



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Future & Options High/Low

High/Low from 20/07/2012 to 20/07/2012

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
20/07/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.24900	8.32660	0.94072	8.33000	8.2402	251,101
20/07/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.10192	1.17871	6.96849	0.00000	0.0000	16,000
20/07/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.00292	0.00211	27.79545	0.00000	0.0000	9,200
20/07/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.95377	1.02992	7.98373	0.00000	0.0000	37,000
20/07/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.00477	0.00332	30.45875	0.00000	0.0000	0
20/07/2012	\$ / R 2012/09/17	7.40	C	Foreign Exchange Future	0.85565	0.93113	8.82054	0.00000	0.0000	0
20/07/2012	\$ / R 2012/09/17	7.40	P	Foreign Exchange Future	0.00665	0.00453	31.96753	0.00000	0.0000	8,000
20/07/2012	\$ / R 2012/09/17	7.75	C	Foreign Exchange Future	0.52931	0.59779	12.93718	0.00000	0.0000	0
20/07/2012	\$ / R 2012/09/17	7.75	P	Foreign Exchange Future	0.03031	0.02119	30.09511	0.00000	0.0000	44,100
20/07/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.27253	0.31808	16.71442	0.00000	0.0000	0
20/07/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.12353	0.09148	25.94304	0.00000	0.0000	2,000
20/07/2012	\$ / R 2012/09/17	7.50	C	Foreign Exchange Future	0.75901	0.83337	9.79658	0.00000	0.0000	0
20/07/2012	\$ / R 2012/09/17	7.50	P	Foreign Exchange Future	0.01002	0.00677	32.37644	0.00000	0.0000	246
20/07/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.57360	0.64366	12.21377	0.00000	0.0000	0
20/07/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.02460	0.01706	30.65186	0.00000	0.0000	2,500
20/07/2012	\$ / R 2012/09/17	8.26	C	Foreign Exchange Future	0.19091	0.22357	17.10880	0.00000	0.0000	300
20/07/2012	\$ / R 2012/09/17	8.26	P	Foreign Exchange Future	0.20191	0.15697	22.25615	0.00000	0.0000	0
20/07/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.40577	0.46577	14.78615	0.00000	0.0000	0
20/07/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.05677	0.03917	31.00326	0.00000	0.0000	20,360
20/07/2012	\$ / R 2012/09/17	8.00	C	Foreign Exchange Future	0.33497	0.38809	15.86022	0.00000	0.0000	0
20/07/2012	\$ / R 2012/09/17	8.00	P	Foreign Exchange Future	0.08597	0.06149	28.46911	0.00000	0.0000	10,425
20/07/2012	\$ / R 2012/09/17	8.55	C	Foreign Exchange Future	0.10433	0.11884	13.91669	0.00000	0.0000	500
20/07/2012	\$ / R 2012/09/17	8.55	P	Foreign Exchange Future	0.40533	0.34224	15.56311	0.00000	0.0000	0
20/07/2012	\$ / R 2012/09/17	8.20	C	Foreign Exchange Future	0.21869	0.25643	17.25635	0.00000	0.0000	0
20/07/2012	\$ / R 2012/09/17	8.20	P	Foreign Exchange Future	0.16969	0.12983	23.49072	0.00000	0.0000	600
20/07/2012	\$ / R 2012/09/17	8.25	C	Foreign Exchange Future	0.19495	0.22883	17.38253	0.00000	0.0000	0
20/07/2012	\$ / R 2012/09/17	8.25	P	Foreign Exchange Future	0.19595	0.15223	22.30875	0.00000	0.0000	3,000
20/07/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.06439	0.07112	10.44220	0.00000	0.0000	250
20/07/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.61539	0.54452	11.51717	0.00000	0.0000	1,500
20/07/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.14238	0.16410	15.25590	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
20/07/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.29338	0.23750	19.04670	0.00000	0.0000	0
20/07/2012	\$ / R 2012/09/17	8.50	C	Foreign Exchange Future	0.11564	0.13231	14.41601	0.00000	0.0000	2,000
20/07/2012	\$ / R 2012/09/17	8.50	P	Foreign Exchange Future	0.36664	0.30571	16.61852	0.00000	0.0000	0
20/07/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.03290	0.03497	6.29437	0.00000	0.0000	5,500
20/07/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	0.98390	0.90837	7.67647	0.00000	0.0000	0
