



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Future & Options High/Low

High/Low from 17/07/2012 to 17/07/2012

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
17/07/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.30330	8.29290	0.12525	8.31960	8.2398	247,866
17/07/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.15664	1.14573	0.94262	0.00000	0.0000	16,000
17/07/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.00334	0.00283	15.07120	0.00000	0.0000	9,200
17/07/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.00855	0.99733	1.11270	0.00000	0.0000	37,000
17/07/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.00525	0.00443	15.66531	0.00000	0.0000	0
17/07/2012	\$ / R 2012/09/17	7.40	C	Foreign Exchange Future	0.91044	0.89891	1.26648	0.00000	0.0000	0
17/07/2012	\$ / R 2012/09/17	7.40	P	Foreign Exchange Future	0.00714	0.00601	15.84043	0.00000	0.0000	8,000
17/07/2012	\$ / R 2012/09/17	9.30	C	Foreign Exchange Future	0.03803	0.03268	14.07211	0.00000	0.0000	250
17/07/2012	\$ / R 2012/09/17	9.30	P	Foreign Exchange Future	1.03473	1.03978	0.48784	0.00000	0.0000	0
17/07/2012	\$ / R 2012/09/17	9.00	C	Foreign Exchange Future	0.06018	0.05252	12.73395	0.00000	0.0000	7,500
17/07/2012	\$ / R 2012/09/17	9.00	P	Foreign Exchange Future	0.75688	0.75962	0.36151	0.00000	0.0000	0
17/07/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.05151	0.04476	13.10382	0.00000	0.0000	24,360
17/07/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	0.84821	0.85186	0.43035	0.00000	0.0000	0
17/07/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.04421	0.03822	13.54264	0.00000	0.0000	5,500
17/07/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	0.94091	0.94532	0.46899	0.00000	0.0000	0
17/07/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.12039	0.10798	10.30907	0.00000	0.0000	2,000
17/07/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.41709	0.41508	0.48213	0.00000	0.0000	4,000
17/07/2012	\$ / R 2012/09/17	8.75	C	Foreign Exchange Future	0.09143	0.08098	11.43140	0.00000	0.0000	25,100
17/07/2012	\$ / R 2012/09/17	8.75	P	Foreign Exchange Future	0.53813	0.53808	0.00959	0.00000	0.0000	0
17/07/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.08383	0.07399	11.73801	0.00000	0.0000	250
17/07/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.58053	0.58109	0.09650	0.00000	0.0000	1,500
17/07/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.17636	0.16138	8.49604	0.00000	0.0000	3,000
17/07/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.27306	0.26848	1.67872	0.00000	0.0000	0
17/07/2012	\$ / R 2012/09/17	8.50	C	Foreign Exchange Future	0.14558	0.13184	9.43814	0.00000	0.0000	2,000
17/07/2012	\$ / R 2012/09/17	8.50	P	Foreign Exchange Future	0.34228	0.33894	0.97573	0.00000	0.0000	0
17/07/2012	\$ / R 2012/09/17	8.55	C	Foreign Exchange Future	0.13234	0.11926	9.88305	0.00000	0.0000	500
17/07/2012	\$ / R 2012/09/17	8.55	P	Foreign Exchange Future	0.37904	0.37636	0.70694	0.00000	0.0000	0
17/07/2012	\$ / R 2012/09/17	8.20	C	Foreign Exchange Future	0.26273	0.24640	6.21820	0.00000	0.0000	0
17/07/2012	\$ / R 2012/09/17	8.20	P	Foreign Exchange Future	0.15944	0.15350	3.72403	0.00000	0.0000	600
17/07/2012	\$ / R 2012/09/17	8.25	C	Foreign Exchange Future	0.23727	0.22104	6.84137	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
17/07/2012	\$ / R 2012/09/17	8.25	P	Foreign Exchange Future	0.18397	0.17814	3.17044	0.00000	0.0000	3,000
17/07/2012	\$ / R 2012/09/17	8.26	C	Foreign Exchange Future	0.23242	0.21622	6.97035	0.00000	0.0000	300
17/07/2012	\$ / R 2012/09/17	8.26	P	Foreign Exchange Future	0.18912	0.18332	3.06704	0.00000	0.0000	0
17/07/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.45732	0.44228	3.28976	0.00000	0.0000	0
