future	1.89158	1.90239	0.57134	0.00000	0.0000	0
02/07/2012	\$ / R 2013/03/18	10.55	C	Foreign Exchange Future	0.15577	0.14155	9.13250	0.00000	0.0000	250
02/07/2012	\$ / R 2013/03/18	10.55	P	Foreign Exchange Future	2.21297	2.22575	0.57723	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/07/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.73905	0.70841	4.14472	0.00000	0.0000	0
02/07/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.24625	0.24261	1.47471	0.00000	0.0000	1,500
02/07/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.68165	0.65316	4.17981	0.00000	0.0000	0
02/07/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.28885	0.28736	0.51640	0.00000	0.0000	180
02/07/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.34122	0.31762	6.91507	0.00000	0.0000	180
02/07/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	0.94842	0.95182	0.35898	0.00000	0.0000	0
02/07/2012	\$ / R 2013/06/14			Foreign Exchange Future	8.58790	8.56240	0.29693	0.00000	0.0000	1,350
02/07/2012	\$ / R 2013/06/14	8.74	C	Foreign Exchange Future	0.55627	0.52719	5.22853	0.00000	0.0000	0
02/07/2012	\$ / R 2013/06/14	8.74	P	Foreign Exchange Future	0.70837	0.70479	0.50607	0.00000	0.0000	0
02/07/2012	\$ / R 2013/06/14	8.75	C	Foreign Exchange Future	0.55306	0.52403	5.24772	0.00000	0.0000	0
02/07/2012	\$ / R 2013/06/14	8.75	P	Foreign Exchange Future	0.71516	0.71163	0.49259	0.00000	0.0000	0
02/07/2012	\$ / R 2013/06/14	8.76	C	Foreign Exchange Future	0.54986	0.52090	5.26628	0.00000	0.0000	0
02/07/2012	\$ / R 2013/06/14	8.76	P	Foreign Exchange Future	0.72196	0.71850	0.47885	0.00000	0.0000	0
02/07/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.68220	8.65950	0.26145	0.00000	0.0000	542
02/07/2012	\$ / R 2013/12/13	8.00	C	Foreign Exchange Future	1.05797	1.02541	3.07711	0.00000	0.0000	0
02/07/2012	\$ / R 2013/12/13	8.00	P	Foreign Exchange Future	0.37577	0.36591	2.62260	0.00000	0.0000	0
02/07/2012	\$ / R 2013/12/13	9.00	C	Foreign Exchange Future	0.66531	0.63337	4.80076	0.00000	0.0000	0
02/07/2012	\$ / R 2013/12/13	9.00	P	Foreign Exchange Future	0.98311	0.97387	0.93985	0.00000	0.0000	0
02/07/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.10290	9.08510	0.19554	0.00000	0.0000	0
02/07/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.58543	1.52527	3.79478	0.00000	0.0000	200
02/07/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.48253	0.44017	8.77948	0.00000	0.0000	0
02/07/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.51820	10.49850	0.18729	0.00000	0.0000	0
02/07/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	8.28490	8.26230	0.27279	8.27350	8.2250	1,060
02/07/2012	\$ / R MAXI 2012/09/17	8.49	C	Foreign Exchange Future	0.19287	0.17078	11.45129	0.00000	0.0000	0