20/07/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.09421	0.10681	13.37401	0.00000	0.0000	2,000
20/07/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.44521	0.38021	14.59995	0.00000	0.0000	4,000
20/07/2012	\$ / R 2012/09/17	8.75	C	Foreign Exchange Future	0.07055	0.07835	11.05180	0.00000	0.0000	25,100
20/07/2012	\$ / R 2012/09/17	8.75	P	Foreign Exchange Future	0.57155	0.50175	12.21275	0.00000	0.0000	0
20/07/2012	\$ / R 2012/09/17	9.30	C	Foreign Exchange Future	0.02810	0.02960	5.33311	0.00000	0.0000	250
20/07/2012	\$ / R 2012/09/17	9.30	P	Foreign Exchange Future	1.07910	1.00300	7.05226	0.00000	0.0000	0
20/07/2012	\$ / R 2012/09/17	9.00	C	Foreign Exchange Future	0.04556	0.04920	7.97609	0.00000	0.0000	7,500
20/07/2012	\$ / R 2012/09/17	9.00	P	Foreign Exchange Future	0.79656	0.72260	9.28561	0.00000	0.0000	0
20/07/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.03879	0.04142	6.76007	0.00000	0.0000	24,360
20/07/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	0.88979	0.81482	8.42639	0.00000	0.0000	0
20/07/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.34220	8.42000	0.93261	8.43000	8.3485	53,357
20/07/2012	\$ / R 2012/12/14	8.30	C	Foreign Exchange Future	0.35567	0.38997	9.64307	0.00000	0.0000	0
20/07/2012	\$ / R 2012/12/14	8.30	P	Foreign Exchange Future	0.31347	0.26997	13.87742	0.00000	0.0000	6,000
20/07/2012	\$ / R 2012/12/14	8.60	C	Foreign Exchange Future	0.25284	0.27475	8.66523	0.00000	0.0000	6,000
20/07/2012	\$ / R 2012/12/14	8.60	P	Foreign Exchange Future	0.51064	0.45475	10.94533	0.00000	0.0000	0
20/07/2012	\$ / R 2012/12/14	8.80	C	Foreign Exchange Future	0.20382	0.21999	7.92991	0.00000	0.0000	0
20/07/2012	\$ / R 2012/12/14	8.80	P	Foreign Exchange Future	0.66162	0.59999	9.31603	0.00000	0.0000	300
20/07/2012	\$ / R 2012/12/14	9.00	C	Foreign Exchange Future	0.16636	0.17842	7.25395	0.00000	0.0000	25,000
20/07/2012	\$ / R 2012/12/14	9.00	P	Foreign Exchange Future	0.82416	0.75842	7.97575	0.00000	0.0000	0
20/07/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.15097	0.16139	6.89532	0.00000	0.0000	540
20/07/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	0.90877	0.84139	7.41546	0.00000	0.0000	0
20/07/2012	\$ / R 2012/12/14	9.50	C	Foreign Exchange Future	0.10498	0.11085	5.59402	0.00000	0.0000	300
20/07/2012	\$ / R 2012/12/14	9.50	P	Foreign Exchange Future	1.26278	1.19085	5.69596	0.00000	0.0000	0
20/07/2012	\$ / R 2012/12/14	8.05	C	Foreign Exchange Future	0.47824	0.52465	9.70431	0.00000	0.0000	0
20/07/2012	\$ / R 2012/12/14	8.05	P	Foreign Exchange Future	0.18604	0.15465	16.87217	0.00000	0.0000	20,000
20/07/2012	\$ / R 2012/12/14	10.40	C	Foreign Exchange Future	0.05342	0.05536	3.61822	0.00000	0.0000	0
20/07/2012	\$ / R 2012/12/14	10.40	P	Foreign Exchange Future	2.11122	2.03536	3.59351	0.00000	0.0000	0
20/07/2012	\$ / R 2012/12/14	11.10	C	Foreign Exchange Future	0.02968	0.03142	5.85809	0.00000	0.0000	0
20/07/2012	\$ / R 2012/12/14	11.10	P	Foreign Exchange Future	2.78748	2.71142	2.72868	0.00000	0.0000	0
20/07/2012	\$ / R 2012/12/14	7.95	C	Foreign Exchange Future	0.53706	0.59161	10.15719	0.00000	0.0000	0
20/07/2012	\$ / R 2012/12/14	7.95	P	Foreign Exchange Future	0.14486	0.12161	16.04987	0.00000	0.0000	15,000
20/07/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.50692	0.55583	9.64819	0.00000	0.0000	300
20/07/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.16472	0.13583	17.53901	0.00000	0.0000	6,040
20/07/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.44180	8.51880	0.91213	8.49800	8.4740	20,280
20/07/2012	\$ / R 2013/03/18	10.20	C	Foreign Exchange Future	0.13486	0.13981	3.66772	0.00000	0.0000	500
20/07/2012	\$ / R 2013/03/18	10.20	P	Foreign Exchange Future	1.89306	1.82101	3.80619	0.00000	0.0000	0
20/07/2012	\$ / R 2013/03/18	10.55	C	Foreign Exchange Future	0.11203	0.11555	3.13625	0.00000	0.0000	250
20/07/2012	\$ / R 2013/03/18	10.55	P	Foreign Exchange Future	2.22023	2.14675	3.30985	0.00000	0.0000	0
