



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Future & Options High/Low

High/Low from 29/08/2012 to 29/08/2012

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
29/08/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.42300	8.43540	0.14722	8.46140	8.4120	250,387
29/08/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.27305	1.28544	0.97335	0.00000	0.0000	16,000
29/08/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.00005	0.00004	16.32270	0.00000	0.0000	9,200
29/08/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.12313	1.13551	1.10212	0.00000	0.0000	37,000
29/08/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.00013	0.00011	16.45186	0.00000	0.0000	0
29/08/2012	\$ / R 2012/09/17	7.40	C	Foreign Exchange Future	1.02324	1.03560	1.20794	0.00000	0.0000	0
29/08/2012	\$ / R 2012/09/17	7.40	P	Foreign Exchange Future	0.00024	0.00020	16.44628	0.00000	0.0000	8,000
29/08/2012	\$ / R 2012/09/17	9.30	C	Foreign Exchange Future	0.00485	0.00495	2.03151	0.00000	0.0000	250
29/08/2012	\$ / R 2012/09/17	9.30	P	Foreign Exchange Future	0.88185	0.86955	1.39497	0.00000	0.0000	0
29/08/2012	\$ / R 2012/09/17	9.00	C	Foreign Exchange Future	0.01325	0.01262	4.72182	0.00000	0.0000	3,000
29/08/2012	\$ / R 2012/09/17	9.00	P	Foreign Exchange Future	0.59025	0.57722	2.20679	0.00000	0.0000	0
29/08/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.00960	0.00906	5.66048	0.00000	0.0000	24,360
29/08/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	0.68660	0.67366	1.88514	0.00000	0.0000	0
29/08/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.00709	0.00663	6.49680	0.00000	0.0000	7,400
29/08/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	0.78409	0.77123	1.64019	0.00000	0.0000	0
29/08/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.05968	0.06016	0.79501	0.00000	0.0000	2,000
29/08/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.23668	0.22476	5.03856	0.00000	0.0000	4,000
29/08/2012	\$ / R 2012/09/17	8.75	C	Foreign Exchange Future	0.03258	0.03249	0.27133	0.00000	0.0000	25,100
29/08/2012	\$ / R 2012/09/17	8.75	P	Foreign Exchange Future	0.35958	0.34709	3.47305	0.00000	0.0000	0
29/08/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.02659	0.02643	0.60329	0.00000	0.0000	250
29/08/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.40359	0.39103	3.11219	0.00000	0.0000	1,500
29/08/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.12865	0.13453	4.56628	0.00000	0.0000	3,000
29/08/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.10565	0.09913	6.17633	0.00000	0.0000	3,000
29/08/2012	\$ / R 2012/09/17	8.50	C	Foreign Exchange Future	0.08837	0.08971	1.51264	0.00000	0.0000	2,000
29/08/2012	\$ / R 2012/09/17	8.50	P	Foreign Exchange Future	0.16537	0.15431	6.69009	0.00000	0.0000	0
29/08/2012	\$ / R 2012/09/17	8.55	C	Foreign Exchange Future	0.07274	0.07359	1.15789	0.00000	0.0000	0
29/08/2012	\$ / R 2012/09/17	8.55	P	Foreign Exchange Future	0.19974	0.18819	5.78624	0.00000	0.0000	0
29/08/2012	\$ / R 2012/09/17	8.20	C	Foreign Exchange Future	0.26102	0.26955	3.27031	0.00000	0.0000	0
29/08/2012	\$ / R 2012/09/17	8.20	P	Foreign Exchange Future	0.03802	0.03415	10.16433	0.00000	0.0000	600
29/08/2012	\$ / R 2012/09/17	8.25	C	Foreign Exchange Future	0.22344	0.23133	3.52893	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
29/08/2012	\$ / R 2012/09/17	8.25	P	Foreign Exchange Future	0.05044	0.04593	8.95071	0.00000	0.0000	0
29/08/2012	\$ / R 2012/09/17	8.26	C	Foreign Exchange Future	0.21626	0.22401	3.58462	0.00000	0.0000	300
29/08/2012	\$ / R 2012/09/17	8.26	P	Foreign Exchange Future	0.05326	0.04861	8.72746	0.00000	0.0000	0
29/08/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.52849	0.54028	2.22922	0.00000	0.0000	0