02/07/2012	\$ / R MAXI 2012/09/17	8.49	P	Foreign Exchange Future	0.39797	0.39848	0.12915	0.00000	0.0000	0
02/07/2012	\$ / R MAXI 2012/09/17	8.60	C	Foreign Exchange Future	0.16431	0.14369	12.54778	0.00000	0.0000	60
02/07/2012	\$ / R MAXI 2012/09/17	8.60	P	Foreign Exchange Future	0.47941	0.48139	0.41358	0.00000	0.0000	0
02/07/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	8.38770	8.36430	0.27898	8.36090	8.3609	18
02/07/2012	\$ / R MAXI 2012/12/14	8.59	C	Foreign Exchange Future	0.33100	0.30864	6.75558	0.00000	0.0000	0
02/07/2012	\$ / R MAXI 2012/12/14	8.59	P	Foreign Exchange Future	0.53330	0.53434	0.19477	0.00000	0.0000	0
02/07/2012	\$ / R MAXI 2013/03/18			Foreign Exchange Future	8.49280	8.46580	0.31792	0.00000	0.0000	5
02/07/2012	\$ / R MAXI 2013/03/18	8.69	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2012	\$ / R MAXI 2013/03/18	8.69	P	Foreign Exchange Future	0.19720	0.22420	13.69168	0.00000	0.0000	0
02/07/2012	\$ / R MAXI 2013/06/14			Foreign Exchange Future	8.58790	8.56240	0.29693	0.00000	0.0000	0
02/07/2012	\$ / R MAXI 2013/06/14	8.76	C	Foreign Exchange Future	0.54986	0.52090	5.26628	0.00000	0.0000	0
02/07/2012	\$ / R MAXI 2013/06/14	8.76	P	Foreign Exchange Future	0.72196	0.71850	0.47885	0.00000	0.0000	0
02/07/2012	\$ / R MAXI 2013/06/14	8.74	C	Foreign Exchange Future	0.55627	0.52719	5.22853	0.00000	0.0000	0
02/07/2012	\$ / R MAXI 2013/06/14	8.74	P	Foreign Exchange Future	0.70837	0.70479	0.50608	0.00000	0.0000	0
02/07/2012	\$ / R MAXI 2013/06/14	8.75	C	Foreign Exchange Future	0.55306	0.52403	5.24772	0.00000	0.0000	0
02/07/2012	\$ / R MAXI 2013/06/14	8.75	P	Foreign Exchange Future	0.71516	0.71163	0.49259	0.00000	0.0000	0
02/07/2012	£ / R 2012/09/17			Foreign Exchange Future	13.00100	12.95660	0.34151	12.99190	12.8865	13,387
02/07/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.66504	1.62018	2.69382	0.00000	0.0000	0
02/07/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.01404	0.01358	3.22790	0.00000	0.0000	6,000
02/07/2012	£ / R 2012/09/17	12.15	C	Foreign Exchange Future	0.90025	0.85357	5.18559	0.00000	0.0000	0
02/07/2012	£ / R 2012/09/17	12.15	P	Foreign Exchange Future	0.04925	0.04697	4.63615	0.00000	0.0000	38,400

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/07/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.18176	0.16157	11.10742	0.00000	0.0000	24,000
02/07/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	0.63076	0.65497	3.83836	0.00000	0.0000	0
02/07/2012	£ / R 2012/09/17	13.85	C	Foreign Exchange Future	0.11007	0.09487	13.81106	0.00000	0.0000	14,400
02/07/2012	£ / R 2012/09/17	13.85	P	Foreign Exchange Future	0.95907	0.98827	3.04447	0.00000	0.0000	0
02/07/2012	£ / R 2012/12/14			Foreign Exchange Future	13.15860	13.11390	0.33970	13.14000	13.1400	1,780