20/07/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.26954	0.28431	5.48024	0.00000	0.0000	180
20/07/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	0.92774	0.86551	6.70750	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
20/07/2012	\$ / R 2013/03/18	10.85	C	Foreign Exchange Future	0.09715	0.09978	2.70882	0.00000	0.0000	250
20/07/2012	\$ / R 2013/03/18	10.85	P	Foreign Exchange Future	2.50535	2.43098	2.96838	0.00000	0.0000	0
20/07/2012	\$ / R 2013/03/18	9.55	C	Foreign Exchange Future	0.19801	0.20733	4.70899	0.00000	0.0000	500
20/07/2012	\$ / R 2013/03/18	9.55	P	Foreign Exchange Future	1.30621	1.23853	5.18109	0.00000	0.0000	0
20/07/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.65800	0.70766	7.54747	0.00000	0.0000	0
20/07/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.21620	0.18886	12.64441	0.00000	0.0000	1,500
20/07/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.60093	0.64345	7.07425	0.00000	0.0000	0
20/07/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.25913	0.22465	13.30909	0.00000	0.0000	180
20/07/2012	\$ / R 2013/06/14			Foreign Exchange Future	8.53430	8.60990	0.88584	8.52800	8.5280	2,866
20/07/2012	\$ / R 2013/06/14	8.76	C	Foreign Exchange Future	0.46871	0.49378	5.34999	0.00000	0.0000	0
20/07/2012	\$ / R 2013/06/14	8.76	P	Foreign Exchange Future	0.69441	0.64388	7.27591	0.00000	0.0000	0
20/07/2012	\$ / R 2013/06/14	8.74	C	Foreign Exchange Future	0.47486	0.50037	5.37225	0.00000	0.0000	0
20/07/2012	\$ / R 2013/06/14	8.74	P	Foreign Exchange Future	0.68056	0.63047	7.35997	0.00000	0.0000	0
20/07/2012	\$ / R 2013/06/14	8.75	C	Foreign Exchange Future	0.47177	0.49706	5.36082	0.00000	0.0000	0
20/07/2012	\$ / R 2013/06/14	8.75	P	Foreign Exchange Future	0.68747	0.63716	7.31798	0.00000	0.0000	0
20/07/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.62300	8.69920	0.88368	0.00000	0.0000	542
20/07/2012	\$ / R 2013/12/13	9.00	C	Foreign Exchange Future	0.57807	0.60501	4.65965	0.00000	0.0000	0
20/07/2012	\$ / R 2013/12/13	9.00	P	Foreign Exchange Future	0.95507	0.90581	5.15814	0.00000	0.0000	0
20/07/2012	\$ / R 2013/12/13	8.00	C	Foreign Exchange Future	0.97354	1.02302	5.08281	0.00000	0.0000	0
20/07/2012	\$ / R 2013/12/13	8.00	P	Foreign Exchange Future	0.35054	0.32382	7.62159	0.00000	0.0000	0
20/07/2012	\$ / R 2014/12/12			Foreign Exchange Future	8.90120	8.98090	0.89538	0.00000	0.0000	0
20/07/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.37941	1.44071	4.44340	0.00000	0.0000	200
20/07/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.47821	0.45981	3.84916	0.00000	0.0000	0
20/07/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.51230	10.59070	0.74579	0.00000	0.0000	0
20/07/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	8.24900	8.32660	0.94072	8.32000	8.2480	953
20/07/2012	\$ / R MAXI 2012/09/17	8.49	C	Foreign Exchange Future	0.11806	0.13518	14.50801	0.00000	0.0000	0
20/07/2012	\$ / R MAXI 2012/09/17	8.49	P	Foreign Exchange Future	0.35906	0.29858	16.84209	0.00000	0.0000	0
20/07/2012	\$ / R MAXI 2012/09/17	8.60	C	Foreign Exchange Future	0.09421	0.10681	13.37397	0.00000	0.0000	60
20/07/2012	\$ / R MAXI 2012/09/17	8.60	P	Foreign Exchange Future	0.44521	0.38021	14.59996	0.00000	0.0000	0
20/07/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	8.34220	8.42000	0.93261	8.41390	8.4139	28
20/07/2012	\$ / R MAXI 2012/12/14	8.59	C	Foreign Exchange Future	0.25565	0.27787	8.69405	0.00000	0.0000	0
20/07/2012	\$ / R MAXI 2012/12/14	8.59	P	Foreign Exchange Future	0.50345	0.44787	11.03870	0.00000	0.0000	0
20/07/2012	\$ / R MAXI 2013/03/18			Foreign Exchange Future	8.44180	8.51880	0.91213	0.00000	0.0000	5
20/07/2012	\$ / R MAXI 2013/03/18	8.69	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2012	\$ / R MAXI 2013/03/18	8.69	P	Foreign Exchange Future	0.24820	0.17120	31.02337	0.00000	0.0000	0
20/07/2012	\$ / R MAXI 2013/06/14			Foreign Exchange Future	8.53430	8.60990	0.88584	0.00000	0.0000	0