17/07/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.05402	0.04938	8.59791	0.00000	0.0000	20,360
17/07/2012	\$ / R 2012/09/17	8.00	C	Foreign Exchange Future	0.38460	0.36880	4.10814	0.00000	0.0000	0
17/07/2012	\$ / R 2012/09/17	8.00	P	Foreign Exchange Future	0.08130	0.07590	6.64181	0.00000	0.0000	10,425
17/07/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.31965	0.30340	5.08488	0.00000	0.0000	0
17/07/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.11635	0.11050	5.03122	0.00000	0.0000	2,000
17/07/2012	\$ / R 2012/09/17	7.50	C	Foreign Exchange Future	0.81383	0.80185	1.47271	0.00000	0.0000	0
17/07/2012	\$ / R 2012/09/17	7.50	P	Foreign Exchange Future	0.01053	0.00895	15.05532	0.00000	0.0000	246
17/07/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.62842	0.61505	2.12683	0.00000	0.0000	0
17/07/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.02512	0.02215	11.80611	0.00000	0.0000	2,500
17/07/2012	\$ / R 2012/09/17	7.75	C	Foreign Exchange Future	0.58401	0.57023	2.35888	0.00000	0.0000	0
17/07/2012	\$ / R 2012/09/17	7.75	P	Foreign Exchange Future	0.03071	0.02733	10.99317	0.00000	0.0000	44,100
17/07/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.40430	8.40050	0.04521	8.37400	8.3650	54,425
17/07/2012	\$ / R 2012/12/14	9.50	C	Foreign Exchange Future	0.12002	0.11402	5.00026	0.00000	0.0000	300
17/07/2012	\$ / R 2012/12/14	9.50	P	Foreign Exchange Future	1.21572	1.21352	0.18106	0.00000	0.0000	0
17/07/2012	\$ / R 2012/12/14	10.40	C	Foreign Exchange Future	0.06157	0.05809	5.65480	0.00000	0.0000	0
17/07/2012	\$ / R 2012/12/14	10.40	P	Foreign Exchange Future	2.05727	2.05759	0.01547	0.00000	0.0000	0
17/07/2012	\$ / R 2012/12/14	11.10	C	Foreign Exchange Future	0.03572	0.03342	6.42575	0.00000	0.0000	0
17/07/2012	\$ / R 2012/12/14	11.10	P	Foreign Exchange Future	2.73142	2.73292	0.05510	0.00000	0.0000	0
17/07/2012	\$ / R 2012/12/14	8.80	C	Foreign Exchange Future	0.23051	0.22142	3.94203	0.00000	0.0000	0
17/07/2012	\$ / R 2012/12/14	8.80	P	Foreign Exchange Future	0.62621	0.62092	0.84424	0.00000	0.0000	300
17/07/2012	\$ / R 2012/12/14	9.00	C	Foreign Exchange Future	0.18892	0.18076	4.32063	0.00000	0.0000	25,000
17/07/2012	\$ / R 2012/12/14	9.00	P	Foreign Exchange Future	0.78462	0.78026	0.55600	0.00000	0.0000	0
17/07/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.17173	0.16403	4.48348	0.00000	0.0000	540
17/07/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	0.86743	0.86353	0.44956	0.00000	0.0000	0
17/07/2012	\$ / R 2012/12/14	8.05	C	Foreign Exchange Future	0.52545	0.51550	1.89490	0.00000	0.0000	0
17/07/2012	\$ / R 2012/12/14	8.05	P	Foreign Exchange Future	0.17115	0.16500	3.59727	0.00000	0.0000	20,000
17/07/2012	\$ / R 2012/12/14	8.30	C	Foreign Exchange Future	0.39622	0.38566	2.66627	0.00000	0.0000	0
17/07/2012	\$ / R 2012/12/14	8.30	P	Foreign Exchange Future	0.29192	0.28516	2.31717	0.00000	0.0000	6,000
17/07/2012	\$ / R 2012/12/14	8.60	C	Foreign Exchange Future	0.28445	0.27450	3.49930	0.00000	0.0000	6,000
17/07/2012	\$ / R 2012/12/14	8.60	P	Foreign Exchange Future	0.48015	0.47400	1.28165	0.00000	0.0000	0
17/07/2012	\$ / R 2012/12/14	7.95	C	Foreign Exchange Future	0.59002	0.58060	1.59535	0.00000	0.0000	0
17/07/2012	\$ / R 2012/12/14	7.95	P	Foreign Exchange Future	0.13572	0.13010	4.13572	0.00000	0.0000	15,000
17/07/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.55543	0.54569	1.75362	0.00000	0.0000	300
17/07/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.15113	0.14519	3.93040	0.00000	0.0000	6,040
17/07/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.51040	8.50500	0.06345	0.00000	0.0000	19,868