02/07/2012	£ / R 2012/12/14	13.70	C	Foreign Exchange Future	0.33898	0.31768	6.28377	0.00000	0.0000	100
02/07/2012	£ / R 2012/12/14	13.70	P	Foreign Exchange Future	0.88038	0.90378	2.65787	0.00000	0.0000	0
02/07/2012	£ / R 2012/12/14	14.20	C	Foreign Exchange Future	0.23968	0.22334	6.81698	0.00000	0.0000	100
02/07/2012	£ / R 2012/12/14	14.20	P	Foreign Exchange Future	1.28108	1.30944	2.21385	0.00000	0.0000	0
02/07/2012	£ / R 2012/12/14	13.37	C	Foreign Exchange Future	0.43096	0.40547	5.91475	0.00000	0.0000	0
02/07/2012	£ / R 2012/12/14	13.37	P	Foreign Exchange Future	0.64236	0.66157	2.99048	0.00000	0.0000	0
02/07/2012	£ / R 2012/12/14	13.55	C	Foreign Exchange Future	0.37753	0.35440	6.12750	0.00000	0.0000	0
02/07/2012	£ / R 2012/12/14	13.55	P	Foreign Exchange Future	0.76893	0.79050	2.80476	0.00000	0.0000	100
02/07/2012	£ / R 2013/03/18			Foreign Exchange Future	13.31930	13.26940	0.37464	0.00000	0.0000	1,905
02/07/2012	£ / R 2013/03/18	13.53	C	Foreign Exchange Future	0.97461	0.91901	5.70461	0.00000	0.0000	0
02/07/2012	£ / R 2013/03/18	13.53	P	Foreign Exchange Future	1.18531	1.17961	0.48069	0.00000	0.0000	0
02/07/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.10410	0.10420	0.09606	0.00000	0.0000	3,433
02/07/2012	¥ / R 2012/09/17	0.11	C	Foreign Exchange Future	0.00210	0.00194	7.59687	0.00000	0.0000	0
02/07/2012	¥ / R 2012/09/17	0.11	P	Foreign Exchange Future	0.00800	0.00774	3.24325	0.00000	0.0000	0
02/07/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.10560	0.10560	0.00000	0.00000	0.0000	0
02/07/2012	¥ / R 2012/12/14	0.11	C	Foreign Exchange Future	0.00434	0.00420	3.22614	0.00000	0.0000	0
02/07/2012	¥ / R 2012/12/14	0.11	P	Foreign Exchange Future	0.00874	0.00860	1.60258	0.00000	0.0000	0
02/07/2012	€ / R 2012/09/17			Foreign Exchange Future	10.51700	10.40850	1.03166	10.44500	10.4089	27,324
02/07/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.07739	0.97128	9.84904	0.00000	0.0000	0
02/07/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.01039	0.01278	22.97469	0.00000	0.0000	10,200
02/07/2012	€ / R 2012/09/17	9.75	C	Foreign Exchange Future	0.79667	0.69226	13.10523	0.00000	0.0000	0
02/07/2012	€ / R 2012/09/17	9.75	P	Foreign Exchange Future	0.02967	0.03376	13.80189	0.00000	0.0000	1,625
02/07/2012	€ / R 2012/09/17	9.90	C	Foreign Exchange Future	0.66456	0.56157	15.49712	0.00000	0.0000	0
02/07/2012	€ / R 2012/09/17	9.90	P	Foreign Exchange Future	0.04756	0.05307	11.59160	0.00000	0.0000	33,360
02/07/2012	€ / R 2012/09/17	10.20	C	Foreign Exchange Future	0.43650	0.34905	20.03427	0.00000	0.0000	0
02/07/2012	€ / R 2012/09/17	10.20	P	Foreign Exchange Future	0.11950	0.14055	17.61538	0.00000	0.0000	1,500
02/07/2012	€ / R 2012/09/17	11.20	C	Foreign Exchange Future	0.09041	0.06628	26.68308	0.00000	0.0000	21,300
