



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Future & Options High/Low

High/Low from 19/07/2012 to 19/07/2012

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
19/07/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.21970	8.24900	0.35646	8.28810	8.1900	254,083
19/07/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.07298	1.10192	2.69746	0.00000	0.0000	16,000
19/07/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.00328	0.00292	10.87705	0.00000	0.0000	9,200
19/07/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.92494	0.95377	3.11661	0.00000	0.0000	37,000
19/07/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.00524	0.00477	9.02036	0.00000	0.0000	0
19/07/2012	\$ / R 2012/09/17	7.40	C	Foreign Exchange Future	0.82693	0.85565	3.47339	0.00000	0.0000	0
19/07/2012	\$ / R 2012/09/17	7.40	P	Foreign Exchange Future	0.00723	0.00665	7.98700	0.00000	0.0000	8,000
19/07/2012	\$ / R 2012/09/17	7.75	C	Foreign Exchange Future	0.50378	0.52931	5.06864	0.00000	0.0000	0
19/07/2012	\$ / R 2012/09/17	7.75	P	Foreign Exchange Future	0.03408	0.03031	11.04991	0.00000	0.0000	44,100
19/07/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.25513	0.27253	6.82281	0.00000	0.0000	0
19/07/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.13543	0.12353	8.78220	0.00000	0.0000	2,000
19/07/2012	\$ / R 2012/09/17	7.50	C	Foreign Exchange Future	0.73131	0.75901	3.78906	0.00000	0.0000	0
19/07/2012	\$ / R 2012/09/17	7.50	P	Foreign Exchange Future	0.01161	0.01002	13.70397	0.00000	0.0000	246
19/07/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.54751	0.57360	4.76577	0.00000	0.0000	0
19/07/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.02781	0.02460	11.53134	0.00000	0.0000	2,500
19/07/2012	\$ / R 2012/09/17	8.26	C	Foreign Exchange Future	0.17912	0.19091	6.58073	0.00000	0.0000	300
19/07/2012	\$ / R 2012/09/17	8.26	P	Foreign Exchange Future	0.21942	0.20191	7.98112	0.00000	0.0000	0
19/07/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.38453	0.40577	5.52387	0.00000	0.0000	0
19/07/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.06483	0.05677	12.43032	0.00000	0.0000	20,360
19/07/2012	\$ / R 2012/09/17	8.00	C	Foreign Exchange Future	0.31564	0.33497	6.12152	0.00000	0.0000	0
19/07/2012	\$ / R 2012/09/17	8.00	P	Foreign Exchange Future	0.09594	0.08597	10.39965	0.00000	0.0000	10,425
19/07/2012	\$ / R 2012/09/17	8.55	C	Foreign Exchange Future	0.09788	0.10433	6.58116	0.00000	0.0000	500
19/07/2012	\$ / R 2012/09/17	8.55	P	Foreign Exchange Future	0.42818	0.40533	5.33838	0.00000	0.0000	0
19/07/2012	\$ / R 2012/09/17	8.20	C	Foreign Exchange Future	0.20315	0.21869	7.65274	0.00000	0.0000	0
19/07/2012	\$ / R 2012/09/17	8.20	P	Foreign Exchange Future	0.18345	0.16969	7.49749	0.00000	0.0000	600
19/07/2012	\$ / R 2012/09/17	8.25	C	Foreign Exchange Future	0.18293	0.19495	6.57157	0.00000	0.0000	0
19/07/2012	\$ / R 2012/09/17	8.25	P	Foreign Exchange Future	0.21323	0.19595	8.10357	0.00000	0.0000	3,000
19/07/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.06096	0.06439	5.63186	0.00000	0.0000	250
19/07/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.64126	0.61539	4.03374	0.00000	0.0000	1,500
19/07/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.13352	0.14238	6.63627	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
19/07/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.31382	0.29338	6.51314	0.00000	0.0000	0
19/07/2012	\$ / R 2012/09/17	8.50	C	Foreign Exchange Future	0.10847	0.11564	6.61058	0.00000	0.0000	2,000
19/07/2012	\$ / R 2012/09/17	8.50	P	Foreign Exchange Future	0.38877	0.36664	5.69228	0.00000	0.0000	0