17/07/2012	\$ / R 2013/03/18	10.55	C	Foreign Exchange Future	0.12357	0.11952	3.27868	0.00000	0.0000	250
17/07/2012	\$ / R 2013/03/18	10.55	P	Foreign Exchange Future	2.16317	2.16452	0.06233	0.00000	0.0000	0
17/07/2012	\$ / R 2013/03/18	10.85	C	Foreign Exchange Future	0.10705	0.10353	3.29259	0.00000	0.0000	250
17/07/2012	\$ / R 2013/03/18	10.85	P	Foreign Exchange Future	2.44665	2.44853	0.07664	0.00000	0.0000	0
17/07/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.29640	0.28794	2.85415	0.00000	0.0000	180
17/07/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	0.88600	0.88294	0.34533	0.00000	0.0000	0

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17/07/2012	\$ / R 2013/03/18	9.55	C	Foreign Exchange Future	0.21832	0.21159	3.08360	0.00000	0.0000	500
17/07/2012	\$ / R 2013/03/18	9.55	P	Foreign Exchange Future	1.25792	1.25659	0.10590	0.00000	0.0000	0
17/07/2012	\$ / R 2013/03/18	10.20	C	Foreign Exchange Future	0.14883	0.14404	3.21575	0.00000	0.0000	500
17/07/2012	\$ / R 2013/03/18	10.20	P	Foreign Exchange Future	1.83843	1.83904	0.03340	0.00000	0.0000	0
17/07/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.71316	0.70215	1.54254	0.00000	0.0000	0
17/07/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.20276	0.19715	2.76229	0.00000	0.0000	1,500
17/07/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.65070	0.63937	1.74090	0.00000	0.0000	0
17/07/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.24030	0.23437	2.46694	0.00000	0.0000	180
17/07/2012	\$ / R 2013/06/14			Foreign Exchange Future	8.60650	8.60060	0.06855	8.55750	8.5505	2,106
17/07/2012	\$ / R 2013/06/14	8.76	C	Foreign Exchange Future	0.50303	0.49648	1.30284	0.00000	0.0000	0
17/07/2012	\$ / R 2013/06/14	8.76	P	Foreign Exchange Future	0.65653	0.65588	0.09957	0.00000	0.0000	0
17/07/2012	\$ / R 2013/06/14	8.74	C	Foreign Exchange Future	0.50959	0.50298	1.29817	0.00000	0.0000	0
17/07/2012	\$ / R 2013/06/14	8.74	P	Foreign Exchange Future	0.64309	0.64238	0.11124	0.00000	0.0000	0
17/07/2012	\$ / R 2013/06/14	8.75	C	Foreign Exchange Future	0.50630	0.49971	1.30054	0.00000	0.0000	0
17/07/2012	\$ / R 2013/06/14	8.75	P	Foreign Exchange Future	0.64980	0.64911	0.10536	0.00000	0.0000	0
17/07/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.70010	8.69530	0.05517	0.00000	0.0000	542
17/07/2012	\$ / R 2013/12/13	9.00	C	Foreign Exchange Future	0.61035	0.60588	0.73353	0.00000	0.0000	0
17/07/2012	\$ / R 2013/12/13	9.00	P	Foreign Exchange Future	0.91025	0.91058	0.03547	0.00000	0.0000	0
17/07/2012	\$ / R 2013/12/13	8.00	C	Foreign Exchange Future	1.02483	1.01950	0.51995	0.00000	0.0000	0
17/07/2012	\$ / R 2013/12/13	8.00	P	Foreign Exchange Future	0.32473	0.32420	0.16278	0.00000	0.0000	0
17/07/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.01790	9.01660	0.01442	0.00000	0.0000	0
17/07/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.46420	1.46203	0.14865	0.00000	0.0000	200
17/07/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.44630	0.44543	0.19641	0.00000	0.0000	0
17/07/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.55440	10.55430	0.00095	0.00000	0.0000	0
17/07/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	8.30330	8.29290	0.12525	8.30900	8.2570	973
17/07/2012	\$ / R MAXI 2012/09/17	8.49	C	Foreign Exchange Future	0.14839	0.13452	9.34626	0.00000	0.0000	0
17/07/2012	\$ / R MAXI 2012/09/17	8.49	P	Foreign Exchange Future	0.33509	0.33162	1.03514	0.00000	0.0000	0
17/07/2012	\$ / R MAXI 2012/09/17	8.60	C	Foreign Exchange Future	0.12039	0.10798	10.30901	0.00000	0.0000	60
17/07/2012	\$ / R MAXI 2012/09/17	8.60	P	Foreign Exchange Future	0.41709	0.41508	0.48211	0.00000	0.0000	0
17/07/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	8.40430	8.40050	0.04521	0.00000	0.0000	28