02/07/2012	€ / R 2012/09/17	11.20	P	Foreign Exchange Future	0.77341	0.85778	10.90973	0.00000	0.0000	0
02/07/2012	€ / R 2012/09/17	11.25	C	Foreign Exchange Future	0.08429	0.06183	26.64342	0.00000	0.0000	15,360
02/07/2012	€ / R 2012/09/17	11.25	P	Foreign Exchange Future	0.81729	0.90333	10.52779	0.00000	0.0000	0
02/07/2012	€ / R 2012/12/14			Foreign Exchange Future	10.65950	10.54930	1.03382	0.00000	0.0000	52,847
02/07/2012	€ / R 2012/12/14	11.00	C	Foreign Exchange Future	0.30252	0.24586	18.73129	0.00000	0.0000	100
02/07/2012	€ / R 2012/12/14	11.00	P	Foreign Exchange Future	0.64302	0.69656	8.32526	0.00000	0.0000	0
02/07/2012	€ / R 2012/12/14	11.10	C	Foreign Exchange Future	0.27620	0.22340	19.11584	0.00000	0.0000	750
02/07/2012	€ / R 2012/12/14	11.10	P	Foreign Exchange Future	0.71670	0.77410	8.00929	0.00000	0.0000	0
02/07/2012	€ / R 2012/12/14	11.50	C	Foreign Exchange Future	0.19521	0.15607	20.04758	0.00000	0.0000	100
02/07/2012	€ / R 2012/12/14	11.50	P	Foreign Exchange Future	1.03571	1.10677	6.86155	0.00000	0.0000	0
02/07/2012	€ / R 2012/12/14	10.40	C	Foreign Exchange Future	0.53657	0.45330	15.51908	0.00000	0.0000	0
02/07/2012	€ / R 2012/12/14	10.40	P	Foreign Exchange Future	0.27707	0.30400	9.71891	0.00000	0.0000	750
02/07/2012	€ / R 2012/12/14	10.82	C	Foreign Exchange Future	0.35742	0.29331	17.93877	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/07/2012	€ / R 2012/12/14	10.82	P	Foreign Exchange Future	0.51792	0.56401	8.89762	0.00000	0.0000	0
02/07/2012	€ / R 2012/12/14	10.95	C	Foreign Exchange Future	0.31676	0.25808	18.52401	0.00000	0.0000	0
02/07/2012	€ / R 2012/12/14	10.95	P	Foreign Exchange Future	0.60726	0.65878	8.48455	0.00000	0.0000	100
02/07/2012	€ / R 2012/12/14	9.50	C	Foreign Exchange Future	1.20601	1.09699	9.03939	0.00000	0.0000	0
02/07/2012	€ / R 2012/12/14	9.50	P	Foreign Exchange Future	0.04651	0.04769	2.54566	0.00000	0.0000	5,690
02/07/2012	€ / R 2012/12/14	10.30	C	Foreign Exchange Future	0.59099	0.50442	14.64811	0.00000	0.0000	0
02/07/2012	€ / R 2012/12/14	10.30	P	Foreign Exchange Future	0.23149	0.25512	10.20809	0.00000	0.0000	375
02/07/2012	€ / R 2013/03/18			Foreign Exchange Future	10.80750	10.69290	1.06037	0.00000	0.0000	75
02/07/2012	€ / R 2013/03/18	10.97	C	Foreign Exchange Future	0.47758	0.40491	15.21740	0.00000	0.0000	0
02/07/2012	€ / R 2013/03/18	10.97	P	Foreign Exchange Future	0.64008	0.68201	6.54976	0.00000	0.0000	0
02/07/2012	€ / R 2013/12/13			Foreign Exchange Future	11.09100	10.98290	0.97466	0.00000	0.0000	435
02/07/2012	€ / R 2013/12/13	11.20	C	Foreign Exchange Future	0.74869	0.68188	8.92348	0.00000	0.0000	0
02/07/2012	€ / R 2013/12/13	11.20	P	Foreign Exchange Future	0.85769	0.89898	4.81426	0.00000	0.0000	0
02/07/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.42860	8.40160	0.32034	0.00000	0.0000	5,916