19/07/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.03122	0.03290	5.39864	0.00000	0.0000	5,500
19/07/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.01152	0.98390	2.73003	0.00000	0.0000	0
19/07/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.08842	0.09421	6.54182	0.00000	0.0000	2,000
19/07/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.46873	0.44521	5.01689	0.00000	0.0000	4,000
19/07/2012	\$ / R 2012/09/17	8.75	C	Foreign Exchange Future	0.06671	0.07055	5.75765	0.00000	0.0000	25,100
19/07/2012	\$ / R 2012/09/17	8.75	P	Foreign Exchange Future	0.59701	0.57155	4.26438	0.00000	0.0000	0
19/07/2012	\$ / R 2012/09/17	9.30	C	Foreign Exchange Future	0.02678	0.02810	4.93621	0.00000	0.0000	250
19/07/2012	\$ / R 2012/09/17	9.30	P	Foreign Exchange Future	1.10708	1.07910	2.52718	0.00000	0.0000	0
19/07/2012	\$ / R 2012/09/17	9.00	C	Foreign Exchange Future	0.04336	0.04556	5.09276	0.00000	0.0000	7,500
19/07/2012	\$ / R 2012/09/17	9.00	P	Foreign Exchange Future	0.82366	0.79656	3.28924	0.00000	0.0000	0
19/07/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.03666	0.03879	5.83405	0.00000	0.0000	24,360
19/07/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	0.91696	0.88979	2.96214	0.00000	0.0000	0
19/07/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.32750	8.34220	0.17652	8.33700	8.2950	53,747
19/07/2012	\$ / R 2012/12/14	8.30	C	Foreign Exchange Future	0.34826	0.35567	2.12922	0.00000	0.0000	0
19/07/2012	\$ / R 2012/12/14	8.30	P	Foreign Exchange Future	0.32076	0.31347	2.27111	0.00000	0.0000	6,000
19/07/2012	\$ / R 2012/12/14	8.60	C	Foreign Exchange Future	0.24812	0.25284	1.90158	0.00000	0.0000	6,000
19/07/2012	\$ / R 2012/12/14	8.60	P	Foreign Exchange Future	0.52062	0.51064	1.91729	0.00000	0.0000	0
19/07/2012	\$ / R 2012/12/14	8.80	C	Foreign Exchange Future	0.20026	0.20382	1.78183	0.00000	0.0000	0
19/07/2012	\$ / R 2012/12/14	8.80	P	Foreign Exchange Future	0.67276	0.66162	1.65466	0.00000	0.0000	300
19/07/2012	\$ / R 2012/12/14	9.00	C	Foreign Exchange Future	0.16370	0.16636	1.62031	0.00000	0.0000	25,000
19/07/2012	\$ / R 2012/12/14	9.00	P	Foreign Exchange Future	0.83620	0.82416	1.44074	0.00000	0.0000	0
19/07/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.14870	0.15097	1.52692	0.00000	0.0000	540
19/07/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	0.92120	0.90877	1.34926	0.00000	0.0000	0
19/07/2012	\$ / R 2012/12/14	9.50	C	Foreign Exchange Future	0.10363	0.10498	1.30056	0.00000	0.0000	300
19/07/2012	\$ / R 2012/12/14	9.50	P	Foreign Exchange Future	1.27613	1.26278	1.04630	0.00000	0.0000	0
19/07/2012	\$ / R 2012/12/14	8.05	C	Foreign Exchange Future	0.47009	0.47824	1.73517	0.00000	0.0000	0
19/07/2012	\$ / R 2012/12/14	8.05	P	Foreign Exchange Future	0.19259	0.18604	3.39752	0.00000	0.0000	20,000
19/07/2012	\$ / R 2012/12/14	10.40	C	Foreign Exchange Future	0.05303	0.05342	0.74677	0.00000	0.0000	0
19/07/2012	\$ / R 2012/12/14	10.40	P	Foreign Exchange Future	2.12553	2.11122	0.67296	0.00000	0.0000	0
19/07/2012	\$ / R 2012/12/14	11.10	C	Foreign Exchange Future	0.02856	0.02968	3.92626	0.00000	0.0000	0
19/07/2012	\$ / R 2012/12/14	11.10	P	Foreign Exchange Future	2.80106	2.78748	0.48477	0.00000	0.0000	0
19/07/2012	\$ / R 2012/12/14	7.95	C	Foreign Exchange Future	0.52847	0.53706	1.62491	0.00000	0.0000	0
19/07/2012	\$ / R 2012/12/14	7.95	P	Foreign Exchange Future	0.15097	0.14486	4.04895	0.00000	0.0000	15,000
19/07/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.49856	0.50692	1.67673	0.00000	0.0000	300
19/07/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.17106	0.16472	3.70644	0.00000	0.0000	6,040
19/07/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.43280	8.44180	0.10673	8.40300	8.4030	20,305