20/07/2012	\$ / R MAXI 2013/06/14	8.76	C	Foreign Exchange Future	0.46871	0.49378	5.34998	0.00000	0.0000	0
20/07/2012	\$ / R MAXI 2013/06/14	8.76	P	Foreign Exchange Future	0.69441	0.64388	7.27591	0.00000	0.0000	0
20/07/2012	\$ / R MAXI 2013/06/14	8.74	C	Foreign Exchange Future	0.47486	0.50037	5.37225	0.00000	0.0000	0
20/07/2012	\$ / R MAXI 2013/06/14	8.74	P	Foreign Exchange Future	0.68056	0.63047	7.35997	0.00000	0.0000	0
20/07/2012	\$ / R MAXI 2013/06/14	8.75	C	Foreign Exchange Future	0.47177	0.49706	5.36082	0.00000	0.0000	0
20/07/2012	\$ / R MAXI 2013/06/14	8.75	P	Foreign Exchange Future	0.68747	0.63716	7.31798	0.00000	0.0000	0
20/07/2012	£ / R 2012/09/17			Foreign Exchange Future	12.95410	13.01640	0.48093	13.03000	13.0190	13,651
20/07/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.61242	1.67311	3.76383	0.00000	0.0000	0
20/07/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.00832	0.00671	19.37594	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
20/07/2012	£ / R 2012/09/17	12.15	C	Foreign Exchange Future	0.83410	0.89221	6.96680	0.00000	0.0000	0
20/07/2012	£ / R 2012/09/17	12.15	P	Foreign Exchange Future	0.03000	0.02581	13.96723	0.00000	0.0000	38,400
20/07/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.11197	0.12618	12.69053	0.00000	0.0000	24,000
20/07/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	0.60787	0.55978	7.91135	0.00000	0.0000	0
20/07/2012	£ / R 2012/09/17	13.85	C	Foreign Exchange Future	0.05248	0.06120	16.62532	0.00000	0.0000	14,400
20/07/2012	£ / R 2012/09/17	13.85	P	Foreign Exchange Future	0.94838	0.89480	5.64918	0.00000	0.0000	0
20/07/2012	£ / R 2012/12/14			Foreign Exchange Future	13.09820	13.16070	0.47716	13.19000	13.1900	1,783
20/07/2012	£ / R 2012/12/14	13.37	C	Foreign Exchange Future	0.34166	0.36412	6.57412	0.00000	0.0000	0
20/07/2012	£ / R 2012/12/14	13.37	P	Foreign Exchange Future	0.61346	0.57342	6.52668	0.00000	0.0000	0
20/07/2012	£ / R 2012/12/14	13.55	C	Foreign Exchange Future	0.29232	0.31155	6.57546	0.00000	0.0000	0
20/07/2012	£ / R 2012/12/14	13.55	P	Foreign Exchange Future	0.74412	0.70085	5.81600	0.00000	0.0000	100
20/07/2012	£ / R 2012/12/14	13.70	C	Foreign Exchange Future	0.25750	0.27438	6.55364	0.00000	0.0000	100
20/07/2012	£ / R 2012/12/14	13.70	P	Foreign Exchange Future	0.85930	0.81368	5.30946	0.00000	0.0000	0
20/07/2012	£ / R 2012/12/14	14.20	C	Foreign Exchange Future	0.17022	0.18146	6.60072	0.00000	0.0000	100
20/07/2012	£ / R 2012/12/14	14.20	P	Foreign Exchange Future	1.27202	1.22076	4.03011	0.00000	0.0000	0
20/07/2012	£ / R 2013/03/18			Foreign Exchange Future	13.25260	13.31430	0.46557	0.00000	0.0000	1,905
20/07/2012	£ / R 2013/03/18	13.53	C	Foreign Exchange Future	0.84343	0.85979	1.93972	0.00000	0.0000	0
20/07/2012	£ / R 2013/03/18	13.53	P	Foreign Exchange Future	1.12083	1.07549	4.04519	0.00000	0.0000	0
20/07/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.10500	0.10610	1.04762	0.00000	0.0000	3,433
20/07/2012	¥ / R 2012/09/17	0.11	C	Foreign Exchange Future	0.00141	0.00160	13.13379	0.00000	0.0000	0
20/07/2012	¥ / R 2012/09/17	0.11	P	Foreign Exchange Future	0.00641	0.00550	14.26930	0.00000	0.0000	0
20/07/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.10630	0.10740	1.03481	0.00000	0.0000	50
20/07/2012	¥ / R 2012/12/14	0.11	C	Foreign Exchange Future	0.00375	0.00407	8.53982	0.00000	0.0000	0
20/07/2012	¥ / R 2012/12/14	0.11	P	Foreign Exchange Future	0.00745	0.00667	10.46478	0.00000	0.0000	0
20/07/2012	€ / R 2012/09/17			Foreign Exchange Future	10.12280	10.13810	0.15114	10.16600	10.1220	26,355
20/07/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	0.68871	0.70342	2.13528	0.00000	0.0000	0
20/07/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.01591	0.01532	3.73408	0.00000	0.0000	10,200
20/07/2012	€ / R 2012/09/17	9.75	C	Foreign Exchange Future	0.42194	0.43393	2.84033	0.00000	0.0000	0