29/08/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.00549	0.00488	11.26035	0.00000	0.0000	20,360
29/08/2012	\$ / R 2012/09/17	8.00	C	Foreign Exchange Future	0.43307	0.44450	2.63909	0.00000	0.0000	0
29/08/2012	\$ / R 2012/09/17	8.00	P	Foreign Exchange Future	0.01007	0.00910	9.64595	0.00000	0.0000	7,525
29/08/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.34337	0.35310	2.83447	0.00000	0.0000	0
29/08/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.02037	0.01770	13.09438	0.00000	0.0000	2,000
29/08/2012	\$ / R 2012/09/17	7.50	C	Foreign Exchange Future	0.92345	0.93577	1.33495	0.00000	0.0000	0
29/08/2012	\$ / R 2012/09/17	7.50	P	Foreign Exchange Future	0.00045	0.00037	16.28847	0.00000	0.0000	246
29/08/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.72458	0.73674	1.67846	0.00000	0.0000	0
29/08/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.00158	0.00134	15.12920	0.00000	0.0000	2,500
29/08/2012	\$ / R 2012/09/17	7.75	C	Foreign Exchange Future	0.67516	0.68726	1.79150	0.00000	0.0000	0
29/08/2012	\$ / R 2012/09/17	7.75	P	Foreign Exchange Future	0.00216	0.00186	14.09331	0.00000	0.0000	44,100
29/08/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.52190	8.53570	0.16194	8.55000	8.5125	83,097
29/08/2012	\$ / R 2012/12/14	11.10	C	Foreign Exchange Future	0.02204	0.02295	4.08301	0.00000	0.0000	0
29/08/2012	\$ / R 2012/12/14	11.10	P	Foreign Exchange Future	2.60014	2.58725	0.49612	0.00000	0.0000	0
29/08/2012	\$ / R 2012/12/14	9.25	C	Foreign Exchange Future	0.11891	0.12067	1.47990	0.00000	0.0000	1,250
29/08/2012	\$ / R 2012/12/14	9.25	P	Foreign Exchange Future	0.84701	0.83497	1.42149	0.00000	0.0000	0
29/08/2012	\$ / R 2012/12/14	9.50	C	Foreign Exchange Future	0.08995	0.09110	1.27214	0.00000	0.0000	300
29/08/2012	\$ / R 2012/12/14	9.50	P	Foreign Exchange Future	1.06805	1.05540	1.18493	0.00000	0.0000	0
29/08/2012	\$ / R 2012/12/14	10.40	C	Foreign Exchange Future	0.03889	0.03920	0.80026	0.00000	0.0000	0
29/08/2012	\$ / R 2012/12/14	10.40	P	Foreign Exchange Future	1.91699	1.90350	0.70365	0.00000	0.0000	0
29/08/2012	\$ / R 2012/12/14	9.01	C	Foreign Exchange Future	0.15850	0.16115	1.66898	0.00000	0.0000	500
29/08/2012	\$ / R 2012/12/14	9.01	P	Foreign Exchange Future	0.64660	0.63545	1.72511	0.00000	0.0000	0
29/08/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.14200	0.14428	1.60236	0.00000	0.0000	540
29/08/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	0.72010	0.70858	1.60041	0.00000	0.0000	0
29/08/2012	\$ / R 2012/12/14	9.23	C	Foreign Exchange Future	0.12171	0.12353	1.49728	0.00000	0.0000	0
29/08/2012	\$ / R 2012/12/14	9.23	P	Foreign Exchange Future	0.82981	0.81783	1.44343	0.00000	0.0000	0
29/08/2012	\$ / R 2012/12/14	8.60	C	Foreign Exchange Future	0.27047	0.27552	1.86755	0.00000	0.0000	6,000
29/08/2012	\$ / R 2012/12/14	8.60	P	Foreign Exchange Future	0.34857	0.33982	2.50997	0.00000	0.0000	0
29/08/2012	\$ / R 2012/12/14	8.80	C	Foreign Exchange Future	0.20750	0.21136	1.86096	0.00000	0.0000	0
29/08/2012	\$ / R 2012/12/14	8.80	P	Foreign Exchange Future	0.48560	0.47566	2.04668	0.00000	0.0000	300
29/08/2012	\$ / R 2012/12/14	9.00	C	Foreign Exchange Future	0.16048	0.16317	1.67614	0.00000	0.0000	29,500
29/08/2012	\$ / R 2012/12/14	9.00	P	Foreign Exchange Future	0.63858	0.62747	1.73984	0.00000	0.0000	0
29/08/2012	\$ / R 2012/12/14	8.30	C	Foreign Exchange Future	0.40860	0.41748	2.17237	0.00000	0.0000	3,000
29/08/2012	\$ / R 2012/12/14	8.30	P	Foreign Exchange Future	0.18670	0.18178	2.63723	0.00000	0.0000	6,000
29/08/2012	\$ / R 2012/12/14	8.35	C	Foreign Exchange Future	0.00000	0.39001	100.00000	0.00000	0.0000	0
29/08/2012	\$ / R 2012/12/14	8.35	P	Foreign Exchange Future	0.00000	0.20431	100.00000	0.00000	0.0000	100