19/07/2012	\$ / R 2013/03/18	10.20	C	Foreign Exchange Future	0.13449	0.13486	0.27511	0.00000	0.0000	500
19/07/2012	\$ / R 2013/03/18	10.20	P	Foreign Exchange Future	1.90169	1.89306	0.45381	0.00000	0.0000	0
19/07/2012	\$ / R 2013/03/18	10.55	C	Foreign Exchange Future	0.11185	0.11203	0.16406	0.00000	0.0000	250
19/07/2012	\$ / R 2013/03/18	10.55	P	Foreign Exchange Future	2.22905	2.22023	0.39553	0.00000	0.0000	0
19/07/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.26773	0.26954	0.67887	0.00000	0.0000	180
19/07/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	0.93493	0.92774	0.76824	0.00000	0.0000	0

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19/07/2012	\$ / R 2013/03/18	10.85	C	Foreign Exchange Future	0.09708	0.09715	0.06870	0.00000	0.0000	250
19/07/2012	\$ / R 2013/03/18	10.85	P	Foreign Exchange Future	2.51428	2.50535	0.35530	0.00000	0.0000	0
19/07/2012	\$ / R 2013/03/18	9.55	C	Foreign Exchange Future	0.19699	0.19801	0.51918	0.00000	0.0000	500
19/07/2012	\$ / R 2013/03/18	9.55	P	Foreign Exchange Future	1.31419	1.30621	0.60701	0.00000	0.0000	0
19/07/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.65207	0.65800	0.90919	0.00000	0.0000	0
19/07/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.21927	0.21620	1.40072	0.00000	0.0000	1,500
19/07/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.59546	0.60093	0.91875	0.00000	0.0000	0
19/07/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.26266	0.25913	1.34362	0.00000	0.0000	180
19/07/2012	\$ / R 2013/06/14			Foreign Exchange Future	8.52940	8.53430	0.05745	8.51950	8.5195	2,716
19/07/2012	\$ / R 2013/06/14	8.76	C	Foreign Exchange Future	0.46947	0.46871	0.16180	0.00000	0.0000	0
19/07/2012	\$ / R 2013/06/14	8.76	P	Foreign Exchange Future	0.70007	0.69441	0.80844	0.00000	0.0000	0
19/07/2012	\$ / R 2013/06/14	8.74	C	Foreign Exchange Future	0.47560	0.47486	0.15505	0.00000	0.0000	0
19/07/2012	\$ / R 2013/06/14	8.74	P	Foreign Exchange Future	0.68620	0.68056	0.82154	0.00000	0.0000	0
19/07/2012	\$ / R 2013/06/14	8.75	C	Foreign Exchange Future	0.47252	0.47177	0.15807	0.00000	0.0000	0
19/07/2012	\$ / R 2013/06/14	8.75	P	Foreign Exchange Future	0.69312	0.68747	0.81471	0.00000	0.0000	0
19/07/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.62610	8.62300	0.03594	0.00000	0.0000	542
19/07/2012	\$ / R 2013/12/13	9.00	C	Foreign Exchange Future	0.58093	0.57807	0.49236	0.00000	0.0000	0
19/07/2012	\$ / R 2013/12/13	9.00	P	Foreign Exchange Future	0.95483	0.95507	0.02510	0.00000	0.0000	0
19/07/2012	\$ / R 2013/12/13	8.00	C	Foreign Exchange Future	0.97609	0.97354	0.26091	0.00000	0.0000	0
19/07/2012	\$ / R 2013/12/13	8.00	P	Foreign Exchange Future	0.34999	0.35054	0.15809	0.00000	0.0000	0
19/07/2012	\$ / R 2014/12/12			Foreign Exchange Future	8.94440	8.90120	0.48298	0.00000	0.0000	0
19/07/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.41188	1.37941	2.29933	0.00000	0.0000	200
19/07/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.46748	0.47821	2.29665	0.00000	0.0000	0
19/07/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.48260	10.51230	0.28333	0.00000	0.0000	0
19/07/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	8.21970	8.24900	0.35646	8.22410	8.2241	978
19/07/2012	\$ / R MAXI 2012/09/17	8.49	C	Foreign Exchange Future	0.11074	0.11806	6.60876	0.00000	0.0000	0
19/07/2012	\$ / R MAXI 2012/09/17	8.49	P	Foreign Exchange Future	0.38104	0.35906	5.76889	0.00000	0.0000	0
19/07/2012	\$ / R MAXI 2012/09/17	8.60	C	Foreign Exchange Future	0.08844	0.09421	6.52859	0.00000	0.0000	60
19/07/2012	\$ / R MAXI 2012/09/17	8.60	P	Foreign Exchange Future	0.46874	0.44521	5.01911	0.00000	0.0000	0