17/07/2012	\$ / R MAXI 2012/12/14	8.59	C	Foreign Exchange Future	0.28752	0.27753	3.47577	0.00000	0.0000	0
17/07/2012	\$ / R MAXI 2012/12/14	8.59	P	Foreign Exchange Future	0.47322	0.46703	1.30881	0.00000	0.0000	0
17/07/2012	\$ / R MAXI 2013/03/18			Foreign Exchange Future	8.51040	8.50500	0.06345	0.00000	0.0000	5
17/07/2012	\$ / R MAXI 2013/03/18	8.69	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/07/2012	\$ / R MAXI 2013/03/18	8.69	P	Foreign Exchange Future	0.17960	0.18500	3.00668	0.00000	0.0000	0
17/07/2012	\$ / R MAXI 2013/06/14			Foreign Exchange Future	8.60650	8.60060	0.06855	0.00000	0.0000	0
17/07/2012	\$ / R MAXI 2013/06/14	8.76	C	Foreign Exchange Future	0.50303	0.49648	1.30285	0.00000	0.0000	0
17/07/2012	\$ / R MAXI 2013/06/14	8.76	P	Foreign Exchange Future	0.65653	0.65588	0.09958	0.00000	0.0000	0
17/07/2012	\$ / R MAXI 2013/06/14	8.74	C	Foreign Exchange Future	0.50959	0.50298	1.29816	0.00000	0.0000	0
17/07/2012	\$ / R MAXI 2013/06/14	8.74	P	Foreign Exchange Future	0.64309	0.64238	0.11123	0.00000	0.0000	0
17/07/2012	\$ / R MAXI 2013/06/14	8.75	C	Foreign Exchange Future	0.50630	0.49971	1.30053	0.00000	0.0000	0
17/07/2012	\$ / R MAXI 2013/06/14	8.75	P	Foreign Exchange Future	0.64980	0.64911	0.10535	0.00000	0.0000	0
17/07/2012	£ / R 2012/09/17			Foreign Exchange Future	12.96390	12.91430	0.38260	12.91950	12.9160	13,264
17/07/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.62427	1.57344	3.12991	0.00000	0.0000	0
17/07/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.01037	0.00914	11.93577	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
17/07/2012	£ / R 2012/09/17	12.15	C	Foreign Exchange Future	0.85134	0.79784	6.28399	0.00000	0.0000	0
17/07/2012	£ / R 2012/09/17	12.15	P	Foreign Exchange Future	0.03744	0.03354	10.41185	0.00000	0.0000	38,400
17/07/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.13488	0.11939	11.48402	0.00000	0.0000	24,000
17/07/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	0.62098	0.65509	5.49309	0.00000	0.0000	0
17/07/2012	£ / R 2012/09/17	13.85	C	Foreign Exchange Future	0.07041	0.06316	10.30347	0.00000	0.0000	14,400
17/07/2012	£ / R 2012/09/17	13.85	P	Foreign Exchange Future	0.95651	0.99886	4.42702	0.00000	0.0000	0
17/07/2012	£ / R 2012/12/14			Foreign Exchange Future	13.11950	13.07950	0.30489	0.00000	0.0000	1,783
17/07/2012	£ / R 2012/12/14	13.70	C	Foreign Exchange Future	0.28584	0.26547	7.12602	0.00000	0.0000	100
17/07/2012	£ / R 2012/12/14	13.70	P	Foreign Exchange Future	0.86634	0.88597	2.26602	0.00000	0.0000	0
17/07/2012	£ / R 2012/12/14	14.20	C	Foreign Exchange Future	0.19272	0.17914	7.04381	0.00000	0.0000	100
17/07/2012	£ / R 2012/12/14	14.20	P	Foreign Exchange Future	1.27322	1.29964	2.07547	0.00000	0.0000	0
17/07/2012	£ / R 2012/12/14	13.37	C	Foreign Exchange Future	0.37466	0.34757	7.22900	0.00000	0.0000	0
17/07/2012	£ / R 2012/12/14	13.37	P	Foreign Exchange Future	0.62516	0.63807	2.06604	0.00000	0.0000	0
17/07/2012	£ / R 2012/12/14	13.55	C	Foreign Exchange Future	0.32282	0.29950	7.22281	0.00000	0.0000	0
17/07/2012	£ / R 2012/12/14	13.55	P	Foreign Exchange Future	0.75332	0.77000	2.21470	0.00000	0.0000	100
17/07/2012	£ / R 2013/03/18			Foreign Exchange Future	13.28200	13.23870	0.32601	0.00000	0.0000	1,905
17/07/2012	£ / R 2013/03/18	13.53	C	Foreign Exchange Future	0.86839	0.83825	3.47061	0.00000	0.0000	0
17/07/2012	£ / R 2013/03/18	13.53	P	Foreign Exchange Future	1.11639	1.12955	1.17896	0.00000	0.0000	0
17/07/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.10550	0.10500	0.47393	0.00000	0.0000	3,433
17/07/2012	¥ / R 2012/09/17	0.11	C	Foreign Exchange Future	0.00175	0.00147	16.22700	0.00000	0.0000	0