29/08/2012	\$ / R 2012/12/14	8.50	C	Foreign Exchange Future	0.30914	0.31632	2.31986	0.00000	0.0000	0
29/08/2012	\$ / R 2012/12/14	8.50	P	Foreign Exchange Future	0.28724	0.28062	2.30755	0.00000	0.0000	4,750
29/08/2012	\$ / R 2012/12/14	8.05	C	Foreign Exchange Future	0.56889	0.57971	1.90178	0.00000	0.0000	0
29/08/2012	\$ / R 2012/12/14	8.05	P	Foreign Exchange Future	0.09699	0.09401	3.07328	0.00000	0.0000	20,000
29/08/2012	\$ / R 2012/12/14	8.10	C	Foreign Exchange Future	0.53185	0.54238	1.98065	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
29/08/2012	\$ / R 2012/12/14	8.10	P	Foreign Exchange Future	0.10995	0.10668	2.97057	0.00000	0.0000	3,000
29/08/2012	\$ / R 2012/12/14	8.25	C	Foreign Exchange Future	0.43714	0.44644	2.12738	0.00000	0.0000	0
29/08/2012	\$ / R 2012/12/14	8.25	P	Foreign Exchange Future	0.16524	0.16074	2.72356	0.00000	0.0000	2,500
29/08/2012	\$ / R 2012/12/14	7.95	C	Foreign Exchange Future	0.64649	0.65780	1.75038	0.00000	0.0000	0
29/08/2012	\$ / R 2012/12/14	7.95	P	Foreign Exchange Future	0.07459	0.07210	3.33034	0.00000	0.0000	15,000
29/08/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.60713	0.61821	1.82396	0.00000	0.0000	300
29/08/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.08523	0.08251	3.19838	0.00000	0.0000	12,540
29/08/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.62440	8.63850	0.16349	8.64650	8.6465	21,561
29/08/2012	\$ / R 2013/03/18	10.20	C	Foreign Exchange Future	0.12847	0.13174	2.55000	0.00000	0.0000	500
29/08/2012	\$ / R 2013/03/18	10.20	P	Foreign Exchange Future	1.70407	1.69324	0.63519	0.00000	0.0000	0
29/08/2012	\$ / R 2013/03/18	10.55	C	Foreign Exchange Future	0.10427	0.10713	2.74599	0.00000	0.0000	250
29/08/2012	\$ / R 2013/03/18	10.55	P	Foreign Exchange Future	2.02987	2.01863	0.55357	0.00000	0.0000	0
29/08/2012	\$ / R 2013/03/18	10.85	C	Foreign Exchange Future	0.08857	0.09087	2.59885	0.00000	0.0000	250
29/08/2012	\$ / R 2013/03/18	10.85	P	Foreign Exchange Future	2.31417	2.30237	0.50983	0.00000	0.0000	0
29/08/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.69373	0.70747	1.98074	0.00000	0.0000	0
29/08/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.16933	0.16897	0.21201	0.00000	0.0000	180
29/08/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.28260	0.28964	2.49105	0.00000	0.0000	180
29/08/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	0.75820	0.75114	0.93121	0.00000	0.0000	0
29/08/2012	\$ / R 2013/03/18	9.55	C	Foreign Exchange Future	0.19946	0.20475	2.65380	0.00000	0.0000	500
29/08/2012	\$ / R 2013/03/18	9.55	P	Foreign Exchange Future	1.12506	1.11625	0.78278	0.00000	0.0000	0
29/08/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.76460	0.77796	1.74682	0.00000	0.0000	0
29/08/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.14020	0.13946	0.53052	0.00000	0.0000	1,500
29/08/2012	\$ / R 2013/06/14			Foreign Exchange Future	8.71630	8.73080	0.16635	0.00000	0.0000	6,492
29/08/2012	\$ / R 2013/06/14	8.75	C	Foreign Exchange Future	0.52406	0.52964	1.06442	0.00000	0.0000	0
29/08/2012	\$ / R 2013/06/14	8.75	P	Foreign Exchange Future	0.55776	0.54884	1.59958	0.00000	0.0000	0
29/08/2012	\$ / R 2013/06/14	8.76	C	Foreign Exchange Future	0.52045	0.52599	1.06514	0.00000	0.0000	0
29/08/2012	\$ / R 2013/06/14	8.76	P	Foreign Exchange Future	0.56415	0.55519	1.58762	0.00000	0.0000	0
29/08/2012	\$ / R 2013/06/14	8.74	C	Foreign Exchange Future	0.52770	0.53324	1.05081	0.00000	0.0000	0
29/08/2012	\$ / R 2013/06/14	8.74	P	Foreign Exchange Future	0.55140	0.54244	1.62403	0.00000	0.0000	0
29/08/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.83750	8.85180	0.16181	0.00000	0.0000	542
29/08/2012	\$ / R 2013/12/13	8.00	C	Foreign Exchange Future	1.11205	1.12521	1.18400	0.00000	0.0000	0