19/07/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	8.32750	8.34220	0.17652	8.32690	8.3269	28
19/07/2012	\$ / R MAXI 2012/12/14	8.59	C	Foreign Exchange Future	0.25088	0.25565	1.89816	0.00000	0.0000	0
19/07/2012	\$ / R MAXI 2012/12/14	8.59	P	Foreign Exchange Future	0.51338	0.50345	1.93574	0.00000	0.0000	0
19/07/2012	\$ / R MAXI 2013/03/18			Foreign Exchange Future	8.43280	8.44180	0.10673	0.00000	0.0000	5
19/07/2012	\$ / R MAXI 2013/03/18	8.69	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2012	\$ / R MAXI 2013/03/18	8.69	P	Foreign Exchange Future	0.25720	0.24820	3.49922	0.00000	0.0000	0
19/07/2012	\$ / R MAXI 2013/06/14			Foreign Exchange Future	8.52940	8.53430	0.05745	0.00000	0.0000	0
19/07/2012	\$ / R MAXI 2013/06/14	8.76	C	Foreign Exchange Future	0.46947	0.46871	0.16180	0.00000	0.0000	0
19/07/2012	\$ / R MAXI 2013/06/14	8.76	P	Foreign Exchange Future	0.70007	0.69441	0.80844	0.00000	0.0000	0
19/07/2012	\$ / R MAXI 2013/06/14	8.74	C	Foreign Exchange Future	0.47560	0.47486	0.15504	0.00000	0.0000	0
19/07/2012	\$ / R MAXI 2013/06/14	8.74	P	Foreign Exchange Future	0.68620	0.68056	0.82154	0.00000	0.0000	0
19/07/2012	\$ / R MAXI 2013/06/14	8.75	C	Foreign Exchange Future	0.47252	0.47177	0.15808	0.00000	0.0000	0
19/07/2012	\$ / R MAXI 2013/06/14	8.75	P	Foreign Exchange Future	0.69312	0.68747	0.81472	0.00000	0.0000	0
19/07/2012	£ / R 2012/09/17			Foreign Exchange Future	12.84500	12.95410	0.84936	12.86100	12.8610	13,254
19/07/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.50433	1.61242	7.18528	0.00000	0.0000	0
19/07/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.00933	0.00832	10.82936	0.00000	0.0000	6,000

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19/07/2012	£ / R 2012/09/17	12.15	C	Foreign Exchange Future	0.73091	0.83410	14.11837	0.00000	0.0000	0
19/07/2012	£ / R 2012/09/17	12.15	P	Foreign Exchange Future	0.03591	0.03000	16.45348	0.00000	0.0000	38,400
19/07/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.09971	0.11197	12.29213	0.00000	0.0000	24,000
19/07/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	0.70471	0.60787	13.74226	0.00000	0.0000	0
19/07/2012	£ / R 2012/09/17	13.85	C	Foreign Exchange Future	0.05008	0.05248	4.77900	0.00000	0.0000	14,400
19/07/2012	£ / R 2012/09/17	13.85	P	Foreign Exchange Future	1.05508	0.94838	10.11356	0.00000	0.0000	0
19/07/2012	£ / R 2012/12/14			Foreign Exchange Future	13.01180	13.09820	0.66401	0.00000	0.0000	1,783
19/07/2012	£ / R 2012/12/14	13.37	C	Foreign Exchange Future	0.31654	0.34166	7.93578	0.00000	0.0000	0
19/07/2012	£ / R 2012/12/14	13.37	P	Foreign Exchange Future	0.67474	0.61346	9.08197	0.00000	0.0000	0
19/07/2012	£ / R 2012/12/14	13.55	C	Foreign Exchange Future	0.27226	0.29232	7.37043	0.00000	0.0000	0
19/07/2012	£ / R 2012/12/14	13.55	P	Foreign Exchange Future	0.81046	0.74412	8.18468	0.00000	0.0000	100
19/07/2012	£ / R 2012/12/14	13.70	C	Foreign Exchange Future	0.24070	0.25750	6.98107	0.00000	0.0000	100
19/07/2012	£ / R 2012/12/14	13.70	P	Foreign Exchange Future	0.92890	0.85930	7.49239	0.00000	0.0000	0
19/07/2012	£ / R 2012/12/14	14.20	C	Foreign Exchange Future	0.16200	0.17022	5.07610	0.00000	0.0000	100
19/07/2012	£ / R 2012/12/14	14.20	P	Foreign Exchange Future	1.35020	1.27202	5.79001	0.00000	0.0000	0
19/07/2012	£ / R 2013/03/18			Foreign Exchange Future	13.17570	13.25260	0.58365	0.00000	0.0000	1,905
19/07/2012	£ / R 2013/03/18	13.53	C	Foreign Exchange Future	0.80904	0.84343	4.25104	0.00000	0.0000	0
19/07/2012	£ / R 2013/03/18	13.53	P	Foreign Exchange Future	1.16334	1.12083	3.65391	0.00000	0.0000	0
