



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Future & Options High/Low

High/Low from 01/08/2012 to 01/08/2012

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
01/08/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.27320	8.31530	0.50887	8.33600	8.2720	239,441
01/08/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.12520	1.16706	3.72001	0.00000	0.0000	16,000
01/08/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.00200	0.00176	12.10910	0.00000	0.0000	9,200
01/08/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.97648	1.01814	4.26584	0.00000	0.0000	37,000
01/08/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.00328	0.00284	13.54941	0.00000	0.0000	0
01/08/2012	\$ / R 2012/09/17	7.40	C	Foreign Exchange Future	0.87780	0.91924	4.72028	0.00000	0.0000	0
01/08/2012	\$ / R 2012/09/17	7.40	P	Foreign Exchange Future	0.00460	0.00394	14.44705	0.00000	0.0000	8,000
01/08/2012	\$ / R 2012/09/17	7.75	C	Foreign Exchange Future	0.54692	0.58604	7.15179	0.00000	0.0000	0
01/08/2012	\$ / R 2012/09/17	7.75	P	Foreign Exchange Future	0.02372	0.02074	12.58558	0.00000	0.0000	44,100
01/08/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.27886	0.30811	10.48655	0.00000	0.0000	0
01/08/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.10566	0.09281	12.16744	0.00000	0.0000	2,000
01/08/2012	\$ / R 2012/09/17	7.50	C	Foreign Exchange Future	0.78031	0.82138	5.26327	0.00000	0.0000	0
01/08/2012	\$ / R 2012/09/17	7.50	P	Foreign Exchange Future	0.00711	0.00608	14.48094	0.00000	0.0000	246
01/08/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.59212	0.63177	6.69716	0.00000	0.0000	0
01/08/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.01892	0.01647	12.92644	0.00000	0.0000	2,500
01/08/2012	\$ / R 2012/09/17	8.26	C	Foreign Exchange Future	0.19157	0.21477	12.11393	0.00000	0.0000	300
01/08/2012	\$ / R 2012/09/17	8.26	P	Foreign Exchange Future	0.17837	0.15947	10.59259	0.00000	0.0000	0
01/08/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.41964	0.45487	8.39371	0.00000	0.0000	0
01/08/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.04644	0.03957	14.80560	0.00000	0.0000	20,360
01/08/2012	\$ / R 2012/09/17	8.00	C	Foreign Exchange Future	0.34514	0.37757	9.39854	0.00000	0.0000	0
01/08/2012	\$ / R 2012/09/17	8.00	P	Foreign Exchange Future	0.07194	0.06227	13.43189	0.00000	0.0000	10,425
01/08/2012	\$ / R 2012/09/17	8.55	C	Foreign Exchange Future	0.09824	0.10989	11.86100	0.00000	0.0000	500
01/08/2012	\$ / R 2012/09/17	8.55	P	Foreign Exchange Future	0.37504	0.34459	8.11856	0.00000	0.0000	0
01/08/2012	\$ / R 2012/09/17	8.20	C	Foreign Exchange Future	0.22136	0.24715	11.64849	0.00000	0.0000	0
01/08/2012	\$ / R 2012/09/17	8.20	P	Foreign Exchange Future	0.14816	0.13185	11.01115	0.00000	0.0000	600
01/08/2012	\$ / R 2012/09/17	8.25	C	Foreign Exchange Future	0.19594	0.21995	12.25486	0.00000	0.0000	0
01/08/2012	\$ / R 2012/09/17	8.25	P	Foreign Exchange Future	0.17274	0.15465	10.47131	0.00000	0.0000	0
01/08/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.05662	0.06250	10.39779	0.00000	0.0000	250
01/08/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.58342	0.54720	6.20710	0.00000	0.0000	1,500
01/08/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.13906	0.15537	11.73084	0.00000	0.0000	3,000

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
01/08/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.26586	0.24007	9.69964	0.00000	0.0000	3,000
01/08/2012	\$ / R 2012/09/17	8.50	C	Foreign Exchange Future	0.11031	0.12340	11.86061	0.00000	0.0000	2,000
01/08/2012	\$ / R 2012/09/17	8.50	P	Foreign Exchange Future	0.33711	0.30810	8.60731	0.00000	0.0000	0