20/07/2012	€ / R 2012/09/17	9.75	P	Foreign Exchange Future	0.04914	0.04583	6.74623	0.00000	0.0000	1,625
20/07/2012	€ / R 2012/09/17	9.90	C	Foreign Exchange Future	0.30991	0.32075	3.49991	0.00000	0.0000	0
20/07/2012	€ / R 2012/09/17	9.90	P	Foreign Exchange Future	0.08711	0.08265	5.11264	0.00000	0.0000	33,360
20/07/2012	€ / R 2012/09/17	10.20	C	Foreign Exchange Future	0.14945	0.15343	2.66241	0.00000	0.0000	0
20/07/2012	€ / R 2012/09/17	10.20	P	Foreign Exchange Future	0.22665	0.21533	4.99477	0.00000	0.0000	1,500
20/07/2012	€ / R 2012/09/17	11.20	C	Foreign Exchange Future	0.01791	0.01874	4.64364	0.00000	0.0000	21,300
20/07/2012	€ / R 2012/09/17	11.20	P	Foreign Exchange Future	1.09511	1.08064	1.32120	0.00000	0.0000	0
20/07/2012	€ / R 2012/09/17	11.25	C	Foreign Exchange Future	0.01567	0.01643	4.80830	0.00000	0.0000	15,360
20/07/2012	€ / R 2012/09/17	11.25	P	Foreign Exchange Future	1.14287	1.12833	1.27279	0.00000	0.0000	0
20/07/2012	€ / R 2012/12/14			Foreign Exchange Future	10.24960	10.26540	0.15415	0.00000	0.0000	52,847
20/07/2012	€ / R 2012/12/14	10.82	C	Foreign Exchange Future	0.16611	0.16812	1.20973	0.00000	0.0000	0
20/07/2012	€ / R 2012/12/14	10.82	P	Foreign Exchange Future	0.73651	0.72272	1.87241	0.00000	0.0000	0
20/07/2012	€ / R 2012/12/14	10.95	C	Foreign Exchange Future	0.14417	0.14576	1.10146	0.00000	0.0000	0
20/07/2012	€ / R 2012/12/14	10.95	P	Foreign Exchange Future	0.84457	0.83036	1.68275	0.00000	0.0000	100
20/07/2012	€ / R 2012/12/14	11.00	C	Foreign Exchange Future	0.13670	0.13815	1.05983	0.00000	0.0000	100
20/07/2012	€ / R 2012/12/14	11.00	P	Foreign Exchange Future	0.88710	0.87275	1.61776	0.00000	0.0000	0
20/07/2012	€ / R 2012/12/14	10.40	C	Foreign Exchange Future	0.27217	0.27604	1.42176	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
20/07/2012	€ / R 2012/12/14	10.40	P	Foreign Exchange Future	0.42257	0.41064	2.82330	0.00000	0.0000	750
20/07/2012	€ / R 2012/12/14	11.10	C	Foreign Exchange Future	0.12318	0.12438	0.97485	0.00000	0.0000	750
20/07/2012	€ / R 2012/12/14	11.10	P	Foreign Exchange Future	0.97358	0.95898	1.49954	0.00000	0.0000	0
20/07/2012	€ / R 2012/12/14	11.50	C	Foreign Exchange Future	0.08347	0.08406	0.70518	0.00000	0.0000	100
20/07/2012	€ / R 2012/12/14	11.50	P	Foreign Exchange Future	1.33387	1.31866	1.14040	0.00000	0.0000	0
20/07/2012	€ / R 2012/12/14	9.50	C	Foreign Exchange Future	0.81476	0.82798	1.62268	0.00000	0.0000	0
20/07/2012	€ / R 2012/12/14	9.50	P	Foreign Exchange Future	0.06516	0.06258	3.95833	0.00000	0.0000	5,690
20/07/2012	€ / R 2012/12/14	10.30	C	Foreign Exchange Future	0.30735	0.31179	1.44456	0.00000	0.0000	0
20/07/2012	€ / R 2012/12/14	10.30	P	Foreign Exchange Future	0.35775	0.34639	3.17540	0.00000	0.0000	375
20/07/2012	€ / R 2013/03/18			Foreign Exchange Future	10.38760	10.40250	0.14344	0.00000	0.0000	75
20/07/2012	€ / R 2013/03/18	10.97	C	Foreign Exchange Future	0.26972	0.27246	1.01482	0.00000	0.0000	0
20/07/2012	€ / R 2013/03/18	10.97	P	Foreign Exchange Future	0.85212	0.83996	1.42735	0.00000	0.0000	0
20/07/2012	€ / R 2013/12/13			Foreign Exchange Future	10.65410	10.67020	0.15112	0.00000	0.0000	435
20/07/2012	€ / R 2013/12/13	11.20	C	Foreign Exchange Future	0.51458	0.52207	1.45493	0.00000	0.0000	0
20/07/2012	€ / R 2013/12/13	11.20	P	Foreign Exchange Future	1.06048	1.05187	0.81220	0.00000	0.0000	0
20/07/2012	AUS / R 2012/09/17			Foreign Exchange Future	8.55030	8.59910	0.57074	0.00000	0.0000	7,783
20/07/2012	AUS / R 2012/09/17	8.42	C	Foreign Exchange Future	0.23432	0.25783	10.03177	0.00000	0.0000	0
20/07/2012	AUS / R 2012/09/17	8.42	P	Foreign Exchange Future	0.10402	0.07873	24.31619	0.00000	0.0000	0
20/07/2012	AUS / R 2012/12/14			Foreign Exchange Future	8.58270	8.63130	0.56626	8.60850	8.6085	9,616
20/07/2012	AUS / R 2012/12/14	8.46	C	Foreign Exchange Future	0.34010	0.35741	5.09013	0.00000	0.0000	0