29/08/2012	\$ / R 2013/12/13	8.00	P	Foreign Exchange Future	0.27455	0.27341	0.41283	0.00000	0.0000	0
29/08/2012	\$ / R 2013/12/13	9.00	C	Foreign Exchange Future	0.65698	0.66687	1.50616	0.00000	0.0000	0
29/08/2012	\$ / R 2013/12/13	9.00	P	Foreign Exchange Future	0.81948	0.81507	0.53753	0.00000	0.0000	0
29/08/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.16270	9.17780	0.16480	0.00000	0.0000	0
29/08/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.54266	1.56605	1.51611	0.00000	0.0000	200
29/08/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.37996	0.38825	2.18139	0.00000	0.0000	0
29/08/2012	\$ / R 2015/12/14			Foreign Exchange Future	9.48790	9.50390	0.16864	0.00000	0.0000	0
29/08/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	8.42300	8.43540	0.14722	0.00000	0.0000	1,240
29/08/2012	\$ / R MAXI 2012/09/17	8.49	C	Foreign Exchange Future	0.09183	0.09328	1.58175	0.00000	0.0000	0
29/08/2012	\$ / R MAXI 2012/09/17	8.49	P	Foreign Exchange Future	0.15883	0.14788	6.89251	0.00000	0.0000	0
29/08/2012	\$ / R MAXI 2012/09/17	8.60	C	Foreign Exchange Future	0.05968	0.06016	0.79498	0.00000	0.0000	60
29/08/2012	\$ / R MAXI 2012/09/17	8.60	P	Foreign Exchange Future	0.23668	0.22476	5.03857	0.00000	0.0000	0
29/08/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	8.52190	8.53570	0.16194	8.52350	8.5235	342
29/08/2012	\$ / R MAXI 2012/12/14	8.59	C	Foreign Exchange Future	0.27410	0.27922	1.86716	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
29/08/2012	\$ / R MAXI 2012/12/14	8.59	P	Foreign Exchange Future	0.34220	0.33352	2.53713	0.00000	0.0000	0
29/08/2012	\$ / R MAXI 2013/03/18			Foreign Exchange Future	8.62440	8.63850	0.16349	0.00000	0.0000	15
29/08/2012	\$ / R MAXI 2013/03/18	8.69	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/08/2012	\$ / R MAXI 2013/03/18	8.69	P	Foreign Exchange Future	0.06560	0.05150	21.49390	0.00000	0.0000	0
29/08/2012	\$ / R MAXI 2013/06/14			Foreign Exchange Future	8.71630	8.73080	0.16635	0.00000	0.0000	0
29/08/2012	\$ / R MAXI 2013/06/14	8.76	C	Foreign Exchange Future	0.52045	0.52599	1.06516	0.00000	0.0000	0
29/08/2012	\$ / R MAXI 2013/06/14	8.76	P	Foreign Exchange Future	0.56415	0.55519	1.58760	0.00000	0.0000	0
29/08/2012	\$ / R MAXI 2013/06/14	8.74	C	Foreign Exchange Future	0.52770	0.53324	1.05080	0.00000	0.0000	0
29/08/2012	\$ / R MAXI 2013/06/14	8.74	P	Foreign Exchange Future	0.55140	0.54244	1.62404	0.00000	0.0000	0
29/08/2012	\$ / R MAXI 2013/06/14	8.75	C	Foreign Exchange Future	0.52406	0.52964	1.06442	0.00000	0.0000	0
29/08/2012	\$ / R MAXI 2013/06/14	8.75	P	Foreign Exchange Future	0.55776	0.54884	1.59958	0.00000	0.0000	0
29/08/2012	£ / R 2012/09/17			Foreign Exchange Future	13.32980	13.35130	0.16129	13.35200	13.3520	12,205
29/08/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.97984	2.00133	1.08537	0.00000	0.0000	0
29/08/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.00004	0.00003	29.84293	0.00000	0.0000	6,000
29/08/2012	£ / R 2012/09/17	12.15	C	Foreign Exchange Future	1.18133	1.20255	1.79598	0.00000	0.0000	0
29/08/2012	£ / R 2012/09/17	12.15	P	Foreign Exchange Future	0.00153	0.00125	18.51368	0.00000	0.0000	38,400
29/08/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.11024	0.11539	4.67534	0.00000	0.0000	24,000
29/08/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	0.23044	0.21409	7.09356	0.00000	0.0000	0
29/08/2012	£ / R 2012/09/17	13.85	C	Foreign Exchange Future	0.02998	0.03166	5.62414	0.00000	0.0000	14,400
29/08/2012	£ / R 2012/09/17	13.85	P	Foreign Exchange Future	0.55018	0.53036	3.60138	0.00000	0.0000	0
29/08/2012	£ / R 2012/12/14			Foreign Exchange Future	13.48380	13.50750	0.17577	0.00000	0.0000	1,955
29/08/2012	£ / R 2012/12/14	13.70	C	Foreign Exchange Future	0.31599	0.33120	4.81321	0.00000	0.0000	100