01/08/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.02584	0.02793	8.08701	0.00000	0.0000	7,400
01/08/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	0.95264	0.91263	4.19994	0.00000	0.0000	0
01/08/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.08751	0.09785	11.81819	0.00000	0.0000	2,000
01/08/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.41431	0.38255	7.66537	0.00000	0.0000	4,000
01/08/2012	\$ / R 2012/09/17	8.75	C	Foreign Exchange Future	0.06289	0.06960	10.66270	0.00000	0.0000	25,100
01/08/2012	\$ / R 2012/09/17	8.75	P	Foreign Exchange Future	0.53969	0.50430	6.55812	0.00000	0.0000	0
01/08/2012	\$ / R 2012/09/17	9.30	C	Foreign Exchange Future	0.02148	0.02308	7.41994	0.00000	0.0000	250
01/08/2012	\$ / R 2012/09/17	9.30	P	Foreign Exchange Future	1.04828	1.00778	3.86402	0.00000	0.0000	0
01/08/2012	\$ / R 2012/09/17	9.00	C	Foreign Exchange Future	0.03785	0.04128	9.06792	0.00000	0.0000	7,500
01/08/2012	\$ / R 2012/09/17	9.00	P	Foreign Exchange Future	0.76465	0.72598	5.05697	0.00000	0.0000	0
01/08/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.03131	0.03390	8.28345	0.00000	0.0000	24,360
01/08/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	0.85811	0.81860	4.60395	0.00000	0.0000	0
01/08/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.36800	8.41110	0.51506	8.41300	8.3690	78,673
01/08/2012	\$ / R 2012/12/14	8.30	C	Foreign Exchange Future	0.36681	0.38926	6.12078	0.00000	0.0000	0
01/08/2012	\$ / R 2012/12/14	8.30	P	Foreign Exchange Future	0.29881	0.27816	6.91008	0.00000	0.0000	6,000
01/08/2012	\$ / R 2012/12/14	8.60	C	Foreign Exchange Future	0.25880	0.27444	6.04158	0.00000	0.0000	6,000
01/08/2012	\$ / R 2012/12/14	8.60	P	Foreign Exchange Future	0.49080	0.46334	5.59584	0.00000	0.0000	0
01/08/2012	\$ / R 2012/12/14	8.80	C	Foreign Exchange Future	0.20712	0.21943	5.94408	0.00000	0.0000	0
01/08/2012	\$ / R 2012/12/14	8.80	P	Foreign Exchange Future	0.63912	0.60833	4.81734	0.00000	0.0000	300
01/08/2012	\$ / R 2012/12/14	9.00	C	Foreign Exchange Future	0.16773	0.17756	5.86247	0.00000	0.0000	25,000
01/08/2012	\$ / R 2012/12/14	9.00	P	Foreign Exchange Future	0.79973	0.76646	4.15975	0.00000	0.0000	0
01/08/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.15157	0.16037	5.80208	0.00000	0.0000	540
01/08/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	0.88357	0.84927	3.88262	0.00000	0.0000	0
01/08/2012	\$ / R 2012/12/14	9.50	C	Foreign Exchange Future	0.10368	0.10947	5.57976	0.00000	0.0000	300
01/08/2012	\$ / R 2012/12/14	9.50	P	Foreign Exchange Future	1.23568	1.19837	3.01979	0.00000	0.0000	0
01/08/2012	\$ / R 2012/12/14	8.05	C	Foreign Exchange Future	0.49431	0.52248	5.69923	0.00000	0.0000	0
01/08/2012	\$ / R 2012/12/14	8.05	P	Foreign Exchange Future	0.17631	0.16138	8.46694	0.00000	0.0000	20,000
01/08/2012	\$ / R 2012/12/14	10.40	C	Foreign Exchange Future	0.05089	0.05375	5.62651	0.00000	0.0000	0
01/08/2012	\$ / R 2012/12/14	10.40	P	Foreign Exchange Future	2.08289	2.04265	1.93177	0.00000	0.0000	0
01/08/2012	\$ / R 2012/12/14	11.10	C	Foreign Exchange Future	0.02754	0.03013	9.42470	0.00000	0.0000	0
01/08/2012	\$ / R 2012/12/14	11.10	P	Foreign Exchange Future	2.75954	2.71903	1.46782	0.00000	0.0000	0
01/08/2012	\$ / R 2012/12/14	7.95	C	Foreign Exchange Future	0.55505	0.58841	6.00883	0.00000	0.0000	0
01/08/2012	\$ / R 2012/12/14	7.95	P	Foreign Exchange Future	0.13705	0.12731	7.11243	0.00000	0.0000	15,000
01/08/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.52396	0.55331	5.59973	0.00000	0.0000	300
01/08/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.15596	0.14221	8.82212	0.00000	0.0000	6,040