02/07/2012	AU\$ / R 2012/09/17	8.42	C	Foreign Exchange Future	0.22573	0.20329	9.93918	0.00000	0.0000	0
02/07/2012	AU\$ / R 2012/09/17	8.42	P	Foreign Exchange Future	0.21713	0.22169	2.10222	0.00000	0.0000	0
02/07/2012	AU\$ / R 2012/12/14			Foreign Exchange Future	8.47170	8.44320	0.33641	8.44200	8.4420	11,646
02/07/2012	AU\$ / R 2012/12/14	8.46	C	Foreign Exchange Future	0.33708	0.31329	7.05729	0.00000	0.0000	0
02/07/2012	AU\$ / R 2012/12/14	8.46	P	Foreign Exchange Future	0.32538	0.33009	1.44798	0.00000	0.0000	0
02/07/2012	AU\$ / R 2013/03/18			Foreign Exchange Future	8.51630	8.48460	0.37223	0.00000	0.0000	3,790
02/07/2012	AU\$ / R 2013/03/18	8.51	C	Foreign Exchange Future	0.42172	0.39556	6.20411	0.00000	0.0000	0
02/07/2012	AU\$ / R 2013/03/18	8.51	P	Foreign Exchange Future	0.41542	0.42096	1.33257	0.00000	0.0000	0
02/07/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.75490	9.73460	0.20810	0.00000	0.0000	0
02/07/2012	CAD/ R 2012/09/17			Foreign Exchange Future	8.11800	8.09460	0.28825	0.00000	0.0000	4
02/07/2012	CAD/ R 2012/09/17	8.27	C	Foreign Exchange Future	0.13366	0.10451	21.80598	0.00000	0.0000	0
02/07/2012	CAD/ R 2012/09/17	8.27	P	Foreign Exchange Future	0.28566	0.27991	2.01148	0.00000	0.0000	0
02/07/2012	CAD/ R 2012/12/14			Foreign Exchange Future	8.20350	8.17970	0.29012	0.00000	0.0000	0
02/07/2012	CAD/ R 2012/12/14	8.35	C	Foreign Exchange Future	0.23301	0.20561	11.75580	0.00000	0.0000	0
02/07/2012	CAD/ R 2012/12/14	8.35	P	Foreign Exchange Future	0.37951	0.37591	0.94644	0.00000	0.0000	0
02/07/2012	CF CANDO CABE 2012/09/17			Can-Do Future	0.13240	0.15560	17.52266	0.00000	0.0000	11,120
02/07/2012	CF CANDO CABF 2012/09/17			Can-Do Future	0.05490	0.04810	12.38616	0.00000	0.0000	7,100
02/07/2012	CF CANDO CABG 2012/09/17			Can-Do Future	0.16720	0.17570	5.08373	0.00000	0.0000	14,700
02/07/2012	CF CANDO CABH 2012/09/17			Can-Do Future	0.03010	0.03060	1.66113	0.00000	0.0000	8,000
02/07/2012	CF CANDO CABI 2012/09/17			Can-Do Future	0.22400	0.23160	3.39286	0.00000	0.0000	12,800
02/07/2012	CF CANDO CABJ 2012/09/17			Can-Do Future	0.07610	0.07470	1.83968	0.00000	0.0000	4,800
02/07/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.77020	8.67220	1.11742	0.00000	0.0000	50
02/07/2012	CHF / R 2012/09/17	8.91	C	Foreign Exchange Future	0.18706	0.14861	20.55579	0.00000	0.0000	0
02/07/2012	CHF / R 2012/09/17	8.91	P	Foreign Exchange Future	0.32686	0.38641	18.21868	0.00000	0.0000	0
02/07/2012	CHF / R 2012/12/14			Foreign Exchange Future	8.90200	8.80280	1.11436	0.00000	0.0000	0
02/07/2012	CHF / R 2012/12/14	9.04	C	Foreign Exchange Future	0.33978	0.29702	12.58478	0.00000	0.0000	0
02/07/2012	CHF / R 2012/12/14	9.04	P	Foreign Exchange Future	0.47778	0.53422	11.81284	0.00000	0.0000	0
02/07/2012	DAUS 2012/07/31			Any day expiry	8.22740	8.20540	0.26740	0.00000	0.0000	0