29/08/2012	£ / R 2012/12/14	13.70	P	Foreign Exchange Future	0.53219	0.52370	1.59547	0.00000	0.0000	0
29/08/2012	£ / R 2012/12/14	14.20	C	Foreign Exchange Future	0.18654	0.20014	7.29072	0.00000	0.0000	100
29/08/2012	£ / R 2012/12/14	14.20	P	Foreign Exchange Future	0.90274	0.89264	1.11884	0.00000	0.0000	0
29/08/2012	£ / R 2012/12/14	13.37	C	Foreign Exchange Future	0.45236	0.46819	3.50124	0.00000	0.0000	0
29/08/2012	£ / R 2012/12/14	13.37	P	Foreign Exchange Future	0.33856	0.33069	2.32218	0.00000	0.0000	0
29/08/2012	£ / R 2012/12/14	13.55	C	Foreign Exchange Future	0.37020	0.38585	4.22864	0.00000	0.0000	0
29/08/2012	£ / R 2012/12/14	13.55	P	Foreign Exchange Future	0.43640	0.42835	1.84363	0.00000	0.0000	100
29/08/2012	£ / R 2013/03/18			Foreign Exchange Future	13.64460	13.66850	0.17516	0.00000	0.0000	2,355
29/08/2012	£ / R 2013/03/18	13.70	C	Foreign Exchange Future	0.89550	0.92400	3.18230	0.00000	0.0000	0
29/08/2012	£ / R 2013/03/18	13.70	P	Foreign Exchange Future	0.95090	0.95550	0.48350	0.00000	0.0000	200
29/08/2012	£ / R 2013/03/18	13.90	C	Foreign Exchange Future	0.80754	0.83526	3.43299	0.00000	0.0000	200
29/08/2012	£ / R 2013/03/18	13.90	P	Foreign Exchange Future	1.06294	1.06676	0.35964	0.00000	0.0000	0
29/08/2012	£ / R 2013/03/18	14.40	C	Foreign Exchange Future	0.61622	0.64159	4.11747	0.00000	0.0000	200
29/08/2012	£ / R 2013/03/18	14.40	P	Foreign Exchange Future	1.37162	1.37309	0.10736	0.00000	0.0000	0
29/08/2012	£ / R 2013/03/18	13.53	C	Foreign Exchange Future	0.97564	1.00471	2.97965	0.00000	0.0000	0
29/08/2012	£ / R 2013/03/18	13.53	P	Foreign Exchange Future	0.86104	0.86621	0.60050	0.00000	0.0000	0
29/08/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.10730	0.10720	0.09320	0.10700	0.1070	3,433
29/08/2012	¥ / R 2012/09/17	0.11	C	Foreign Exchange Future	0.00061	0.00057	5.95501	0.00000	0.0000	0
29/08/2012	¥ / R 2012/09/17	0.11	P	Foreign Exchange Future	0.00331	0.00337	1.93188	0.00000	0.0000	0
29/08/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.10860	0.10850	0.09208	0.00000	0.0000	20,018
29/08/2012	¥ / R 2012/12/14	0.11	C	Foreign Exchange Future	0.00383	0.00375	2.20325	0.00000	0.0000	0
29/08/2012	¥ / R 2012/12/14	0.11	P	Foreign Exchange Future	0.00523	0.00525	0.29833	0.00000	0.0000	0
29/08/2012	€ / R 2012/09/17			Foreign Exchange Future	10.58550	10.56730	0.17193	10.60080	10.6008	24,781

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
29/08/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.13607	1.11792	1.59759	0.00000	0.0000	0
29/08/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.00057	0.00062	8.75022	0.00000	0.0000	10,200
29/08/2012	€ / R 2012/09/17	9.75	C	Foreign Exchange Future	0.83742	0.81938	2.15390	0.00000	0.0000	0
29/08/2012	€ / R 2012/09/17	9.75	P	Foreign Exchange Future	0.00192	0.00208	8.49987	0.00000	0.0000	1,625
29/08/2012	€ / R 2012/09/17	9.90	C	Foreign Exchange Future	0.68891	0.67113	2.58161	0.00000	0.0000	0
29/08/2012	€ / R 2012/09/17	9.90	P	Foreign Exchange Future	0.00341	0.00383	12.16153	0.00000	0.0000	33,360
29/08/2012	€ / R 2012/09/17	10.20	C	Foreign Exchange Future	0.40215	0.38648	3.89713	0.00000	0.0000	0
29/08/2012	€ / R 2012/09/17	10.20	P	Foreign Exchange Future	0.01665	0.01918	15.17878	0.00000	0.0000	1,500
29/08/2012	€ / R 2012/09/17	11.20	C	Foreign Exchange Future	0.00719	0.00651	9.47622	0.00000	0.0000	21,300
29/08/2012	€ / R 2012/09/17	11.20	P	Foreign Exchange Future	0.62169	0.63921	2.81783	0.00000	0.0000	0
29/08/2012	€ / R 2012/09/17	11.25	C	Foreign Exchange Future	0.00589	0.00531	9.83854	0.00000	0.0000	15,360
29/08/2012	€ / R 2012/09/17	11.25	P	Foreign Exchange Future	0.67039	0.68801	2.62840	0.00000	0.0000	0