20/07/2012	AUS / R 2012/12/14	8.46	P	Foreign Exchange Future	0.21740	0.18611	14.39201	0.00000	0.0000	0
20/07/2012	AUS / R 2013/03/18			Foreign Exchange Future	8.62180	8.67020	0.56137	0.00000	0.0000	3,790
20/07/2012	AUS / R 2013/03/18	8.51	C	Foreign Exchange Future	0.42071	0.43666	3.78940	0.00000	0.0000	0
20/07/2012	AUS / R 2013/03/18	8.51	P	Foreign Exchange Future	0.30891	0.27646	10.50700	0.00000	0.0000	0
20/07/2012	AUS / R 2015/12/14			Foreign Exchange Future	9.94130	9.98820	0.47177	0.00000	0.0000	0
20/07/2012	CAD/ R 2012/09/17			Foreign Exchange Future	8.18210	8.23130	0.60131	0.00000	0.0000	4
20/07/2012	CAD/ R 2012/09/17	8.27	C	Foreign Exchange Future	0.11167	0.12743	14.11196	0.00000	0.0000	0
20/07/2012	CAD/ R 2012/09/17	8.27	P	Foreign Exchange Future	0.19957	0.16613	16.75675	0.00000	0.0000	0
20/07/2012	CAD/ R 2012/12/14			Foreign Exchange Future	8.25770	8.30740	0.60186	0.00000	0.0000	0
20/07/2012	CAD/ R 2012/12/14	8.35	C	Foreign Exchange Future	0.20627	0.22329	8.25383	0.00000	0.0000	0
20/07/2012	CAD/ R 2012/12/14	8.35	P	Foreign Exchange Future	0.29857	0.26589	10.94391	0.00000	0.0000	0
20/07/2012	CF CANDO CABE 2012/09/17			Can-Do Future	0.21540	0.22020	2.22841	0.00000	0.0000	11,120
20/07/2012	CF CANDO CABF 2012/09/17			Can-Do Future	0.02620	0.02720	3.81679	0.00000	0.0000	7,100
20/07/2012	CF CANDO CABG 2012/09/17			Can-Do Future	0.19200	0.16680	13.12500	0.00000	0.0000	14,700
20/07/2012	CF CANDO CABH 2012/09/17			Can-Do Future	0.03380	0.03990	18.04734	0.00000	0.0000	8,000
20/07/2012	CF CANDO CABI 2012/09/17			Can-Do Future	0.20190	0.17680	12.43190	0.00000	0.0000	12,800
20/07/2012	CF CANDO CABJ 2012/09/17			Can-Do Future	0.08590	0.09710	13.03842	0.00000	0.0000	4,800
20/07/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.43230	8.44710	0.17552	0.00000	0.0000	25
20/07/2012	CHF / R 2012/09/17	8.91	C	Foreign Exchange Future	0.06607	0.06460	2.22125	0.00000	0.0000	0
20/07/2012	CHF / R 2012/09/17	8.91	P	Foreign Exchange Future	0.54377	0.52750	2.99163	0.00000	0.0000	0
20/07/2012	CHF / R 2012/12/14			Foreign Exchange Future	8.54920	8.56330	0.16493	0.00000	0.0000	0
20/07/2012	CHF / R 2012/12/14	9.04	C	Foreign Exchange Future	0.19310	0.18790	2.69251	0.00000	0.0000	0
20/07/2012	CHF / R 2012/12/14	9.04	P	Foreign Exchange Future	0.68390	0.66460	2.82194	0.00000	0.0000	0
20/07/2012	DAAM 2012/07/20			Any day expiry	6.58250	6.61140	0.43904	0.00000	0.0000	0
20/07/2012	DAAM 2012/07/20	6.51	C	Any day expiry	0.07512	0.10140	34.97648	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
20/07/2012	DAAM 2012/07/20	6.51	P	Any day expiry	0.00262	0.00000	100.00000	0.00000	0.0000	0
20/07/2012	DAAM 2012/07/20	6.53	C	Any day expiry	0.05737	0.08140	41.87759	0.00000	0.0000	0
20/07/2012	DAAM 2012/07/20	6.53	P	Any day expiry	0.00487	0.00000	100.00000	0.00000	0.0000	0
20/07/2012	DAAM 2012/07/20	6.54	C	Any day expiry	0.04904	0.07140	45.59543	0.00000	0.0000	0
20/07/2012	DAAM 2012/07/20	6.54	P	Any day expiry	0.00654	0.00000	100.00000	0.00000	0.0000	0
20/07/2012	DAAM 2012/07/20	6.59	C	Any day expiry	0.01614	0.02140	32.61120	0.00000	0.0000	0
20/07/2012	DAAM 2012/07/20	6.59	P	Any day expiry	0.02364	0.00000	100.00000	0.00000	0.0000	0
20/07/2012	DAAM 2012/07/20	6.60	C	Any day expiry	0.01181	0.01140	3.45610	0.00000	0.0000	0
20/07/2012	DAAM 2012/07/20	6.60	P	Any day expiry	0.02931	0.00000	100.00000	0.00000	0.0000	0
20/07/2012	DAAM 2012/07/20	6.61	C	Any day expiry	0.00903	0.00140	84.50042	0.00000	0.0000	0
20/07/2012	DAAM 2012/07/20	6.61	P	Any day expiry	0.03653	0.00000	100.00000	0.00000	0.0000	0
20/07/2012	DAAN 2012/07/24			Any day expiry	8.18810	8.26650	0.95749	0.00000	0.0000	0
20/07/2012	DAAN 2012/07/24	8.19	C	Any day expiry	0.04901	0.09481	93.43649	0.00000	0.0000	0
20/07/2012	DAAN 2012/07/24	8.19	P	Any day expiry	0.05091	0.01831	64.04200	0.00000	0.0000	0
20/07/2012	DAAN 2012/07/24	8.20	C	Any day expiry	0.04370	0.08699	99.06018	0.00000	0.0000	0