17/07/2012	¥ / R 2012/09/17	0.11	P	Foreign Exchange Future	0.00625	0.00647	3.45781	0.00000	0.0000	0
17/07/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.10690	0.10650	0.37418	0.00000	0.0000	50
17/07/2012	¥ / R 2012/12/14	0.11	C	Foreign Exchange Future	0.00416	0.00387	6.97624	0.00000	0.0000	0
17/07/2012	¥ / R 2012/12/14	0.11	P	Foreign Exchange Future	0.00726	0.00737	1.51243	0.00000	0.0000	0
17/07/2012	€ / R 2012/09/17			Foreign Exchange Future	10.17050	10.13450	0.35396	10.15000	10.1500	26,365
17/07/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	0.73860	0.70410	4.67118	0.00000	0.0000	0
17/07/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.01810	0.01960	8.27864	0.00000	0.0000	10,200
17/07/2012	€ / R 2012/09/17	9.75	C	Foreign Exchange Future	0.47223	0.44121	6.56783	0.00000	0.0000	0
17/07/2012	€ / R 2012/09/17	9.75	P	Foreign Exchange Future	0.05173	0.05671	9.63679	0.00000	0.0000	1,625
17/07/2012	€ / R 2012/09/17	9.90	C	Foreign Exchange Future	0.35949	0.33180	7.70182	0.00000	0.0000	0
17/07/2012	€ / R 2012/09/17	9.90	P	Foreign Exchange Future	0.08899	0.09730	9.34210	0.00000	0.0000	33,360
17/07/2012	€ / R 2012/09/17	10.20	C	Foreign Exchange Future	0.18783	0.16855	10.26414	0.00000	0.0000	0
17/07/2012	€ / R 2012/09/17	10.20	P	Foreign Exchange Future	0.21733	0.23406	7.69339	0.00000	0.0000	1,500
17/07/2012	€ / R 2012/09/17	11.20	C	Foreign Exchange Future	0.02956	0.02304	22.04970	0.00000	0.0000	21,300
17/07/2012	€ / R 2012/09/17	11.20	P	Foreign Exchange Future	1.05906	1.08854	2.78391	0.00000	0.0000	0
17/07/2012	€ / R 2012/09/17	11.25	C	Foreign Exchange Future	0.02708	0.02035	24.84368	0.00000	0.0000	15,360
17/07/2012	€ / R 2012/09/17	11.25	P	Foreign Exchange Future	1.10658	1.13585	2.64541	0.00000	0.0000	0
17/07/2012	€ / R 2012/12/14			Foreign Exchange Future	10.30790	10.27940	0.27649	0.00000	0.0000	52,847
17/07/2012	€ / R 2012/12/14	11.00	C	Foreign Exchange Future	0.16035	0.15219	5.08846	0.00000	0.0000	100
17/07/2012	€ / R 2012/12/14	11.00	P	Foreign Exchange Future	0.85245	0.87279	2.38618	0.00000	0.0000	0
17/07/2012	€ / R 2012/12/14	11.10	C	Foreign Exchange Future	0.14507	0.13739	5.29084	0.00000	0.0000	750
17/07/2012	€ / R 2012/12/14	11.10	P	Foreign Exchange Future	0.93717	0.95799	2.22207	0.00000	0.0000	0
17/07/2012	€ / R 2012/12/14	11.50	C	Foreign Exchange Future	0.09976	0.09364	6.13212	0.00000	0.0000	100
17/07/2012	€ / R 2012/12/14	11.50	P	Foreign Exchange Future	1.29186	1.31424	1.73259	0.00000	0.0000	0
17/07/2012	€ / R 2012/12/14	10.40	C	Foreign Exchange Future	0.30949	0.29684	4.08852	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
17/07/2012	€ / R 2012/12/14	10.40	P	Foreign Exchange Future	0.40159	0.41744	3.94586	0.00000	0.0000	750
17/07/2012	€ / R 2012/12/14	10.82	C	Foreign Exchange Future	0.19328	0.18411	4.74513	0.00000	0.0000	0
17/07/2012	€ / R 2012/12/14	10.82	P	Foreign Exchange Future	0.70538	0.72471	2.74014	0.00000	0.0000	0
17/07/2012	€ / R 2012/12/14	10.95	C	Foreign Exchange Future	0.16875	0.16032	4.99172	0.00000	0.0000	0
17/07/2012	€ / R 2012/12/14	10.95	P	Foreign Exchange Future	0.81085	0.83092	2.47600	0.00000	0.0000	100
17/07/2012	€ / R 2012/12/14	9.50	C	Foreign Exchange Future	0.87304	0.84750	2.92567	0.00000	0.0000	0
17/07/2012	€ / R 2012/12/14	9.50	P	Foreign Exchange Future	0.06514	0.06810	4.54083	0.00000	0.0000	5,690
17/07/2012	€ / R 2012/12/14	10.30	C	Foreign Exchange Future	0.34726	0.33356	3.94530	0.00000	0.0000	0
17/07/2012	€ / R 2012/12/14	10.30	P	Foreign Exchange Future	0.33936	0.35416	4.36092	0.00000	0.0000	375
17/07/2012	€ / R 2013/03/18			Foreign Exchange Future	10.45500	10.42440	0.29268	0.00000	0.0000	75
17/07/2012	€ / R 2013/03/18	10.97	C	Foreign Exchange Future	0.30016	0.28832	3.94504	0.00000	0.0000	0