29/08/2012	€ / R 2012/12/14			Foreign Exchange Future	10.72250	10.70580	0.15575	10.75000	10.7283	55,049
29/08/2012	€ / R 2012/12/14	11.00	C	Foreign Exchange Future	0.21312	0.21140	0.80889	0.00000	0.0000	100
29/08/2012	€ / R 2012/12/14	11.00	P	Foreign Exchange Future	0.49062	0.50560	3.05249	0.00000	0.0000	0
29/08/2012	€ / R 2012/12/14	11.10	C	Foreign Exchange Future	0.18633	0.18503	0.70116	0.00000	0.0000	750
29/08/2012	€ / R 2012/12/14	11.10	P	Foreign Exchange Future	0.56383	0.57923	2.73014	0.00000	0.0000	0
29/08/2012	€ / R 2012/12/14	11.50	C	Foreign Exchange Future	0.11234	0.11194	0.35643	0.00000	0.0000	100
29/08/2012	€ / R 2012/12/14	11.50	P	Foreign Exchange Future	0.88984	0.90614	1.83175	0.00000	0.0000	0
29/08/2012	€ / R 2012/12/14	10.40	C	Foreign Exchange Future	0.48694	0.47985	1.45612	0.00000	0.0000	0
29/08/2012	€ / R 2012/12/14	10.40	P	Foreign Exchange Future	0.16444	0.17405	5.84394	0.00000	0.0000	750
29/08/2012	€ / R 2012/12/14	10.82	C	Foreign Exchange Future	0.27156	0.26884	1.00260	0.00000	0.0000	0
29/08/2012	€ / R 2012/12/14	10.82	P	Foreign Exchange Future	0.36906	0.38304	3.78724	0.00000	0.0000	0
29/08/2012	€ / R 2012/12/14	10.95	C	Foreign Exchange Future	0.22796	0.22599	0.86278	0.00000	0.0000	0
29/08/2012	€ / R 2012/12/14	10.95	P	Foreign Exchange Future	0.45546	0.47019	3.23480	0.00000	0.0000	100
29/08/2012	€ / R 2012/12/14	9.50	C	Foreign Exchange Future	1.24331	1.22850	1.19181	0.00000	0.0000	0
29/08/2012	€ / R 2012/12/14	9.50	P	Foreign Exchange Future	0.02081	0.02269	9.04295	0.00000	0.0000	5,690
29/08/2012	€ / R 2012/12/14	10.30	C	Foreign Exchange Future	0.55341	0.54509	1.50378	0.00000	0.0000	0
29/08/2012	€ / R 2012/12/14	10.30	P	Foreign Exchange Future	0.13091	0.13929	6.39956	0.00000	0.0000	375
29/08/2012	€ / R 2013/03/18			Foreign Exchange Future	10.86640	10.84980	0.15276	0.00000	0.0000	5,250
29/08/2012	€ / R 2013/03/18	10.97	C	Foreign Exchange Future	0.40598	0.40549	0.12028	0.00000	0.0000	0
29/08/2012	€ / R 2013/03/18	10.97	P	Foreign Exchange Future	0.50958	0.52569	3.16178	0.00000	0.0000	0
29/08/2012	€ / R 2013/12/13			Foreign Exchange Future	11.17430	11.15810	0.14498	0.00000	0.0000	435
29/08/2012	€ / R 2013/12/13	11.20	C	Foreign Exchange Future	0.74815	0.74529	0.38242	0.00000	0.0000	0
29/08/2012	€ / R 2013/12/13	11.20	P	Foreign Exchange Future	0.77385	0.78719	1.72370	0.00000	0.0000	0
29/08/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.73440	8.73190	0.02862	8.73750	8.7375	8,563
29/08/2012	AU\$ / R 2012/09/17	8.42	C	Foreign Exchange Future	0.32703	0.32375	1.00288	0.00000	0.0000	0
29/08/2012	AU\$ / R 2012/09/17	8.42	P	Foreign Exchange Future	0.01263	0.01185	6.17413	0.00000	0.0000	0
29/08/2012	AU\$ / R 2012/12/14			Foreign Exchange Future	8.76280	8.76190	0.01027	8.75500	8.7550	10,119
29/08/2012	AU\$ / R 2012/12/14	8.46	C	Foreign Exchange Future	0.39936	0.40298	0.90642	0.00000	0.0000	0
29/08/2012	AU\$ / R 2012/12/14	8.46	P	Foreign Exchange Future	0.09656	0.10108	4.68074	0.00000	0.0000	0
29/08/2012	AU\$ / R 2013/03/18			Foreign Exchange Future	8.79850	8.79790	0.00682	0.00000	0.0000	3,801
29/08/2012	AU\$ / R 2013/03/18	8.51	C	Foreign Exchange Future	0.46349	0.47106	1.63371	0.00000	0.0000	0
29/08/2012	AU\$ / R 2013/03/18	8.51	P	Foreign Exchange Future	0.17499	0.18316	4.67002	0.00000	0.0000	0
29/08/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	8.90210	8.92490	0.25612	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
29/08/2012	CAD/ R 2012/09/17			Foreign Exchange Future	8.54680	8.53050	0.19071	0.00000	0.0000	0
29/08/2012	CAD/ R 2012/09/17	8.27	C	Foreign Exchange Future	0.29544	0.28114	4.84081	0.00000	0.0000	0
29/08/2012	CAD/ R 2012/09/17	8.27	P	Foreign Exchange Future	0.01864	0.02064	10.71678	0.00000	0.0000	0