19/07/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.10420	0.10500	0.76775	0.00000	0.0000	3,433
19/07/2012	¥ / R 2012/09/17	0.11	C	Foreign Exchange Future	0.00122	0.00141	15.86688	0.00000	0.0000	0
19/07/2012	¥ / R 2012/09/17	0.11	P	Foreign Exchange Future	0.00702	0.00641	8.64763	0.00000	0.0000	0
19/07/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.10570	0.10630	0.56764	0.00000	0.0000	50
19/07/2012	¥ / R 2012/12/14	0.11	C	Foreign Exchange Future	0.00352	0.00375	6.63364	0.00000	0.0000	0
19/07/2012	¥ / R 2012/12/14	0.11	P	Foreign Exchange Future	0.00782	0.00745	4.69047	0.00000	0.0000	0
19/07/2012	€ / R 2012/09/17			Foreign Exchange Future	10.08740	10.12280	0.35093	0.00000	0.0000	26,365
19/07/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	0.65661	0.68871	4.88860	0.00000	0.0000	0
19/07/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.01921	0.01591	17.18225	0.00000	0.0000	10,200
19/07/2012	€ / R 2012/09/17	9.75	C	Foreign Exchange Future	0.39642	0.42194	6.43878	0.00000	0.0000	0
19/07/2012	€ / R 2012/09/17	9.75	P	Foreign Exchange Future	0.05902	0.04914	16.73232	0.00000	0.0000	1,625
19/07/2012	€ / R 2012/09/17	9.90	C	Foreign Exchange Future	0.28989	0.30991	6.90365	0.00000	0.0000	0
19/07/2012	€ / R 2012/09/17	9.90	P	Foreign Exchange Future	0.10249	0.08711	15.01223	0.00000	0.0000	33,360
19/07/2012	€ / R 2012/09/17	10.20	C	Foreign Exchange Future	0.14060	0.14945	6.29892	0.00000	0.0000	0
19/07/2012	€ / R 2012/09/17	10.20	P	Foreign Exchange Future	0.25320	0.22665	10.48339	0.00000	0.0000	1,500
19/07/2012	€ / R 2012/09/17	11.20	C	Foreign Exchange Future	0.01789	0.01791	0.08496	0.00000	0.0000	21,300
19/07/2012	€ / R 2012/09/17	11.20	P	Foreign Exchange Future	1.13049	1.09511	3.13004	0.00000	0.0000	0
19/07/2012	€ / R 2012/09/17	11.25	C	Foreign Exchange Future	0.01568	0.01567	0.05229	0.00000	0.0000	15,360
19/07/2012	€ / R 2012/09/17	11.25	P	Foreign Exchange Future	1.17828	1.14287	3.00507	0.00000	0.0000	0
19/07/2012	€ / R 2012/12/14			Foreign Exchange Future	10.23280	10.24960	0.16418	0.00000	0.0000	52,847
19/07/2012	€ / R 2012/12/14	10.82	C	Foreign Exchange Future	0.16492	0.16611	0.72149	0.00000	0.0000	0
19/07/2012	€ / R 2012/12/14	10.82	P	Foreign Exchange Future	0.75212	0.73651	2.07548	0.00000	0.0000	0
19/07/2012	€ / R 2012/12/14	10.95	C	Foreign Exchange Future	0.14348	0.14417	0.48244	0.00000	0.0000	0
19/07/2012	€ / R 2012/12/14	10.95	P	Foreign Exchange Future	0.86068	0.84457	1.87152	0.00000	0.0000	100
19/07/2012	€ / R 2012/12/14	11.00	C	Foreign Exchange Future	0.13618	0.13670	0.38619	0.00000	0.0000	100
19/07/2012	€ / R 2012/12/14	11.00	P	Foreign Exchange Future	0.90338	0.88710	1.80148	0.00000	0.0000	0
19/07/2012	€ / R 2012/12/14	10.40	C	Foreign Exchange Future	0.26800	0.27217	1.55397	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
19/07/2012	€ / R 2012/12/14	10.40	P	Foreign Exchange Future	0.43520	0.42257	2.90330	0.00000	0.0000	750
19/07/2012	€ / R 2012/12/14	11.10	C	Foreign Exchange Future	0.12294	0.12318	0.19343	0.00000	0.0000	750
19/07/2012	€ / R 2012/12/14	11.10	P	Foreign Exchange Future	0.99014	0.97358	1.67271	0.00000	0.0000	0
19/07/2012	€ / R 2012/12/14	11.50	C	Foreign Exchange Future	0.08387	0.08347	0.47920	0.00000	0.0000	100
19/07/2012	€ / R 2012/12/14	11.50	P	Foreign Exchange Future	1.35107	1.33387	1.27321	0.00000	0.0000	0
19/07/2012	€ / R 2012/12/14	9.50	C	Foreign Exchange Future	0.80015	0.81476	1.82531	0.00000	0.0000	0
19/07/2012	€ / R 2012/12/14	9.50	P	Foreign Exchange Future	0.06735	0.06516	3.25875	0.00000	0.0000	5,690
19/07/2012	€ / R 2012/12/14	10.30	C	Foreign Exchange Future	0.30221	0.30735	1.70236	0.00000	0.0000	0