02/07/2012	DAUS 2012/07/31	7.40	C	Any day expiry	0.83000	0.80800	2.65060	0.00000	0.0000	0
02/07/2012	DAUS 2012/07/31	7.40	P	Any day expiry	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/07/2012	DAUS 2012/07/31	7.72	C	Any day expiry	0.52100	0.49600	4.79846	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/07/2012	DAUS 2012/07/31	7.72	P	Any day expiry	0.01400	0.01100	21.42857	0.00000	0.0000	4,800
02/07/2012	DAUS 2012/07/31	8.25	C	Any day expiry	0.14800	0.12400	16.21622	0.00000	0.0000	0
02/07/2012	DAUS 2012/07/31	8.25	P	Any day expiry	0.17100	0.16900	1.16959	0.00000	0.0000	0
02/07/2012	DAUS 2012/07/31	8.51	C	Any day expiry	0.07500	0.05800	22.66667	0.00000	0.0000	4,800
02/07/2012	DAUS 2012/07/31	8.51	P	Any day expiry	0.35800	0.36300	1.39665	0.00000	0.0000	0
02/07/2012	DAUS 2012/08/31			Any day expiry	8.26510	8.24250	0.27344	0.00000	0.0000	0
02/07/2012	DAUS 2012/08/31	8.25	C	Any day expiry	0.23600	0.21100	10.59322	0.00000	0.0000	0
02/07/2012	DAUS 2012/08/31	8.25	P	Any day expiry	0.22100	0.21900	0.90498	0.00000	0.0000	0
02/07/2012	DAUS 2012/08/31	8.51	C	Any day expiry	0.15000	0.12900	14.00000	0.00000	0.0000	6,170
02/07/2012	DAUS 2012/08/31	8.51	P	Any day expiry	0.39500	0.39700	0.50633	0.00000	0.0000	0
02/07/2012	DAUS 2012/08/31	7.40	C	Any day expiry	0.87500	0.85100	2.74286	0.00000	0.0000	0
02/07/2012	DAUS 2012/08/31	7.40	P	Any day expiry	0.01000	0.00900	10.00000	0.00000	0.0000	0
02/07/2012	DAUS 2012/08/31	7.72	C	Any day expiry	0.58200	0.55600	4.46735	0.00000	0.0000	0
02/07/2012	DAUS 2012/08/31	7.72	P	Any day expiry	0.03700	0.03400	8.10811	0.00000	0.0000	6,170
02/07/2012	DAUS 2012/09/28			Any day expiry	8.29770	8.27510	0.27236	0.00000	0.0000	0
02/07/2012	DAUS 2012/09/28	7.72	C	Any day expiry	0.63700	0.60900	4.39560	0.00000	0.0000	0
02/07/2012	DAUS 2012/09/28	7.72	P	Any day expiry	0.05900	0.05400	8.47458	0.00000	0.0000	7,540
02/07/2012	DAUS 2012/09/28	8.25	C	Any day expiry	0.30400	0.27700	8.88158	0.00000	0.0000	0
02/07/2012	DAUS 2012/09/28	8.25	P	Any day expiry	0.25600	0.25200	1.56250	0.00000	0.0000	0
02/07/2012	DAUS 2012/09/28	8.51	C	Any day expiry	0.21200	0.18900	10.84906	0.00000	0.0000	7,540
02/07/2012	DAUS 2012/09/28	8.51	P	Any day expiry	0.42400	0.42400	0.00000	0.00000	0.0000	0
02/07/2012	DAUS 2012/09/28	7.40	C	Any day expiry	0.91800	0.89300	2.72331	0.00000	0.0000	0
02/07/2012	DAUS 2012/09/28	7.40	P	Any day expiry	0.02000	0.01800	10.00000	0.00000	0.0000	0
02/07/2012	DAUS 2012/10/31			Any day expiry	8.33620	8.31330	0.27471	0.00000	0.0000	0
02/07/2012	DAUS 2012/10/31	8.51	C	Any day expiry	0.27700	0.25400	8.30325	0.00000	0.0000	8,220
02/07/2012	DAUS 2012/10/31	8.51	P	Any day expiry	0.45100	0.45100	0.00000	0.00000	0.0000	0
02/07/2012	DAUS 2012/10/31	7.40	C	Any day expiry	0.97000	0.94400	2.68041	0.00000	0.0000	0