01/08/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.46810	8.51220	0.52078	0.00000	0.0000	20,787
01/08/2012	\$ / R 2013/03/18	10.20	C	Foreign Exchange Future	0.13800	0.14346	3.95406	0.00000	0.0000	500
01/08/2012	\$ / R 2013/03/18	10.20	P	Foreign Exchange Future	1.86990	1.83126	2.06659	0.00000	0.0000	0
01/08/2012	\$ / R 2013/03/18	10.55	C	Foreign Exchange Future	0.11424	0.11847	3.69801	0.00000	0.0000	250
01/08/2012	\$ / R 2013/03/18	10.55	P	Foreign Exchange Future	2.19614	2.15627	1.81570	0.00000	0.0000	0
01/08/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.27910	0.29145	4.42663	0.00000	0.0000	180
01/08/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	0.91100	0.87925	3.48469	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
01/08/2012	\$ / R 2013/03/18	10.85	C	Foreign Exchange Future	0.09875	0.10217	3.46410	0.00000	0.0000	250
01/08/2012	\$ / R 2013/03/18	10.85	P	Foreign Exchange Future	2.48065	2.43997	1.63986	0.00000	0.0000	0
01/08/2012	\$ / R 2013/03/18	9.55	C	Foreign Exchange Future	0.20421	0.21294	4.27614	0.00000	0.0000	500
01/08/2012	\$ / R 2013/03/18	9.55	P	Foreign Exchange Future	1.28611	1.25074	2.74999	0.00000	0.0000	0
01/08/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.68104	0.71274	4.65326	0.00000	0.0000	0
01/08/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.21294	0.20054	5.82742	0.00000	0.0000	1,500
01/08/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.62283	0.64989	4.34563	0.00000	0.0000	0
01/08/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.25473	0.23769	6.68731	0.00000	0.0000	180
01/08/2012	\$ / R 2013/06/14			Foreign Exchange Future	8.56120	8.60550	0.51745	8.57000	8.5700	3,934
01/08/2012	\$ / R 2013/06/14	8.76	C	Foreign Exchange Future	0.48694	0.50372	3.44481	0.00000	0.0000	0
01/08/2012	\$ / R 2013/06/14	8.76	P	Foreign Exchange Future	0.68574	0.65822	4.01399	0.00000	0.0000	0
01/08/2012	\$ / R 2013/06/14	8.74	C	Foreign Exchange Future	0.49331	0.51033	3.45165	0.00000	0.0000	0
01/08/2012	\$ / R 2013/06/14	8.74	P	Foreign Exchange Future	0.67211	0.64483	4.05781	0.00000	0.0000	0
01/08/2012	\$ / R 2013/06/14	8.75	C	Foreign Exchange Future	0.49011	0.50701	3.44793	0.00000	0.0000	0
01/08/2012	\$ / R 2013/06/14	8.75	P	Foreign Exchange Future	0.67891	0.65151	4.03604	0.00000	0.0000	0
01/08/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.66080	8.70790	0.54383	0.00000	0.0000	542
01/08/2012	\$ / R 2013/12/13	9.00	C	Foreign Exchange Future	0.60967	0.62737	2.90316	0.00000	0.0000	0
01/08/2012	\$ / R 2013/12/13	9.00	P	Foreign Exchange Future	0.94887	0.91947	3.09843	0.00000	0.0000	0
01/08/2012	\$ / R 2013/12/13	8.00	C	Foreign Exchange Future	1.01398	1.04570	3.12890	0.00000	0.0000	0
01/08/2012	\$ / R 2013/12/13	8.00	P	Foreign Exchange Future	0.35318	0.33780	4.35298	0.00000	0.0000	0
01/08/2012	\$ / R 2014/12/12			Foreign Exchange Future	8.96170	9.01280	0.57020	0.00000	0.0000	0
01/08/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.44754	1.46463	1.18051	0.00000	0.0000	200
01/08/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.48584	0.45183	7.00064	0.00000	0.0000	0
01/08/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.54670	9.31770	11.65293	0.00000	0.0000	0
01/08/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	8.27320	8.31530	0.50887	8.28800	8.2815	996
01/08/2012	\$ / R MAXI 2012/09/17	8.49	C	Foreign Exchange Future	0.11290	0.12629	11.85552	0.00000	0.0000	0
01/08/2012	\$ / R MAXI 2012/09/17	8.49	P	Foreign Exchange Future	0.32970	0.30099	8.70942	0.00000	0.0000	0
01/08/2012	\$ / R MAXI 2012/09/17	8.60	C	Foreign Exchange Future	0.08751	0.09785	11.81818	0.00000	0.0000	60