19/07/2012	€ / R 2012/12/14	10.30	P	Foreign Exchange Future	0.36941	0.35775	3.15512	0.00000	0.0000	375
19/07/2012	€ / R 2013/03/18			Foreign Exchange Future	10.37900	10.38760	0.08286	0.00000	0.0000	75
19/07/2012	€ / R 2013/03/18	10.97	C	Foreign Exchange Future	0.26728	0.26972	0.91474	0.00000	0.0000	0
19/07/2012	€ / R 2013/03/18	10.97	P	Foreign Exchange Future	0.85828	0.85212	0.71714	0.00000	0.0000	0
19/07/2012	€ / R 2013/12/13			Foreign Exchange Future	10.66440	10.65410	0.09658	0.00000	0.0000	435
19/07/2012	€ / R 2013/12/13	11.20	C	Foreign Exchange Future	0.52193	0.51458	1.40853	0.00000	0.0000	0
19/07/2012	€ / R 2013/12/13	11.20	P	Foreign Exchange Future	1.05753	1.06048	0.27880	0.00000	0.0000	0
19/07/2012	AUS / R 2012/09/17			Foreign Exchange Future	8.45700	8.55030	1.10323	8.58000	8.5107	6,283
19/07/2012	AUS / R 2012/09/17	8.42	C	Foreign Exchange Future	0.17931	0.23432	30.67528	0.00000	0.0000	0
19/07/2012	AUS / R 2012/09/17	8.42	P	Foreign Exchange Future	0.14231	0.10402	26.90859	0.00000	0.0000	0
19/07/2012	AUS / R 2012/12/14			Foreign Exchange Future	8.50390	8.58270	0.92663	0.00000	0.0000	9,461
19/07/2012	AUS / R 2012/12/14	8.46	C	Foreign Exchange Future	0.29634	0.34010	14.76529	0.00000	0.0000	0
19/07/2012	AUS / R 2012/12/14	8.46	P	Foreign Exchange Future	0.25244	0.21740	13.88176	0.00000	0.0000	0
19/07/2012	AUS / R 2013/03/18			Foreign Exchange Future	8.54900	8.62180	0.85156	0.00000	0.0000	3,790
19/07/2012	AUS / R 2013/03/18	8.51	C	Foreign Exchange Future	0.38343	0.42071	9.72415	0.00000	0.0000	0
19/07/2012	AUS / R 2013/03/18	8.51	P	Foreign Exchange Future	0.34443	0.30891	10.31127	0.00000	0.0000	0
19/07/2012	AUS / R 2015/12/14			Foreign Exchange Future	9.84800	9.94130	0.94740	0.00000	0.0000	0
19/07/2012	CAD/ R 2012/09/17			Foreign Exchange Future	8.12010	8.18210	0.76354	0.00000	0.0000	4
19/07/2012	CAD/ R 2012/09/17	8.27	C	Foreign Exchange Future	0.09108	0.11167	22.60228	0.00000	0.0000	0
19/07/2012	CAD/ R 2012/09/17	8.27	P	Foreign Exchange Future	0.24098	0.19957	17.18520	0.00000	0.0000	0
19/07/2012	CAD/ R 2012/12/14			Foreign Exchange Future	8.21050	8.25770	0.57487	0.00000	0.0000	0
19/07/2012	CAD/ R 2012/12/14	8.35	C	Foreign Exchange Future	0.18781	0.20627	9.82622	0.00000	0.0000	0
19/07/2012	CAD/ R 2012/12/14	8.35	P	Foreign Exchange Future	0.32731	0.29857	8.78215	0.00000	0.0000	0
19/07/2012	CF CANDO CABE 2012/09/17			Can-Do Future	0.20040	0.21540	7.48503	0.00000	0.0000	11,120
19/07/2012	CF CANDO CABF 2012/09/17			Can-Do Future	0.02420	0.02620	8.26446	0.00000	0.0000	7,100
19/07/2012	CF CANDO CABG 2012/09/17			Can-Do Future	0.19890	0.19200	3.46908	0.00000	0.0000	14,700
19/07/2012	CF CANDO CABH 2012/09/17			Can-Do Future	0.03130	0.03380	7.98722	0.00000	0.0000	8,000
19/07/2012	CF CANDO CABI 2012/09/17			Can-Do Future	0.24650	0.20190	18.09331	0.00000	0.0000	12,800
19/07/2012	CF CANDO CABJ 2012/09/17			Can-Do Future	0.07270	0.08590	18.15681	0.00000	0.0000	4,800
19/07/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.40370	8.43230	0.34033	8.45500	8.4550	25
19/07/2012	CHF / R 2012/09/17	8.91	C	Foreign Exchange Future	0.05721	0.06607	15.48134	0.00000	0.0000	0
19/07/2012	CHF / R 2012/09/17	8.91	P	Foreign Exchange Future	0.56351	0.54377	3.50348	0.00000	0.0000	0
19/07/2012	CHF / R 2012/12/14			Foreign Exchange Future	8.53650	8.54920	0.14877	0.00000	0.0000	0
19/07/2012	CHF / R 2012/12/14	9.04	C	Foreign Exchange Future	0.17869	0.19310	8.06740	0.00000	0.0000	0
19/07/2012	CHF / R 2012/12/14	9.04	P	Foreign Exchange Future	0.68219	0.68390	0.25146	0.00000	0.0000	0
19/07/2012	DAAM 2012/07/20			Any day expiry	6.52320	6.58250	0.90906	0.00000	0.0000	20,000
19/07/2012	DAAM 2012/07/20	6.51	C	Any day expiry	0.03356	0.07512	123.83241	0.00000	0.0000	20,000