20/07/2012	DAAN 2012/07/24	8.20	P	Any day expiry	0.05560	0.02049	63.14903	0.00000	0.0000	0
20/07/2012	DAAN 2012/07/24	8.21	C	Any day expiry	0.03987	0.07941	99.20106	0.00000	0.0000	0
20/07/2012	DAAN 2012/07/24	8.21	P	Any day expiry	0.06177	0.02291	62.90458	0.00000	0.0000	0
20/07/2012	DAAO 2012/07/27			Any day expiry	8.55000	8.58530	0.41287	0.00000	0.0000	0
20/07/2012	DAAO 2012/07/27	8.54	C	Any day expiry	0.00000	0.07729	100.00000	0.00000	0.0000	0
20/07/2012	DAAO 2012/07/27	8.54	P	Any day expiry	0.00000	0.03199	100.00000	0.00000	0.0000	0
20/07/2012	DAAO 2012/07/27	8.55	C	Any day expiry	0.00000	0.07043	100.00000	0.00000	0.0000	0
20/07/2012	DAAO 2012/07/27	8.55	P	Any day expiry	0.00000	0.03513	100.00000	0.00000	0.0000	0
20/07/2012	DAAO 2012/07/27	8.56	C	Any day expiry	0.00000	0.06384	100.00000	0.00000	0.0000	0
20/07/2012	DAAO 2012/07/27	8.56	P	Any day expiry	0.00000	0.03854	100.00000	0.00000	0.0000	0
20/07/2012	DAAO 2012/07/27	8.57	C	Any day expiry	0.00000	0.05755	100.00000	0.00000	0.0000	0
20/07/2012	DAAO 2012/07/27	8.57	P	Any day expiry	0.00000	0.04225	100.00000	0.00000	0.0000	10,000
20/07/2012	DAAO 2012/07/27	8.59	C	Any day expiry	0.00000	0.04588	100.00000	0.00000	0.0000	0
20/07/2012	DAAO 2012/07/27	8.59	P	Any day expiry	0.00000	0.05058	100.00000	0.00000	0.0000	5,000
20/07/2012	DAAP 2012/07/27			Any day expiry	6.60000	6.60990	0.15000	0.00000	0.0000	0
20/07/2012	DAAP 2012/07/27	6.62	C	Any day expiry	0.00000	0.04188	100.00000	0.00000	0.0000	0
20/07/2012	DAAP 2012/07/27	6.62	P	Any day expiry	0.00000	0.05198	100.00000	0.00000	0.0000	10,000
20/07/2012	DAAP 2012/07/27	6.59	C	Any day expiry	0.00000	0.05684	100.00000	0.00000	0.0000	0
20/07/2012	DAAP 2012/07/27	6.59	P	Any day expiry	0.00000	0.03694	100.00000	0.00000	0.0000	0
20/07/2012	DAAP 2012/07/27	6.60	C	Any day expiry	0.00000	0.05075	100.00000	0.00000	0.0000	0
20/07/2012	DAAP 2012/07/27	6.60	P	Any day expiry	0.00000	0.04085	100.00000	0.00000	0.0000	0
20/07/2012	DAAP 2012/07/27	6.61	C	Any day expiry	0.00000	0.04614	100.00000	0.00000	0.0000	0
20/07/2012	DAAP 2012/07/27	6.61	P	Any day expiry	0.00000	0.04624	100.00000	0.00000	0.0000	0
20/07/2012	DAUS 2012/07/31			Any day expiry	8.19610	8.27340	0.94313	0.00000	0.0000	0
20/07/2012	DAUS 2012/07/31	7.40	C	Any day expiry	0.79600	0.87400	9.79899	0.00000	0.0000	0
20/07/2012	DAUS 2012/07/31	7.40	P	Any day expiry	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2012	DAUS 2012/07/31	7.72	C	Any day expiry	0.47800	0.55500	16.10879	0.00000	0.0000	0
20/07/2012	DAUS 2012/07/31	7.72	P	Any day expiry	0.00200	0.00200	0.00000	0.00000	0.0000	4,800
20/07/2012	DAUS 2012/07/31	8.25	C	Any day expiry	0.06000	0.08700	45.00000	0.00000	0.0000	0
20/07/2012	DAUS 2012/07/31	8.25	P	Any day expiry	0.11400	0.06400	43.85965	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
20/07/2012	DAUS 2012/07/31	8.51	C	Any day expiry	0.01400	0.01800	28.57143	0.00000	0.0000	4,800
20/07/2012	DAUS 2012/07/31	8.51	P	Any day expiry	0.32800	0.25500	22.25610	0.00000	0.0000	0
20/07/2012	DAUS 2012/08/31			Any day expiry	8.23040	8.30800	0.94285	0.00000	0.0000	0
20/07/2012	DAUS 2012/08/31	8.25	C	Any day expiry	0.15500	0.18900	21.93548	0.00000	0.0000	0
20/07/2012	DAUS 2012/08/31	8.25	P	Any day expiry	0.17500	0.13100	25.14286	0.00000	0.0000	0
20/07/2012	DAUS 2012/08/31	8.51	C	Any day expiry	0.07900	0.09300	17.72152	0.00000	0.0000	6,170
20/07/2012	DAUS 2012/08/31	8.51	P	Any day expiry	0.35900	0.29500	17.82730	0.00000	0.0000	0
20/07/2012	DAUS 2012/08/31	7.40	C	Any day expiry	0.83400	0.91100	9.23261	0.00000	0.0000	0
20/07/2012	DAUS 2012/08/31	7.40	P	Any day expiry	0.00400	0.00300	25.00000	0.00000	0.0000	0
20/07/2012	DAUS 2012/08/31	7.72	C	Any day expiry	0.52800	0.60000	13.63636	0.00000	0.0000	0
20/07/2012	DAUS 2012/08/31	7.72	P	Any day expiry	0.01800	0.01200	33.33333	0.00000	0.0000	6,170
20/07/2012	DAUS 2012/09/28			Any day expiry	8.26080	8.33850	0.94059	0.00000	0.0000	0