01/08/2012	\$ / R MAXI 2012/09/17	8.60	P	Foreign Exchange Future	0.41431	0.38255	7.66537	0.00000	0.0000	0
01/08/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	8.36800	8.41110	0.51506	8.38150	8.3815	28
01/08/2012	\$ / R MAXI 2012/12/14	8.59	C	Foreign Exchange Future	0.26176	0.27757	6.04019	0.00000	0.0000	0
01/08/2012	\$ / R MAXI 2012/12/14	8.59	P	Foreign Exchange Future	0.48376	0.45647	5.64104	0.00000	0.0000	0
01/08/2012	\$ / R MAXI 2013/03/18			Foreign Exchange Future	8.46810	8.51220	0.52078	0.00000	0.0000	5
01/08/2012	\$ / R MAXI 2013/03/18	8.69	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/08/2012	\$ / R MAXI 2013/03/18	8.69	P	Foreign Exchange Future	0.22190	0.17780	19.87382	0.00000	0.0000	0
01/08/2012	\$ / R MAXI 2013/06/14			Foreign Exchange Future	8.56120	8.60550	0.51745	0.00000	0.0000	0
01/08/2012	\$ / R MAXI 2013/06/14	8.76	C	Foreign Exchange Future	0.48694	0.50372	3.44480	0.00000	0.0000	0
01/08/2012	\$ / R MAXI 2013/06/14	8.76	P	Foreign Exchange Future	0.68574	0.65822	4.01399	0.00000	0.0000	0
01/08/2012	\$ / R MAXI 2013/06/14	8.74	C	Foreign Exchange Future	0.49331	0.51033	3.45167	0.00000	0.0000	0
01/08/2012	\$ / R MAXI 2013/06/14	8.74	P	Foreign Exchange Future	0.67211	0.64483	4.05780	0.00000	0.0000	0
01/08/2012	\$ / R MAXI 2013/06/14	8.75	C	Foreign Exchange Future	0.49011	0.50701	3.44793	0.00000	0.0000	0
01/08/2012	\$ / R MAXI 2013/06/14	8.75	P	Foreign Exchange Future	0.67891	0.65151	4.03604	0.00000	0.0000	0
01/08/2012	£ / R 2012/09/17			Foreign Exchange Future	12.95890	12.96840	0.07331	12.96450	12.9610	12,816
01/08/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.61214	1.62148	0.57956	0.00000	0.0000	0
01/08/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.00324	0.00308	4.84015	0.00000	0.0000	6,000

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
01/08/2012	£ / R 2012/09/17	12.15	C	Foreign Exchange Future	0.83395	0.84398	1.20251	0.00000	0.0000	0
01/08/2012	£ / R 2012/09/17	12.15	P	Foreign Exchange Future	0.02505	0.02558	2.10923	0.00000	0.0000	38,400
01/08/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.09481	0.10077	6.28514	0.00000	0.0000	24,000
01/08/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	0.58591	0.58237	0.60438	0.00000	0.0000	0
01/08/2012	£ / R 2012/09/17	13.85	C	Foreign Exchange Future	0.04309	0.04634	7.51925	0.00000	0.0000	14,400
01/08/2012	£ / R 2012/09/17	13.85	P	Foreign Exchange Future	0.93419	0.92794	0.67005	0.00000	0.0000	0
01/08/2012	£ / R 2012/12/14			Foreign Exchange Future	13.10790	13.11840	0.08010	0.00000	0.0000	1,605
01/08/2012	£ / R 2012/12/14	13.37	C	Foreign Exchange Future	0.34468	0.35585	3.24132	0.00000	0.0000	0
01/08/2012	£ / R 2012/12/14	13.37	P	Foreign Exchange Future	0.60678	0.60745	0.11078	0.00000	0.0000	0
01/08/2012	£ / R 2012/12/14	13.55	C	Foreign Exchange Future	0.29296	0.30318	3.48742	0.00000	0.0000	0
01/08/2012	£ / R 2012/12/14	13.55	P	Foreign Exchange Future	0.73506	0.73478	0.03854	0.00000	0.0000	100
01/08/2012	£ / R 2012/12/14	13.70	C	Foreign Exchange Future	0.25635	0.26576	3.67236	0.00000	0.0000	100
01/08/2012	£ / R 2012/12/14	13.70	P	Foreign Exchange Future	0.84845	0.84736	0.12800	0.00000	0.0000	0
01/08/2012	£ / R 2012/12/14	14.20	C	Foreign Exchange Future	0.16663	0.17349	4.11395	0.00000	0.0000	100
01/08/2012	£ / R 2012/12/14	14.20	P	Foreign Exchange Future	1.25873	1.25509	0.28956	0.00000	0.0000	0
01/08/2012	£ / R 2013/03/18			Foreign Exchange Future	13.26550	13.27690	0.08594	0.00000	0.0000	2,356
01/08/2012	£ / R 2013/03/18	13.70	C	Foreign Exchange Future	0.77698	0.78299	0.77326	0.00000	0.0000	0
01/08/2012	£ / R 2013/03/18	13.70	P	Foreign Exchange Future	1.21148	1.20609	0.44507	0.00000	0.0000	200