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
19/07/2012	DAAM 2012/07/20	6.51	P	Any day expiry	0.02036	0.00262	87.11271	0.00000	0.0000	0
19/07/2012	DAAM 2012/07/20	6.53	C	Any day expiry	0.00000	0.05737	100.00000	0.00000	0.0000	0
19/07/2012	DAAM 2012/07/20	6.53	P	Any day expiry	0.00000	0.00487	100.00000	0.00000	0.0000	10,000
19/07/2012	DAAM 2012/07/20	6.54	C	Any day expiry	0.00000	0.04904	100.00000	0.00000	0.0000	0
19/07/2012	DAAM 2012/07/20	6.54	P	Any day expiry	0.00000	0.00654	100.00000	0.00000	0.0000	10,000
19/07/2012	DAAM 2012/07/20	6.59	C	Any day expiry	0.00933	0.01614	73.02554	0.00000	0.0000	0
19/07/2012	DAAM 2012/07/20	6.59	P	Any day expiry	0.07613	0.02364	68.94988	0.00000	0.0000	0
19/07/2012	DAAM 2012/07/20	6.60	C	Any day expiry	0.00792	0.01181	49.00751	0.00000	0.0000	0
19/07/2012	DAAM 2012/07/20	6.60	P	Any day expiry	0.08472	0.02931	65.40776	0.00000	0.0000	0
19/07/2012	DAAM 2012/07/20	6.61	C	Any day expiry	0.00674	0.00903	34.04517	0.00000	0.0000	0
19/07/2012	DAAM 2012/07/20	6.61	P	Any day expiry	0.09354	0.03653	60.94385	0.00000	0.0000	0
19/07/2012	DAAN 2012/07/24			Any day expiry	8.16220	8.18810	0.31732	0.00000	0.0000	0
19/07/2012	DAAN 2012/07/24	8.19	C	Any day expiry	0.04344	0.04901	12.82458	0.00000	0.0000	0
19/07/2012	DAAN 2012/07/24	8.19	P	Any day expiry	0.07124	0.05091	28.53547	0.00000	0.0000	0
19/07/2012	DAAN 2012/07/24	8.20	C	Any day expiry	0.03989	0.04370	9.55376	0.00000	0.0000	0
19/07/2012	DAAN 2012/07/24	8.20	P	Any day expiry	0.07769	0.05560	28.43273	0.00000	0.0000	0
19/07/2012	DAAN 2012/07/24	8.21	C	Any day expiry	0.03659	0.03987	8.95582	0.00000	0.0000	0
19/07/2012	DAAN 2012/07/24	8.21	P	Any day expiry	0.08439	0.06177	26.80839	0.00000	0.0000	0
19/07/2012	DAUS 2012/07/31			Any day expiry	8.17000	8.19610	0.31946	0.00000	0.0000	0
19/07/2012	DAUS 2012/07/31	7.40	C	Any day expiry	0.77000	0.79600	3.37662	0.00000	0.0000	0
19/07/2012	DAUS 2012/07/31	7.40	P	Any day expiry	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2012	DAUS 2012/07/31	7.72	C	Any day expiry	0.45300	0.47800	5.51876	0.00000	0.0000	0
19/07/2012	DAUS 2012/07/31	7.72	P	Any day expiry	0.00300	0.00200	33.33333	0.00000	0.0000	4,800
19/07/2012	DAUS 2012/07/31	8.25	C	Any day expiry	0.05500	0.06000	9.09091	0.00000	0.0000	0
19/07/2012	DAUS 2012/07/31	8.25	P	Any day expiry	0.13500	0.11400	15.55556	0.00000	0.0000	0
19/07/2012	DAUS 2012/07/31	8.51	C	Any day expiry	0.01300	0.01400	7.69231	0.00000	0.0000	4,800
19/07/2012	DAUS 2012/07/31	8.51	P	Any day expiry	0.35300	0.32800	7.08215	0.00000	0.0000	0
19/07/2012	DAUS 2012/08/31			Any day expiry	8.20200	8.23040	0.34626	0.00000	0.0000	0
19/07/2012	DAUS 2012/08/31	8.25	C	Any day expiry	0.14500	0.15500	6.89655	0.00000	0.0000	0
19/07/2012	DAUS 2012/08/31	8.25	P	Any day expiry	0.19300	0.17500	9.32642	0.00000	0.0000	0
19/07/2012	DAUS 2012/08/31	8.51	C	Any day expiry	0.07400	0.07900	6.75676	0.00000	0.0000	6,170
19/07/2012	DAUS 2012/08/31	8.51	P	Any day expiry	0.38200	0.35900	6.02094	0.00000	0.0000	0
19/07/2012	DAUS 2012/08/31	7.40	C	Any day expiry	0.80600	0.83400	3.47395	0.00000	0.0000	0
19/07/2012	DAUS 2012/08/31	7.40	P	Any day expiry	0.00400	0.00400	0.00000	0.00000	0.0000	0
19/07/2012	DAUS 2012/08/31	7.72	C	Any day expiry	0.50300	0.52800	4.97018	0.00000	0.0000	0
19/07/2012	DAUS 2012/08/31	7.72	P	Any day expiry	0.02100	0.01800	14.28571	0.00000	0.0000	6,170
19/07/2012	DAUS 2012/09/28			Any day expiry	8.23390	8.26080	0.32670	0.00000	0.0000	0
19/07/2012	DAUS 2012/09/28	7.72	C	Any day expiry	0.55300	0.57500	3.97830	0.00000	0.0000	0
19/07/2012	DAUS 2012/09/28	7.72	P	Any day expiry	0.03900	0.03400	12.82051	0.00000	0.0000	7,540