17/07/2012	€ / R 2013/03/18	10.97	P	Foreign Exchange Future	0.81516	0.83392	2.30122	0.00000	0.0000	0
17/07/2012	€ / R 2013/12/13			Foreign Exchange Future	10.73550	10.70540	0.28038	0.00000	0.0000	435
17/07/2012	€ / R 2013/12/13	11.20	C	Foreign Exchange Future	0.55134	0.53618	2.75024	0.00000	0.0000	0
17/07/2012	€ / R 2013/12/13	11.20	P	Foreign Exchange Future	1.01584	1.03078	1.47039	0.00000	0.0000	0
17/07/2012	AUS / R 2012/09/17			Foreign Exchange Future	8.44930	8.45520	0.06983	8.45350	8.4535	6,308
17/07/2012	AUS / R 2012/09/17	8.42	C	Foreign Exchange Future	0.17913	0.18004	0.50588	0.00000	0.0000	0
17/07/2012	AUS / R 2012/09/17	8.42	P	Foreign Exchange Future	0.14983	0.14484	3.33290	0.00000	0.0000	0
17/07/2012	AUS / R 2012/12/14			Foreign Exchange Future	8.49040	8.50170	0.13309	0.00000	0.0000	9,461
17/07/2012	AUS / R 2012/12/14	8.46	C	Foreign Exchange Future	0.29608	0.29632	0.08336	0.00000	0.0000	0
17/07/2012	AUS / R 2012/12/14	8.46	P	Foreign Exchange Future	0.26568	0.25462	4.16040	0.00000	0.0000	0
17/07/2012	AUS / R 2013/03/18			Foreign Exchange Future	8.53760	8.54570	0.09487	0.00000	0.0000	3,790
17/07/2012	AUS / R 2013/03/18	8.51	C	Foreign Exchange Future	0.38593	0.38275	0.82218	0.00000	0.0000	0
17/07/2012	AUS / R 2013/03/18	8.51	P	Foreign Exchange Future	0.35833	0.34705	3.14602	0.00000	0.0000	0
17/07/2012	AUS / R 2015/12/14			Foreign Exchange Future	9.82520	9.83670	0.11705	0.00000	0.0000	0
17/07/2012	CAD/ R 2012/09/17			Foreign Exchange Future	8.16100	8.14560	0.18870	0.00000	0.0000	4
17/07/2012	CAD/ R 2012/09/17	8.27	C	Foreign Exchange Future	0.11056	0.09732	11.97602	0.00000	0.0000	0
17/07/2012	CAD/ R 2012/09/17	8.27	P	Foreign Exchange Future	0.21956	0.22172	0.98366	0.00000	0.0000	0
17/07/2012	CAD/ R 2012/12/14			Foreign Exchange Future	8.24430	8.23700	0.08855	0.00000	0.0000	0
17/07/2012	CAD/ R 2012/12/14	8.35	C	Foreign Exchange Future	0.20544	0.19574	4.72346	0.00000	0.0000	0
17/07/2012	CAD/ R 2012/12/14	8.35	P	Foreign Exchange Future	0.31114	0.30874	0.77261	0.00000	0.0000	0
17/07/2012	CF CANDO CABE 2012/09/17			Can-Do Future	0.19680	0.19490	0.96545	0.00000	0.0000	11,120
17/07/2012	CF CANDO CABF 2012/09/17			Can-Do Future	0.02950	0.02840	3.72881	0.00000	0.0000	7,100
17/07/2012	CF CANDO CABG 2012/09/17			Can-Do Future	0.17810	0.17870	0.33689	0.00000	0.0000	14,700
17/07/2012	CF CANDO CABH 2012/09/17			Can-Do Future	0.03670	0.03690	0.54496	0.00000	0.0000	8,000
17/07/2012	CF CANDO CABI 2012/09/17			Can-Do Future	0.21460	0.22290	3.86766	0.00000	0.0000	12,800
17/07/2012	CF CANDO CABJ 2012/09/17			Can-Do Future	0.08480	0.08030	5.30660	0.00000	0.0000	4,800
17/07/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.47340	8.44440	0.34225	0.00000	0.0000	50
17/07/2012	CHF / R 2012/09/17	8.91	C	Foreign Exchange Future	0.08782	0.07637	13.03802	0.00000	0.0000	0
17/07/2012	CHF / R 2012/09/17	8.91	P	Foreign Exchange Future	0.52442	0.54197	3.34663	0.00000	0.0000	0
17/07/2012	CHF / R 2012/12/14			Foreign Exchange Future	8.59970	8.57680	0.26629	0.00000	0.0000	0
17/07/2012	CHF / R 2012/12/14	9.04	C	Foreign Exchange Future	0.22093	0.20162	8.74153	0.00000	0.0000	0
17/07/2012	CHF / R 2012/12/14	9.04	P	Foreign Exchange Future	0.66123	0.66482	0.54253	0.00000	0.0000	0
17/07/2012	DAAK 2012/07/17			Any day expiry	8.42180	8.43970	0.21254	0.00000	0.0000	0
17/07/2012	DAAK 2012/07/17	8.34	C	Any day expiry	0.08461	0.09970	17.84020	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
17/07/2012	DAAK 2012/07/17	8.34	P	Any day expiry	0.00281	0.00000	100.00000	0.00000	0.0000	0
17/07/2012	DAAK 2012/07/17	8.35	C	Any day expiry	0.07550	0.08970	18.81361	0.00000	0.0000	0
17/07/2012	DAAK 2012/07/17	8.35	P	Any day expiry	0.00370	0.00000	100.00000	0.00000	0.0000	0