01/08/2012	£ / R 2013/03/18	13.90	C	Foreign Exchange Future	0.70115	0.70679	0.80479	0.00000	0.0000	200
01/08/2012	£ / R 2013/03/18	13.90	P	Foreign Exchange Future	1.33565	1.32989	0.43104	0.00000	0.0000	0
01/08/2012	£ / R 2013/03/18	14.40	C	Foreign Exchange Future	0.53695	0.54171	0.88620	0.00000	0.0000	200
01/08/2012	£ / R 2013/03/18	14.40	P	Foreign Exchange Future	1.67145	1.66481	0.39736	0.00000	0.0000	0
01/08/2012	£ / R 2013/03/18	13.53	C	Foreign Exchange Future	0.84627	0.85259	0.74699	0.00000	0.0000	0
01/08/2012	£ / R 2013/03/18	13.53	P	Foreign Exchange Future	1.11077	1.10569	0.45720	0.00000	0.0000	0
01/08/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.10600	0.10640	0.37736	0.00000	0.0000	3,435
01/08/2012	¥ / R 2012/09/17	0.11	C	Foreign Exchange Future	0.00154	0.00166	7.62664	0.00000	0.0000	0
01/08/2012	¥ / R 2012/09/17	0.11	P	Foreign Exchange Future	0.00554	0.00526	5.10057	0.00000	0.0000	0
01/08/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.10730	0.10770	0.37279	0.00000	0.0000	20,018
01/08/2012	¥ / R 2012/12/14	0.11	C	Foreign Exchange Future	0.00410	0.00428	4.44073	0.00000	0.0000	0
01/08/2012	¥ / R 2012/12/14	0.11	P	Foreign Exchange Future	0.00680	0.00658	3.20564	0.00000	0.0000	0
01/08/2012	€ / R 2012/09/17			Foreign Exchange Future	10.18960	10.23330	0.42887	0.00000	0.0000	25,842
01/08/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	0.75252	0.79565	5.73101	0.00000	0.0000	0
01/08/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.01292	0.01235	4.43339	0.00000	0.0000	10,200
01/08/2012	€ / R 2012/09/17	9.75	C	Foreign Exchange Future	0.47786	0.52005	8.82846	0.00000	0.0000	0
01/08/2012	€ / R 2012/09/17	9.75	P	Foreign Exchange Future	0.03826	0.03675	3.95266	0.00000	0.0000	1,625
01/08/2012	€ / R 2012/09/17	9.90	C	Foreign Exchange Future	0.35849	0.39892	11.27781	0.00000	0.0000	0
01/08/2012	€ / R 2012/09/17	9.90	P	Foreign Exchange Future	0.06889	0.06562	4.74782	0.00000	0.0000	33,360
01/08/2012	€ / R 2012/09/17	10.20	C	Foreign Exchange Future	0.17061	0.20377	19.43028	0.00000	0.0000	0
01/08/2012	€ / R 2012/09/17	10.20	P	Foreign Exchange Future	0.18101	0.17047	5.82776	0.00000	0.0000	1,500
01/08/2012	€ / R 2012/09/17	11.20	C	Foreign Exchange Future	0.01585	0.01943	22.60882	0.00000	0.0000	21,300
01/08/2012	€ / R 2012/09/17	11.20	P	Foreign Exchange Future	1.02625	0.98613	3.90909	0.00000	0.0000	0
01/08/2012	€ / R 2012/09/17	11.25	C	Foreign Exchange Future	0.01382	0.01759	27.34511	0.00000	0.0000	15,360
01/08/2012	€ / R 2012/09/17	11.25	P	Foreign Exchange Future	1.07422	1.03429	3.71638	0.00000	0.0000	0
01/08/2012	€ / R 2012/12/14			Foreign Exchange Future	10.31950	10.36440	0.43510	0.00000	0.0000	52,964
01/08/2012	€ / R 2012/12/14	10.82	C	Foreign Exchange Future	0.18236	0.20277	11.19374	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
01/08/2012	€ / R 2012/12/14	10.82	P	Foreign Exchange Future	0.68286	0.65837	3.58596	0.00000	0.0000	0
01/08/2012	€ / R 2012/12/14	10.95	C	Foreign Exchange Future	0.15749	0.17540	11.37213	0.00000	0.0000	0
01/08/2012	€ / R 2012/12/14	10.95	P	Foreign Exchange Future	0.78799	0.76100	3.42522	0.00000	0.0000	100
01/08/2012	€ / R 2012/12/14	11.00	C	Foreign Exchange Future	0.14901	0.16610	11.47191	0.00000	0.0000	100
01/08/2012	€ / R 2012/12/14	11.00	P	Foreign Exchange Future	0.82951	0.80170	3.35211	0.00000	0.0000	0
01/08/2012	€ / R 2012/12/14	10.40	C	Foreign Exchange Future	0.30262	0.33175	9.62877	0.00000	0.0000	0
01/08/2012	€ / R 2012/12/14	10.40	P	Foreign Exchange Future	0.38312	0.36735	4.11411	0.00000	0.0000	750
01/08/2012	€ / R 2012/12/14	11.10	C	Foreign Exchange Future	0.13364	0.14921	11.64294	0.00000	0.0000	750