19/07/2012	DAUS 2012/09/28	8.25	C	Any day expiry	0.21100	0.22200	5.21327	0.00000	0.0000	0
19/07/2012	DAUS 2012/09/28	8.25	P	Any day expiry	0.22700	0.21100	7.04846	0.00000	0.0000	0
19/07/2012	DAUS 2012/09/28	8.51	C	Any day expiry	0.13000	0.13700	5.38462	0.00000	0.0000	7,540
19/07/2012	DAUS 2012/09/28	8.51	P	Any day expiry	0.40600	0.38600	4.92611	0.00000	0.0000	0
19/07/2012	DAUS 2012/09/28	7.40	C	Any day expiry	0.84500	0.87100	3.07692	0.00000	0.0000	0
19/07/2012	DAUS 2012/09/28	7.40	P	Any day expiry	0.01100	0.01000	9.09091	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
19/07/2012	DAUS 2012/10/31			Any day expiry	8.27740	8.29560	0.21988	0.00000	0.0000	0
19/07/2012	DAUS 2012/10/31	8.51	C	Any day expiry	0.19700	0.20200	2.53807	0.00000	0.0000	8,220
19/07/2012	DAUS 2012/10/31	8.51	P	Any day expiry	0.43000	0.41600	3.25581	0.00000	0.0000	0
19/07/2012	DAUS 2012/10/31	7.40	C	Any day expiry	0.90000	0.91600	1.77778	0.00000	0.0000	0
19/07/2012	DAUS 2012/10/31	7.40	P	Any day expiry	0.02300	0.02000	13.04348	0.00000	0.0000	0
19/07/2012	DAUS 2012/10/31	7.72	C	Any day expiry	0.61900	0.63300	2.26171	0.00000	0.0000	0
19/07/2012	DAUS 2012/10/31	7.72	P	Any day expiry	0.06200	0.05700	8.06452	0.00000	0.0000	8,220
19/07/2012	DAUS 2012/10/31	8.25	C	Any day expiry	0.28600	0.29400	2.79720	0.00000	0.0000	0
19/07/2012	DAUS 2012/10/31	8.25	P	Any day expiry	0.25900	0.24800	4.24710	0.00000	0.0000	0
19/07/2012	DAUS 2012/11/30			Any day expiry	8.31150	8.32740	0.19130	0.00000	0.0000	0
19/07/2012	DAUS 2012/11/30	7.72	C	Any day expiry	0.67100	0.68400	1.93741	0.00000	0.0000	0
19/07/2012	DAUS 2012/11/30	7.72	P	Any day expiry	0.08000	0.07700	3.75000	0.00000	0.0000	8,440
19/07/2012	DAUS 2012/11/30	8.51	C	Any day expiry	0.25000	0.25600	2.40000	0.00000	0.0000	8,440
19/07/2012	DAUS 2012/11/30	8.51	P	Any day expiry	0.44900	0.43900	2.22717	0.00000	0.0000	0
19/07/2012	DAUS 2012/12/27			Any day expiry	8.34230	8.35600	0.16422	0.00000	0.0000	0
19/07/2012	DAUS 2012/12/27	7.72	C	Any day expiry	0.71500	0.72600	1.53846	0.00000	0.0000	0
19/07/2012	DAUS 2012/12/27	7.72	P	Any day expiry	0.09300	0.09000	3.22581	0.00000	0.0000	7,530
19/07/2012	DAUS 2012/12/27	8.51	C	Any day expiry	0.29500	0.30000	1.69492	0.00000	0.0000	7,530
19/07/2012	DAUS 2012/12/27	8.51	P	Any day expiry	0.46300	0.45400	1.94384	0.00000	0.0000	0
19/07/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.53990	6.60370	0.97555	0.00000	0.0000	0
19/07/2012	NZ\$ / R 2012/09/17	6.59	C	Foreign Exchange Future	0.08611	0.11460	33.08500	0.00000	0.0000	0
19/07/2012	NZ\$ / R 2012/09/17	6.59	P	Foreign Exchange Future	0.13621	0.10090	25.92423	0.00000	0.0000	0
19/07/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.59990	6.65250	0.79698	0.00000	0.0000	0
19/07/2012	NZ\$ / R 2012/12/14	6.63	C	Foreign Exchange Future	0.18867	0.21354	13.18124	0.00000	0.0000	0
19/07/2012	NZ\$ / R 2012/12/14	6.63	P	Foreign Exchange Future	0.21877	0.19104	12.67625	0.00000	0.0000	0
19/07/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.28700	1.29060	0.27972	0.00000	0.0000	0
19/07/2012	YUAN/R 2012/09/17	1.33	C	Foreign Exchange Future	0.01600	0.01680	5.03014	0.00000	0.0000	0
19/07/2012	YUAN/R 2012/09/17	1.33	P	Foreign Exchange Future	0.05900	0.05620	4.73766	0.00000	0.0000	0
19/07/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.30010	1.30150	0.10768	0.00000	0.0000	0
19/07/2012	YUAN/R 2012/12/14	1.34	C	Foreign Exchange Future	0.03725	0.03762	0.99273	0.00000	0.0000	0
19/07/2012	YUAN/R 2012/12/14	1.34	P	Foreign Exchange Future	0.07715	0.07612	1.33543	0.00000	0.0000	0

Future Open Interest

530,634

Option Open Interest

612,501

Total

1,143,135