17/07/2012	DAAK 2012/07/17	8.36	C	Any day expiry	0.06664	0.07970	19.59587	0.00000	0.0000	0
17/07/2012	DAAK 2012/07/17	8.36	P	Any day expiry	0.00484	0.00000	100.00000	0.00000	0.0000	0
17/07/2012	DAAK 2012/07/17	8.37	C	Any day expiry	0.05810	0.06970	19.96723	0.00000	0.0000	0
17/07/2012	DAAK 2012/07/17	8.37	P	Any day expiry	0.00630	0.00000	100.00000	0.00000	0.0000	0
17/07/2012	DAAK 2012/07/17	8.47	C	Any day expiry	0.00541	0.00000	100.00000	0.00000	0.0000	0
17/07/2012	DAAK 2012/07/17	8.47	P	Any day expiry	0.05361	0.03030	43.47795	0.00000	0.0000	0
17/07/2012	DAAL 2012/07/17			Any day expiry	8.23040	8.20800	0.27216	0.00000	0.0000	0
17/07/2012	DAAL 2012/07/17	8.19	C	Any day expiry	0.05390	0.01800	66.60606	0.00000	0.0000	0
17/07/2012	DAAL 2012/07/17	8.19	P	Any day expiry	0.01350	0.00000	100.00000	0.00000	0.0000	0
17/07/2012	DAAL 2012/07/17	8.20	C	Any day expiry	0.04668	0.00800	82.86153	0.00000	0.0000	0
17/07/2012	DAAL 2012/07/17	8.20	P	Any day expiry	0.01628	0.00000	100.00000	0.00000	0.0000	0
17/07/2012	DAAL 2012/07/17	8.21	C	Any day expiry	0.03991	0.00000	100.00000	0.00000	0.0000	0
17/07/2012	DAAL 2012/07/17	8.21	P	Any day expiry	0.01951	0.00200	89.75137	0.00000	0.0000	0
17/07/2012	DAAM 2012/07/20			Any day expiry	6.56480	6.53730	0.41890	0.00000	0.0000	10,000
17/07/2012	DAAM 2012/07/20	6.59	C	Any day expiry	0.03000	0.01562	47.92170	0.00000	0.0000	0
17/07/2012	DAAM 2012/07/20	6.59	P	Any day expiry	0.05520	0.06832	23.78016	0.00000	0.0000	0
17/07/2012	DAAM 2012/07/20	6.60	C	Any day expiry	0.02677	0.01363	49.07181	0.00000	0.0000	0
17/07/2012	DAAM 2012/07/20	6.60	P	Any day expiry	0.06197	0.07633	23.17508	0.00000	0.0000	10,000
17/07/2012	DAAM 2012/07/20	6.61	C	Any day expiry	0.02387	0.01191	50.12045	0.00000	0.0000	0
17/07/2012	DAAM 2012/07/20	6.61	P	Any day expiry	0.06907	0.08461	22.49380	0.00000	0.0000	0
17/07/2012	DAUS 2012/07/31			Any day expiry	8.24540	8.24300	0.02911	0.00000	0.0000	0
17/07/2012	DAUS 2012/07/31	7.40	C	Any day expiry	0.84600	0.84300	0.35461	0.00000	0.0000	0
17/07/2012	DAUS 2012/07/31	7.40	P	Any day expiry	0.00100	0.00000	100.00000	0.00000	0.0000	0
17/07/2012	DAUS 2012/07/31	7.72	C	Any day expiry	0.52800	0.52500	0.56818	0.00000	0.0000	0
17/07/2012	DAUS 2012/07/31	7.72	P	Any day expiry	0.00300	0.00200	33.33333	0.00000	0.0000	4,800
17/07/2012	DAUS 2012/07/31	8.25	C	Any day expiry	0.09500	0.08700	8.42105	0.00000	0.0000	0
17/07/2012	DAUS 2012/07/31	8.25	P	Any day expiry	0.10000	0.09400	6.00000	0.00000	0.0000	0
17/07/2012	DAUS 2012/07/31	8.51	C	Any day expiry	0.02900	0.02300	20.68966	0.00000	0.0000	4,800
17/07/2012	DAUS 2012/07/31	8.51	P	Any day expiry	0.29400	0.29000	1.36054	0.00000	0.0000	0
17/07/2012	DAUS 2012/08/31			Any day expiry	8.28290	8.27500	0.09538	0.00000	0.0000	0
17/07/2012	DAUS 2012/08/31	8.25	C	Any day expiry	0.19500	0.18200	6.66667	0.00000	0.0000	0
17/07/2012	DAUS 2012/08/31	8.25	P	Any day expiry	0.16200	0.15700	3.08642	0.00000	0.0000	0
17/07/2012	DAUS 2012/08/31	8.51	C	Any day expiry	0.10500	0.09400	10.47619	0.00000	0.0000	6,170
17/07/2012	DAUS 2012/08/31	8.51	P	Any day expiry	0.33200	0.32900	0.90361	0.00000	0.0000	0
17/07/2012	DAUS 2012/08/31	7.40	C	Any day expiry	0.88700	0.87800	1.01466	0.00000	0.0000	0
17/07/2012	DAUS 2012/08/31	7.40	P	Any day expiry	0.00400	0.00300	25.00000	0.00000	0.0000	0
17/07/2012	DAUS 2012/08/31	7.72	C	Any day expiry	0.58000	0.57100	1.55172	0.00000	0.0000	0
17/07/2012	DAUS 2012/08/31	7.72	P	Any day expiry	0.01700	0.01600	5.88235	0.00000	0.0000	6,170
17/07/2012	DAUS 2012/09/28			Any day expiry	8.31590	8.30770	0.09861	0.00000	0.0000	0
17/07/2012	DAUS 2012/09/28	7.72	C	Any day expiry	0.63100	0.61900	1.90174	0.00000	0.0000	0