01/08/2012	€ / R 2012/12/14	11.10	P	Foreign Exchange Future	0.91414	0.88481	3.20953	0.00000	0.0000	0
01/08/2012	€ / R 2012/12/14	11.50	C	Foreign Exchange Future	0.08886	0.09953	12.00596	0.00000	0.0000	100
01/08/2012	€ / R 2012/12/14	11.50	P	Foreign Exchange Future	1.26936	1.23513	2.69678	0.00000	0.0000	0
01/08/2012	€ / R 2012/12/14	9.50	C	Foreign Exchange Future	0.87961	0.92325	4.96230	0.00000	0.0000	0
01/08/2012	€ / R 2012/12/14	9.50	P	Foreign Exchange Future	0.06011	0.05885	2.08184	0.00000	0.0000	5,690
01/08/2012	€ / R 2012/12/14	10.30	C	Foreign Exchange Future	0.34186	0.37507	9.71436	0.00000	0.0000	0
01/08/2012	€ / R 2012/12/14	10.30	P	Foreign Exchange Future	0.32236	0.31067	3.62666	0.00000	0.0000	375
01/08/2012	€ / R 2013/03/18			Foreign Exchange Future	10.45800	10.50320	0.43221	0.00000	0.0000	75
01/08/2012	€ / R 2013/03/18	10.97	C	Foreign Exchange Future	0.29766	0.31921	7.23962	0.00000	0.0000	0
01/08/2012	€ / R 2013/03/18	10.97	P	Foreign Exchange Future	0.80966	0.78601	2.92099	0.00000	0.0000	0
01/08/2012	€ / R 2013/12/13			Foreign Exchange Future	10.73680	10.78390	0.43868	0.00000	0.0000	435
01/08/2012	€ / R 2013/12/13	11.20	C	Foreign Exchange Future	0.57444	0.59630	3.80511	0.00000	0.0000	0
01/08/2012	€ / R 2013/12/13	11.20	P	Foreign Exchange Future	1.03764	1.01240	2.43261	0.00000	0.0000	0
01/08/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.66460	8.70830	0.50435	0.00000	0.0000	7,698
01/08/2012	AU\$ / R 2012/09/17	8.42	C	Foreign Exchange Future	0.30006	0.33399	11.30987	0.00000	0.0000	0
01/08/2012	AU\$ / R 2012/09/17	8.42	P	Foreign Exchange Future	0.05546	0.04569	17.60659	0.00000	0.0000	0
01/08/2012	AU\$ / R 2012/12/14			Foreign Exchange Future	8.69730	8.74230	0.51740	0.00000	0.0000	9,894
01/08/2012	AU\$ / R 2012/12/14	8.46	C	Foreign Exchange Future	0.39441	0.42324	7.31093	0.00000	0.0000	0
01/08/2012	AU\$ / R 2012/12/14	8.46	P	Foreign Exchange Future	0.15711	0.14094	10.28945	0.00000	0.0000	0
01/08/2012	AU\$ / R 2013/03/18			Foreign Exchange Future	8.73420	8.77870	0.50949	0.00000	0.0000	3,790
01/08/2012	AU\$ / R 2013/03/18	8.51	C	Foreign Exchange Future	0.46566	0.49211	5.67881	0.00000	0.0000	0
01/08/2012	AU\$ / R 2013/03/18	8.51	P	Foreign Exchange Future	0.24146	0.22341	7.47781	0.00000	0.0000	0
01/08/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	10.02690	8.83900	11.84713	0.00000	0.0000	0
01/08/2012	CAD/ R 2012/09/17			Foreign Exchange Future	8.23840	8.29920	0.73801	0.00000	0.0000	0
01/08/2012	CAD/ R 2012/09/17	8.27	C	Foreign Exchange Future	0.11801	0.14777	25.21860	0.00000	0.0000	0
01/08/2012	CAD/ R 2012/09/17	8.27	P	Foreign Exchange Future	0.14961	0.11857	20.74705	0.00000	0.0000	0
01/08/2012	CAD/ R 2012/12/14			Foreign Exchange Future	8.31590	8.37800	0.74676	0.00000	0.0000	0
01/08/2012	CAD/ R 2012/12/14	8.35	C	Foreign Exchange Future	0.22446	0.25169	12.13111	0.00000	0.0000	0
01/08/2012	CAD/ R 2012/12/14	8.35	P	Foreign Exchange Future	0.25856	0.22369	13.48633	0.00000	0.0000	0
01/08/2012	CF CANDO CABE 2012/09/17			Can-Do Future	0.24750	0.22630	8.56566	0.00000	0.0000	11,120
01/08/2012	CF CANDO CABF 2012/09/17			Can-Do Future	0.02730	0.03300	20.87912	0.00000	0.0000	7,100
01/08/2012	CF CANDO CABG 2012/09/17			Can-Do Future	0.17830	0.16300	8.58104	0.00000	0.0000	14,700
01/08/2012	CF CANDO CABH 2012/09/17			Can-Do Future	0.03610	0.04060	12.46537	0.00000	0.0000	8,000
01/08/2012	CF CANDO CABI 2012/09/17			Can-Do Future	0.17820	0.17920	0.56117	0.00000	0.0000	12,800
01/08/2012	CF CANDO CABJ 2012/09/17			Can-Do Future	0.08940	0.09270	3.69128	0.00000	0.0000	4,800
01/08/2012	CF CANDO CABM 2012/12/14			Can-Do Future	0.11000	0.11190	1.72727	0.00000	0.0000	7,000