29/08/2012	CAD/ R 2012/12/14			Foreign Exchange Future	8.62860	8.61320	0.17848	0.00000	0.0000	25
29/08/2012	CAD/ R 2012/12/14	8.35	C	Foreign Exchange Future	0.38519	0.37617	2.34315	0.00000	0.0000	0
29/08/2012	CAD/ R 2012/12/14	8.35	P	Foreign Exchange Future	0.10659	0.11297	5.98026	0.00000	0.0000	0
29/08/2012	CF CANDO CABE 2012/09/17			Can-Do Future	0.04160	0.04480	7.69231	0.00000	0.0000	11,120
29/08/2012	CF CANDO CABF 2012/09/17			Can-Do Future	0.06900	0.06300	8.69565	0.00000	0.0000	7,100
29/08/2012	CF CANDO CABG 2012/09/17			Can-Do Future	0.06180	0.05360	13.26861	0.00000	0.0000	14,700
29/08/2012	CF CANDO CABH 2012/09/17			Can-Do Future	0.04650	0.05090	9.46237	0.00000	0.0000	8,000
29/08/2012	CF CANDO CABI 2012/09/17			Can-Do Future	0.01340	0.01020	23.88060	0.00000	0.0000	12,800
29/08/2012	CF CANDO CABJ 2012/09/17			Can-Do Future	0.20600	0.21870	6.16505	0.00000	0.0000	4,800
29/08/2012	CF CANDO CABM 2012/12/14			Can-Do Future	0.13360	0.14230	6.51198	0.00000	0.0000	7,000
29/08/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.81560	8.80030	0.17356	0.00000	0.0000	25
29/08/2012	CHF / R 2012/09/17	8.91	C	Foreign Exchange Future	0.07441	0.06534	12.19285	0.00000	0.0000	0
29/08/2012	CHF / R 2012/09/17	8.91	P	Foreign Exchange Future	0.16881	0.17504	3.68886	0.00000	0.0000	0
29/08/2012	CHF / R 2012/12/14			Foreign Exchange Future	8.93700	8.92250	0.16225	0.00000	0.0000	125
29/08/2012	CHF / R 2012/12/14	9.04	C	Foreign Exchange Future	0.24868	0.24802	0.26817	0.00000	0.0000	0
29/08/2012	CHF / R 2012/12/14	9.04	P	Foreign Exchange Future	0.35168	0.36552	3.93340	0.00000	0.0000	0
29/08/2012	DAAW 2012/08/30			Any day expiry	6.77330	6.75090	0.33071	0.00000	0.0000	15,000
29/08/2012	DAAW 2012/08/30	6.74	C	Any day expiry	0.05185	0.02660	48.70913	0.00000	0.0000	0
29/08/2012	DAAW 2012/08/30	6.74	P	Any day expiry	0.01855	0.01570	15.39900	0.00000	0.0000	0
29/08/2012	DAAW 2012/08/30	6.75	C	Any day expiry	0.04495	0.02072	53.89691	0.00000	0.0000	0
29/08/2012	DAAW 2012/08/30	6.75	P	Any day expiry	0.02165	0.01982	8.43388	0.00000	0.0000	0
29/08/2012	DAAW 2012/08/30	6.76	C	Any day expiry	0.03848	0.01649	57.15782	0.00000	0.0000	0
29/08/2012	DAAW 2012/08/30	6.76	P	Any day expiry	0.02518	0.02559	1.60712	0.00000	0.0000	0
29/08/2012	DAAW 2012/08/30	6.77	C	Any day expiry	0.03249	0.01298	60.06057	0.00000	0.0000	0
29/08/2012	DAAW 2012/08/30	6.77	P	Any day expiry	0.02919	0.03208	9.88757	0.00000	0.0000	10,000
29/08/2012	DAAW 2012/08/30	6.82	C	Any day expiry	0.01259	0.00346	72.54978	0.00000	0.0000	0
29/08/2012	DAAW 2012/08/30	6.82	P	Any day expiry	0.05929	0.07256	22.36705	0.00000	0.0000	5,000
29/08/2012	DAUS 2012/08/31			Any day expiry	8.40390	8.41900	0.17968	0.00000	0.0000	0
29/08/2012	DAUS 2012/08/31	7.40	C	Any day expiry	1.00400	1.01900	1.49402	0.00000	0.0000	0
29/08/2012	DAUS 2012/08/31	7.40	P	Any day expiry	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/08/2012	DAUS 2012/08/31	7.72	C	Any day expiry	0.68400	0.69900	2.19298	0.00000	0.0000	0
29/08/2012	DAUS 2012/08/31	7.72	P	Any day expiry	0.00000	0.00000	0.00000	0.00000	0.0000	6,170
29/08/2012	DAUS 2012/08/31	8.25	C	Any day expiry	0.16300	0.17300	6.13497	0.00000	0.0000	0
29/08/2012	DAUS 2012/08/31	8.25	P	Any day expiry	0.00900	0.00400	55.55556	0.00000	0.0000	0
29/08/2012	DAUS 2012/08/31	8.51	C	Any day expiry	0.01600	0.01300	18.75000	0.00000	0.0000	6,170
29/08/2012	DAUS 2012/08/31	8.51	P	Any day expiry	0.12200	0.10400	14.75410	0.00000	0.0000	0
29/08/2012	DAUS 2012/09/28			Any day expiry	8.43630	8.45020	0.16476	0.00000	0.0000	0
29/08/2012	DAUS 2012/09/28	8.25	C	Any day expiry	0.25900	0.26700	3.08880	0.00000	0.0000	0
29/08/2012	DAUS 2012/09/28	8.25	P	Any day expiry	0.07300	0.06700	8.21918	0.00000	0.0000	0