17/07/2012	DAUS 2012/09/28	7.72	P	Any day expiry	0.03500	0.03100	11.42857	0.00000	0.0000	7,540
17/07/2012	DAUS 2012/09/28	8.25	C	Any day expiry	0.26500	0.25000	5.66038	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
17/07/2012	DAUS 2012/09/28	8.25	P	Any day expiry	0.19900	0.19200	3.51759	0.00000	0.0000	0
17/07/2012	DAUS 2012/09/28	8.51	C	Any day expiry	0.16800	0.15500	7.73810	0.00000	0.0000	7,540
17/07/2012	DAUS 2012/09/28	8.51	P	Any day expiry	0.36200	0.35700	1.38122	0.00000	0.0000	0
17/07/2012	DAUS 2012/09/28	7.40	C	Any day expiry	0.92600	0.91700	0.97192	0.00000	0.0000	0
17/07/2012	DAUS 2012/09/28	7.40	P	Any day expiry	0.01000	0.00900	10.00000	0.00000	0.0000	0
17/07/2012	DAUS 2012/10/31			Any day expiry	8.35370	8.35090	0.03352	0.00000	0.0000	0
17/07/2012	DAUS 2012/10/31	8.51	C	Any day expiry	0.23500	0.22300	5.10638	0.00000	0.0000	8,220
17/07/2012	DAUS 2012/10/31	8.51	P	Any day expiry	0.39100	0.38200	2.30179	0.00000	0.0000	0
17/07/2012	DAUS 2012/10/31	7.40	C	Any day expiry	0.97500	0.97000	0.51282	0.00000	0.0000	0
17/07/2012	DAUS 2012/10/31	7.40	P	Any day expiry	0.02100	0.01900	9.52381	0.00000	0.0000	0
17/07/2012	DAUS 2012/10/31	7.72	C	Any day expiry	0.69000	0.68200	1.15942	0.00000	0.0000	0
17/07/2012	DAUS 2012/10/31	7.72	P	Any day expiry	0.05600	0.05100	8.92857	0.00000	0.0000	8,220
17/07/2012	DAUS 2012/10/31	8.25	C	Any day expiry	0.33700	0.32500	3.56083	0.00000	0.0000	0
17/07/2012	DAUS 2012/10/31	8.25	P	Any day expiry	0.23300	0.22400	3.86266	0.00000	0.0000	0
17/07/2012	DAUS 2012/11/30			Any day expiry	8.38820	8.38470	0.04173	0.00000	0.0000	0
17/07/2012	DAUS 2012/11/30	7.72	C	Any day expiry	0.74000	0.73200	1.08108	0.00000	0.0000	0
17/07/2012	DAUS 2012/11/30	7.72	P	Any day expiry	0.07200	0.06700	6.94444	0.00000	0.0000	8,440
17/07/2012	DAUS 2012/11/30	8.51	C	Any day expiry	0.28900	0.27900	3.46021	0.00000	0.0000	8,440
17/07/2012	DAUS 2012/11/30	8.51	P	Any day expiry	0.41100	0.40400	1.70316	0.00000	0.0000	0
17/07/2012	DAUS 2012/12/27			Any day expiry	8.41930	8.41510	0.04989	0.00000	0.0000	0
17/07/2012	DAUS 2012/12/27	7.72	C	Any day expiry	0.78300	0.77500	1.02171	0.00000	0.0000	0
17/07/2012	DAUS 2012/12/27	7.72	P	Any day expiry	0.08400	0.08000	4.76190	0.00000	0.0000	7,530
17/07/2012	DAUS 2012/12/27	8.51	C	Any day expiry	0.33400	0.32400	2.99401	0.00000	0.0000	7,530
17/07/2012	DAUS 2012/12/27	8.51	P	Any day expiry	0.42500	0.41900	1.41176	0.00000	0.0000	0
17/07/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.58660	6.55320	0.50709	0.00000	0.0000	0
17/07/2012	NZ\$ / R 2012/09/17	6.59	C	Foreign Exchange Future	0.11236	0.09250	17.67214	0.00000	0.0000	0
17/07/2012	NZ\$ / R 2012/09/17	6.59	P	Foreign Exchange Future	0.11576	0.12930	11.69959	0.00000	0.0000	0
17/07/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.64070	6.61300	0.41712	0.00000	0.0000	0
17/07/2012	NZ\$ / R 2012/12/14	6.63	C	Foreign Exchange Future	0.21425	0.19616	8.44242	0.00000	0.0000	0
17/07/2012	NZ\$ / R 2012/12/14	6.63	P	Foreign Exchange Future	0.20355	0.21316	4.72230	0.00000	0.0000	0
17/07/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.29850	1.29790	0.04621	0.00000	0.0000	0
17/07/2012	YUAN/R 2012/09/17	1.33	C	Foreign Exchange Future	0.02097	0.01939	7.51623	0.00000	0.0000	0
17/07/2012	YUAN/R 2012/09/17	1.33	P	Foreign Exchange Future	0.05247	0.05149	1.86038	0.00000	0.0000	0
17/07/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.31130	1.31150	0.01525	0.00000	0.0000	0
17/07/2012	YUAN/R 2012/12/14	1.34	C	Foreign Exchange Future	0.04283	0.04160	2.85838	0.00000	0.0000	0
17/07/2012	YUAN/R 2012/12/14	1.34	P	Foreign Exchange Future	0.07153	0.07010	1.99107	0.00000	0.0000	0

Future Open Interest

514,103

Option Open Interest

582,501

Total

1,096,604