01/08/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.49090	8.52000	0.34272	0.00000	0.0000	25

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
01/08/2012	CHF / R 2012/09/17	8.91	C	Foreign Exchange Future	0.05656	0.06082	7.51421	0.00000	0.0000	0
01/08/2012	CHF / R 2012/09/17	8.91	P	Foreign Exchange Future	0.47566	0.45082	5.22418	0.00000	0.0000	0
01/08/2012	CHF / R 2012/12/14			Foreign Exchange Future	8.61220	8.64040	0.32744	0.00000	0.0000	0
01/08/2012	CHF / R 2012/12/14	9.04	C	Foreign Exchange Future	0.19680	0.20151	2.39401	0.00000	0.0000	0
01/08/2012	CHF / R 2012/12/14	9.04	P	Foreign Exchange Future	0.62460	0.60111	3.76063	0.00000	0.0000	0
01/08/2012	DAAS 2012/08/02			Any day expiry	8.22260	8.26560	0.52295	0.00000	0.0000	0
01/08/2012	DAAS 2012/08/02	8.24	C	Any day expiry	0.03585	0.04520	26.06761	0.00000	0.0000	0
01/08/2012	DAAS 2012/08/02	8.24	P	Any day expiry	0.05325	0.01960	63.19975	0.00000	0.0000	0
01/08/2012	DAAS 2012/08/02	8.25	C	Any day expiry	0.03226	0.03864	19.75686	0.00000	0.0000	0
01/08/2012	DAAS 2012/08/02	8.25	P	Any day expiry	0.05966	0.02304	61.39032	0.00000	0.0000	0
01/08/2012	DAAS 2012/08/02	8.26	C	Any day expiry	0.02899	0.03377	16.47759	0.00000	0.0000	0
01/08/2012	DAAS 2012/08/02	8.26	P	Any day expiry	0.06639	0.02817	57.57131	0.00000	0.0000	0
01/08/2012	DAAS 2012/08/02	8.30	C	Any day expiry	0.01871	0.01923	2.75410	0.00000	0.0000	4,000
01/08/2012	DAAS 2012/08/02	8.30	P	Any day expiry	0.09611	0.05363	44.20411	0.00000	0.0000	0
01/08/2012	DANZ 2012/08/07			Any day expiry	6.67000	6.71470	0.67016	0.00000	0.0000	3,000
01/08/2012	DANZ 2012/08/07	6.64	C	Any day expiry	0.00000	0.10077	100.00000	0.00000	0.0000	0
01/08/2012	DANZ 2012/08/07	6.64	P	Any day expiry	0.00000	0.02607	100.00000	0.00000	0.0000	0
01/08/2012	DANZ 2012/08/07	6.65	C	Any day expiry	0.00000	0.09339	100.00000	0.00000	0.0000	0
01/08/2012	DANZ 2012/08/07	6.65	P	Any day expiry	0.00000	0.02869	100.00000	0.00000	0.0000	0
01/08/2012	DANZ 2012/08/07	6.66	C	Any day expiry	0.00000	0.08623	100.00000	0.00000	0.0000	0
01/08/2012	DANZ 2012/08/07	6.66	P	Any day expiry	0.00000	0.03153	100.00000	0.00000	0.0000	0
01/08/2012	DANZ 2012/08/07	6.69	C	Any day expiry	0.00000	0.06624	100.00000	0.00000	0.0000	0
01/08/2012	DANZ 2012/08/07	6.69	P	Any day expiry	0.00000	0.04154	100.00000	0.00000	0.0000	15,000
01/08/2012	DANZ 2012/08/07	6.71	C	Any day expiry	0.00000	0.05539	100.00000	0.00000	0.0000	0
01/08/2012	DANZ 2012/08/07	6.71	P	Any day expiry	0.00000	0.05069	100.00000	0.00000	0.0000	5,000
01/08/2012	DAUS 2012/08/31			Any day expiry	8.25430	8.29570	0.50156	0.00000	0.0000	0
01/08/2012	DAUS 2012/08/31	7.40	C	Any day expiry	0.85600	0.89800	4.90654	0.00000	0.0000	0
01/08/2012	DAUS 2012/08/31	7.40	P	Any day expiry	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/08/2012	DAUS 2012/08/31	7.72	C	Any day expiry	0.54600	0.58600	7.32601	0.00000	0.0000	0
01/08/2012	DAUS 2012/08/31	7.72	P	Any day expiry	0.01200	0.01000	16.66667	0.00000	0.0000	6,170
01/08/2012	DAUS 2012/08/31	8.25	C	Any day expiry	0.15000	0.17200	14.66667	0.00000	0.0000	0
01/08/2012	DAUS 2012/08/31	8.25	P	Any day expiry	0.14600	0.12600	13.69863	0.00000	0.0000	0
01/08/2012	DAUS 2012/08/31	8.51	C	Any day expiry	0.06900	0.07800	13.04348	0.00000	0.0000	6,170
01/08/2012	DAUS 2012/08/31	8.51	P	Any day expiry	0.32500	0.29200	10.15385	0.00000	0.0000	0
01/08/2012	DAUS 2012/09/28			Any day expiry	8.28530	8.32760	0.51054	0.00000	0.0000	0
01/08/2012	DAUS 2012/09/28	8.25	C	Any day expiry	0.22500	0.24900	10.66667	0.00000	0.0000	0
01/08/2012	DAUS 2012/09/28	8.25	P	Any day expiry	0.19000	0.17100	10.00000	0.00000	0.0000	0