29/08/2012	DAUS 2012/09/28	8.51	C	Any day expiry	0.12100	0.12600	4.13223	0.00000	0.0000	7,540
29/08/2012	DAUS 2012/09/28	8.51	P	Any day expiry	0.19500	0.18600	4.61538	0.00000	0.0000	0
29/08/2012	DAUS 2012/09/28	7.40	C	Any day expiry	1.03700	1.05100	1.35005	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
29/08/2012	DAUS 2012/09/28	7.40	P	Any day expiry	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/08/2012	DAUS 2012/09/28	7.72	C	Any day expiry	0.72100	0.73500	1.94175	0.00000	0.0000	0
29/08/2012	DAUS 2012/09/28	7.72	P	Any day expiry	0.00500	0.00500	0.00000	0.00000	0.0000	7,540
29/08/2012	DAUS 2012/10/31			Any day expiry	8.47320	8.48730	0.16641	0.00000	0.0000	0
29/08/2012	DAUS 2012/10/31	7.72	C	Any day expiry	0.77000	0.78300	1.68831	0.00000	0.0000	0
29/08/2012	DAUS 2012/10/31	7.72	P	Any day expiry	0.01700	0.01600	5.88235	0.00000	0.0000	8,220
29/08/2012	DAUS 2012/10/31	8.25	C	Any day expiry	0.34300	0.35100	2.33236	0.00000	0.0000	0
29/08/2012	DAUS 2012/10/31	8.25	P	Any day expiry	0.12000	0.11400	5.00000	0.00000	0.0000	0
29/08/2012	DAUS 2012/10/31	8.51	C	Any day expiry	0.21000	0.21300	1.42857	0.00000	0.0000	8,220
29/08/2012	DAUS 2012/10/31	8.51	P	Any day expiry	0.24700	0.23600	4.45344	0.00000	0.0000	0
29/08/2012	DAUS 2012/10/31	7.40	C	Any day expiry	1.07800	1.09200	1.29870	0.00000	0.0000	0
29/08/2012	DAUS 2012/10/31	7.40	P	Any day expiry	0.00500	0.00500	0.00000	0.00000	0.0000	0
29/08/2012	DAUS 2012/11/30			Any day expiry	8.50640	8.52030	0.16341	0.00000	0.0000	0
29/08/2012	DAUS 2012/11/30	7.72	C	Any day expiry	0.81800	0.83000	1.46699	0.00000	0.0000	0
29/08/2012	DAUS 2012/11/30	7.72	P	Any day expiry	0.03200	0.03000	6.25000	0.00000	0.0000	8,440
29/08/2012	DAUS 2012/11/30	8.51	C	Any day expiry	0.27700	0.28100	1.44404	0.00000	0.0000	8,440
29/08/2012	DAUS 2012/11/30	8.51	P	Any day expiry	0.28100	0.27100	3.55872	0.00000	0.0000	0
29/08/2012	DAUS 2012/12/27			Any day expiry	8.53620	8.55010	0.16284	0.00000	0.0000	0
29/08/2012	DAUS 2012/12/27	8.51	C	Any day expiry	0.32900	0.33700	2.43161	0.00000	0.0000	7,530
29/08/2012	DAUS 2012/12/27	8.51	P	Any day expiry	0.30300	0.29700	1.98020	0.00000	0.0000	0
29/08/2012	DAUS 2012/12/27	7.72	C	Any day expiry	0.85900	0.87300	1.62980	0.00000	0.0000	0
29/08/2012	DAUS 2012/12/27	7.72	P	Any day expiry	0.04300	0.04300	0.00000	0.00000	0.0000	7,530
29/08/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.78350	6.75900	0.36117	0.00000	0.0000	0
29/08/2012	NZ\$ / R 2012/09/17	6.59	C	Foreign Exchange Future	0.20755	0.18692	9.94036	0.00000	0.0000	0
29/08/2012	NZ\$ / R 2012/09/17	6.59	P	Foreign Exchange Future	0.01405	0.01792	27.52832	0.00000	0.0000	0
29/08/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.83540	6.81140	0.35111	0.00000	0.0000	0
29/08/2012	NZ\$ / R 2012/12/14	6.63	C	Foreign Exchange Future	0.29117	0.27454	5.71328	0.00000	0.0000	0
29/08/2012	NZ\$ / R 2012/12/14	6.63	P	Foreign Exchange Future	0.08577	0.09314	8.58636	0.00000	0.0000	0
29/08/2012	RAIN 2012/09/17			Foreign Exchange Future	16,330.38000	16,330.53000	0.00092	0.00000	0.0000	0
29/08/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.32440	1.32680	0.18121	0.00000	0.0000	0
29/08/2012	YUAN/R 2012/09/17	1.33	C	Foreign Exchange Future	0.01597	0.01659	3.87257	0.00000	0.0000	0
29/08/2012	YUAN/R 2012/09/17	1.33	P	Foreign Exchange Future	0.02157	0.01979	8.25837	0.00000	0.0000	0
29/08/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.33090	1.33370	0.21038	0.00000	0.0000	0
29/08/2012	YUAN/R 2012/12/14	1.34	C	Foreign Exchange Future	0.04164	0.04291	3.05116	0.00000	0.0000	0
29/08/2012	YUAN/R 2012/12/14	1.34	P	Foreign Exchange Future	0.05074	0.04921	3.01444	0.00000	0.0000	0

<b>Future Open Interest</b>	<b>592,335</b>
<b>Option Open Interest</b>	<b>598,601</b>
<b>Total</b>	<b>1,190,936</b>