20/07/2012	DAUS 2012/09/28	7.72	C	Any day expiry	0.57500	0.64400	12.00000	0.00000	0.0000	0
20/07/2012	DAUS 2012/09/28	7.72	P	Any day expiry	0.03400	0.02600	23.52941	0.00000	0.0000	7,540
20/07/2012	DAUS 2012/09/28	8.25	C	Any day expiry	0.22200	0.25800	16.21622	0.00000	0.0000	0
20/07/2012	DAUS 2012/09/28	8.25	P	Any day expiry	0.21100	0.17000	19.43128	0.00000	0.0000	0
20/07/2012	DAUS 2012/09/28	8.51	C	Any day expiry	0.13700	0.15500	13.13869	0.00000	0.0000	7,540
20/07/2012	DAUS 2012/09/28	8.51	P	Any day expiry	0.38600	0.32700	15.28497	0.00000	0.0000	0
20/07/2012	DAUS 2012/09/28	7.40	C	Any day expiry	0.87100	0.94600	8.61079	0.00000	0.0000	0
20/07/2012	DAUS 2012/09/28	7.40	P	Any day expiry	0.01000	0.00800	20.00000	0.00000	0.0000	0
20/07/2012	DAUS 2012/10/31			Any day expiry	8.29560	8.37320	0.93544	0.00000	0.0000	0
20/07/2012	DAUS 2012/10/31	8.51	C	Any day expiry	0.20200	0.22400	10.89109	0.00000	0.0000	8,220
20/07/2012	DAUS 2012/10/31	8.51	P	Any day expiry	0.41600	0.36100	13.22115	0.00000	0.0000	0
20/07/2012	DAUS 2012/10/31	7.40	C	Any day expiry	0.91600	0.99000	8.07860	0.00000	0.0000	0
20/07/2012	DAUS 2012/10/31	7.40	P	Any day expiry	0.02000	0.01700	15.00000	0.00000	0.0000	0
20/07/2012	DAUS 2012/10/31	7.72	C	Any day expiry	0.63300	0.69900	10.42654	0.00000	0.0000	0
20/07/2012	DAUS 2012/10/31	7.72	P	Any day expiry	0.05700	0.04600	19.29825	0.00000	0.0000	8,220
20/07/2012	DAUS 2012/10/31	8.25	C	Any day expiry	0.29400	0.33000	12.24490	0.00000	0.0000	0
20/07/2012	DAUS 2012/10/31	8.25	P	Any day expiry	0.24800	0.20700	16.53226	0.00000	0.0000	0
20/07/2012	DAUS 2012/11/30			Any day expiry	8.32740	8.40510	0.93306	0.00000	0.0000	0
20/07/2012	DAUS 2012/11/30	7.72	C	Any day expiry	0.68400	0.74800	9.35673	0.00000	0.0000	0
20/07/2012	DAUS 2012/11/30	7.72	P	Any day expiry	0.07700	0.06300	18.18182	0.00000	0.0000	8,440
20/07/2012	DAUS 2012/11/30	8.51	C	Any day expiry	0.25600	0.28000	9.37500	0.00000	0.0000	8,440
20/07/2012	DAUS 2012/11/30	8.51	P	Any day expiry	0.43900	0.38500	12.30068	0.00000	0.0000	0
20/07/2012	DAUS 2012/12/27			Any day expiry	8.35600	8.43390	0.93226	0.00000	0.0000	0
20/07/2012	DAUS 2012/12/27	7.72	C	Any day expiry	0.72600	0.78900	8.67769	0.00000	0.0000	0
20/07/2012	DAUS 2012/12/27	7.72	P	Any day expiry	0.09000	0.07500	16.66667	0.00000	0.0000	7,530
20/07/2012	DAUS 2012/12/27	8.51	C	Any day expiry	0.30000	0.32500	8.33333	0.00000	0.0000	7,530
20/07/2012	DAUS 2012/12/27	8.51	P	Any day expiry	0.45400	0.40100	11.67401	0.00000	0.0000	0
20/07/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.60370	6.63140	0.41946	0.00000	0.0000	0
20/07/2012	NZ\$ / R 2012/09/17	6.59	C	Foreign Exchange Future	0.11460	0.12844	12.07801	0.00000	0.0000	0
20/07/2012	NZ\$ / R 2012/09/17	6.59	P	Foreign Exchange Future	0.10090	0.08704	13.73562	0.00000	0.0000	0
20/07/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.65250	6.67920	0.40135	0.00000	0.0000	0
20/07/2012	NZ\$ / R 2012/12/14	6.63	C	Foreign Exchange Future	0.21354	0.22633	5.99227	0.00000	0.0000	0
20/07/2012	NZ\$ / R 2012/12/14	6.63	P	Foreign Exchange Future	0.19104	0.17713	7.27845	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
20/07/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.29060	1.30250	0.92205	0.00000	0.0000	0
20/07/2012	YUAN/R 2012/09/17	1.33	C	Foreign Exchange Future	0.01680	0.01961	16.66729	0.00000	0.0000	0
20/07/2012	YUAN/R 2012/09/17	1.33	P	Foreign Exchange Future	0.05620	0.04711	16.18944	0.00000	0.0000	0
20/07/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.30150	1.31320	0.89896	0.00000	0.0000	0
20/07/2012	YUAN/R 2012/12/14	1.34	C	Foreign Exchange Future	0.03762	0.04113	9.34809	0.00000	0.0000	0
20/07/2012	YUAN/R 2012/12/14	1.34	P	Foreign Exchange Future	0.07612	0.06793	10.75136	0.00000	0.0000	0
<b>Future Open Interest</b>										<b>509,404</b>
<b>Option Open Interest</b>										<b>597,501</b>
<b>Total</b>										<b>1,106,905</b>