01/08/2012	DAUS 2012/09/28	8.51	C	Any day expiry	0.13300	0.14700	10.52632	0.00000	0.0000	7,540
01/08/2012	DAUS 2012/09/28	8.51	P	Any day expiry	0.35800	0.32900	8.10056	0.00000	0.0000	0
01/08/2012	DAUS 2012/09/28	7.40	C	Any day expiry	0.89200	0.93400	4.70852	0.00000	0.0000	0
01/08/2012	DAUS 2012/09/28	7.40	P	Any day expiry	0.00700	0.00600	14.28571	0.00000	0.0000	0
01/08/2012	DAUS 2012/09/28	7.72	C	Any day expiry	0.59300	0.63200	6.57673	0.00000	0.0000	0
01/08/2012	DAUS 2012/09/28	7.72	P	Any day expiry	0.02800	0.02400	14.28571	0.00000	0.0000	7,540
01/08/2012	DAUS 2012/10/31			Any day expiry	8.32070	8.36330	0.51198	0.00000	0.0000	0
01/08/2012	DAUS 2012/10/31	7.72	C	Any day expiry	0.65000	0.68800	5.84615	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
01/08/2012	DAUS 2012/10/31	7.72	P	Any day expiry	0.04900	0.04500	8.16327	0.00000	0.0000	8,220
01/08/2012	DAUS 2012/10/31	8.25	C	Any day expiry	0.30000	0.32300	7.66667	0.00000	0.0000	0
01/08/2012	DAUS 2012/10/31	8.25	P	Any day expiry	0.22900	0.21000	8.29694	0.00000	0.0000	0
01/08/2012	DAUS 2012/10/31	8.51	C	Any day expiry	0.20300	0.21800	7.38916	0.00000	0.0000	8,220
01/08/2012	DAUS 2012/10/31	8.51	P	Any day expiry	0.39200	0.36500	6.88776	0.00000	0.0000	0
01/08/2012	DAUS 2012/10/31	7.40	C	Any day expiry	0.93700	0.97900	4.48239	0.00000	0.0000	0
01/08/2012	DAUS 2012/10/31	7.40	P	Any day expiry	0.01600	0.01600	0.00000	0.00000	0.0000	0
01/08/2012	DAUS 2012/11/30			Any day expiry	8.35290	8.39590	0.51479	0.00000	0.0000	0
01/08/2012	DAUS 2012/11/30	7.72	C	Any day expiry	0.70300	0.74000	5.26316	0.00000	0.0000	0
01/08/2012	DAUS 2012/11/30	7.72	P	Any day expiry	0.07000	0.06400	8.57143	0.00000	0.0000	8,440
01/08/2012	DAUS 2012/11/30	8.51	C	Any day expiry	0.26100	0.27800	6.51341	0.00000	0.0000	8,440
01/08/2012	DAUS 2012/11/30	8.51	P	Any day expiry	0.41800	0.39200	6.22010	0.00000	0.0000	0
01/08/2012	DAUS 2012/12/27			Any day expiry	8.38200	8.42530	0.51658	0.00000	0.0000	0
01/08/2012	DAUS 2012/12/27	8.51	C	Any day expiry	0.30900	0.32700	5.82524	0.00000	0.0000	7,530
01/08/2012	DAUS 2012/12/27	8.51	P	Any day expiry	0.43700	0.41200	5.72082	0.00000	0.0000	0
01/08/2012	DAUS 2012/12/27	7.72	C	Any day expiry	0.74700	0.78500	5.08701	0.00000	0.0000	0
01/08/2012	DAUS 2012/12/27	7.72	P	Any day expiry	0.08500	0.08000	5.88235	0.00000	0.0000	7,530
01/08/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.69260	6.73520	0.63652	0.00000	0.0000	0
01/08/2012	NZ\$ / R 2012/09/17	6.59	C	Foreign Exchange Future	0.16217	0.19253	18.72365	0.00000	0.0000	0
01/08/2012	NZ\$ / R 2012/09/17	6.59	P	Foreign Exchange Future	0.05957	0.04733	20.54293	0.00000	0.0000	0
01/08/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.74310	6.78580	0.63324	0.00000	0.0000	0
01/08/2012	NZ\$ / R 2012/12/14	6.63	C	Foreign Exchange Future	0.26082	0.28923	10.89190	0.00000	0.0000	0
01/08/2012	NZ\$ / R 2012/12/14	6.63	P	Foreign Exchange Future	0.14772	0.13343	9.67509	0.00000	0.0000	0
01/08/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.29590	1.30100	0.39355	0.00000	0.0000	0
01/08/2012	YUAN/R 2012/09/17	1.33	C	Foreign Exchange Future	0.01603	0.01764	10.09247	0.00000	0.0000	0
01/08/2012	YUAN/R 2012/09/17	1.33	P	Foreign Exchange Future	0.05013	0.04664	6.94725	0.00000	0.0000	0
01/08/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.30510	1.31020	0.39077	0.00000	0.0000	0
01/08/2012	YUAN/R 2012/12/14	1.34	C	Foreign Exchange Future	0.03820	0.04018	5.18672	0.00000	0.0000	0
01/08/2012	YUAN/R 2012/12/14	1.34	P	Foreign Exchange Future	0.07310	0.06998	4.26693	0.00000	0.0000	0

Future Open Interest

553,879

Option Open Interest

589,401

Total

1,143,280