02/07/2012	DAUS 2012/10/31	7.40	P	Any day expiry	0.03400	0.03100	8.82353	0.00000	0.0000	0
02/07/2012	DAUS 2012/10/31	7.72	C	Any day expiry	0.69800	0.67100	3.86819	0.00000	0.0000	0
02/07/2012	DAUS 2012/10/31	7.72	P	Any day expiry	0.08200	0.07800	4.87805	0.00000	0.0000	8,220
02/07/2012	DAUS 2012/10/31	8.25	C	Any day expiry	0.37300	0.34800	6.70241	0.00000	0.0000	0
02/07/2012	DAUS 2012/10/31	8.25	P	Any day expiry	0.28700	0.28500	0.69686	0.00000	0.0000	0
02/07/2012	DAUS 2012/11/30			Any day expiry	8.37130	8.34810	0.27714	0.00000	0.0000	0
02/07/2012	DAUS 2012/11/30	7.72	C	Any day expiry	0.75000	0.72400	3.46667	0.00000	0.0000	0
02/07/2012	DAUS 2012/11/30	7.72	P	Any day expiry	0.09900	0.09600	3.03030	0.00000	0.0000	8,440
02/07/2012	DAUS 2012/11/30	8.51	C	Any day expiry	0.33200	0.30900	6.92771	0.00000	0.0000	8,440
02/07/2012	DAUS 2012/11/30	8.51	P	Any day expiry	0.47100	0.47100	0.00000	0.00000	0.0000	0
02/07/2012	DAUS 2012/12/27			Any day expiry	8.40290	8.37940	0.27967	0.00000	0.0000	0
02/07/2012	DAUS 2012/12/27	7.72	C	Any day expiry	0.79400	0.76900	3.14861	0.00000	0.0000	0
02/07/2012	DAUS 2012/12/27	7.72	P	Any day expiry	0.11100	0.11000	0.90090	0.00000	0.0000	7,530
02/07/2012	DAUS 2012/12/27	8.51	C	Any day expiry	0.37800	0.35400	6.34921	0.00000	0.0000	7,530
02/07/2012	DAUS 2012/12/27	8.51	P	Any day expiry	0.48500	0.48500	0.00000	0.00000	0.0000	0
02/07/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.62180	6.59070	0.46966	0.00000	0.0000	0
02/07/2012	NZ\$ / R 2012/09/17	6.59	C	Foreign Exchange Future	0.15617	0.13144	15.83447	0.00000	0.0000	0
02/07/2012	NZ\$ / R 2012/09/17	6.59	P	Foreign Exchange Future	0.12437	0.13074	5.12339	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/07/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.67830	6.64650	0.47617	0.00000	0.0000	0
02/07/2012	NZ\$ / R 2012/12/14	6.63	C	Foreign Exchange Future	0.26912	0.24046	10.64926	0.00000	0.0000	0
02/07/2012	NZ\$ / R 2012/12/14	6.63	P	Foreign Exchange Future	0.22082	0.22396	1.42203	0.00000	0.0000	0
02/07/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.30020	1.29800	0.16920	0.00000	0.0000	0
02/07/2012	YUAN/R 2012/09/17	1.33	C	Foreign Exchange Future	0.02921	0.02630	9.97812	0.00000	0.0000	0
02/07/2012	YUAN/R 2012/09/17	1.33	P	Foreign Exchange Future	0.05901	0.05830	1.21118	0.00000	0.0000	0
02/07/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.31450	1.31230	0.16736	0.00000	0.0000	0
02/07/2012	YUAN/R 2012/12/14	1.34	C	Foreign Exchange Future	0.05246	0.04924	6.13422	0.00000	0.0000	0
02/07/2012	YUAN/R 2012/12/14	1.34	P	Foreign Exchange Future	0.07796	0.07694	1.30556	0.00000	0.0000	0

**Future Open Interest**

**506,391**

**Option Open Interest**

**575,001**

**Total**

**1,081,392**