



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Future & Options High/Low

High/Low from 23/08/2012 to 23/08/2012

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
23/08/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.35290	8.31140	0.49683	8.32820	8.2584	248,930
23/08/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.20312	1.16167	3.44550	0.00000	0.0000	16,000
23/08/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.00022	0.00027	20.98375	0.00000	0.0000	9,200
23/08/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.05336	1.01196	3.93028	0.00000	0.0000	37,000
23/08/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.00046	0.00056	21.65150	0.00000	0.0000	0
23/08/2012	\$ / R 2012/09/17	7.40	C	Foreign Exchange Future	0.95366	0.91233	4.33407	0.00000	0.0000	0
23/08/2012	\$ / R 2012/09/17	7.40	P	Foreign Exchange Future	0.00076	0.00093	22.13428	0.00000	0.0000	8,000
23/08/2012	\$ / R 2012/09/17	9.30	C	Foreign Exchange Future	0.00790	0.00543	31.24897	0.00000	0.0000	250
23/08/2012	\$ / R 2012/09/17	9.30	P	Foreign Exchange Future	0.95500	0.99403	4.08705	0.00000	0.0000	0
23/08/2012	\$ / R 2012/09/17	9.00	C	Foreign Exchange Future	0.01722	0.01281	25.62415	0.00000	0.0000	3,000
23/08/2012	\$ / R 2012/09/17	9.00	P	Foreign Exchange Future	0.66432	0.70141	5.58281	0.00000	0.0000	0
23/08/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.01323	0.00972	26.54491	0.00000	0.0000	24,360
23/08/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	0.76033	0.79832	4.99631	0.00000	0.0000	0
23/08/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.01032	0.00731	29.15839	0.00000	0.0000	7,400
23/08/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	0.85742	0.89591	4.48917	0.00000	0.0000	0
23/08/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.05869	0.04641	20.93123	0.00000	0.0000	2,000
23/08/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.30579	0.33501	9.55406	0.00000	0.0000	4,000
23/08/2012	\$ / R 2012/09/17	8.75	C	Foreign Exchange Future	0.03549	0.02736	22.92196	0.00000	0.0000	25,100
23/08/2012	\$ / R 2012/09/17	8.75	P	Foreign Exchange Future	0.43259	0.46596	7.71275	0.00000	0.0000	0
23/08/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.03050	0.02333	23.51441	0.00000	0.0000	250
23/08/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.47760	0.51193	7.18754	0.00000	0.0000	1,500
23/08/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.11433	0.09527	16.66929	0.00000	0.0000	3,000
23/08/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.16143	0.18387	13.90200	0.00000	0.0000	3,000
23/08/2012	\$ / R 2012/09/17	8.50	C	Foreign Exchange Future	0.08211	0.06674	18.72719	0.00000	0.0000	2,000
23/08/2012	\$ / R 2012/09/17	8.50	P	Foreign Exchange Future	0.22921	0.25534	11.39666	0.00000	0.0000	0
23/08/2012	\$ / R 2012/09/17	8.55	C	Foreign Exchange Future	0.06944	0.05568	19.81233	0.00000	0.0000	500
23/08/2012	\$ / R 2012/09/17	8.55	P	Foreign Exchange Future	0.26654	0.29428	10.40819	0.00000	0.0000	0
23/08/2012	\$ / R 2012/09/17	8.20	C	Foreign Exchange Future	0.22155	0.19179	13.43266	0.00000	0.0000	0
23/08/2012	\$ / R 2012/09/17	8.20	P	Foreign Exchange Future	0.06865	0.08039	17.10333	0.00000	0.0000	600
23/08/2012	\$ / R 2012/09/17	8.25	C	Foreign Exchange Future	0.18956	0.16153	14.79004	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
23/08/2012	\$ / R 2012/09/17	8.25	P	Foreign Exchange Future	0.08666	0.10013	15.53612	0.00000	0.0000	0
23/08/2012	\$ / R 2012/09/17	8.26	C	Foreign Exchange Future	0.18351	0.15583	15.08332	0.00000	0.0000	300
23/08/2012	\$ / R 2012/09/17	8.26	P	Foreign Exchange Future	0.09061	0.10443	15.25173	0.00000	0.0000	0
23/08/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.46521	0.42669	8.27985	0.00000	0.0000	0
23/08/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.01231	0.01529	24.22428	0.00000	0.0000	20,360
23/08/2012	\$ / R 2012/09/17	8.00	C	Foreign Exchange Future	0.37533	0.33989	9.44232	0.00000	0.0000	0
23/08/2012	\$ / R 2012/09/17	8.00	P	Foreign Exchange Future	0.02243	0.02849	27.02597	0.00000	0.0000	7,525
23/08/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.29371	0.26086	11.18490	0.00000	0.0000	0
23/08/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.04081	0.04946	21.19264	0.00000	0.0000	2,000
23/08/2012	\$ / R 2012/09/17	7.50	C	Foreign Exchange Future	0.85415	0.81300	4.81800	0.00000	0.0000	0
23/08/2012	\$ / R 2012/09/17	7.50	P	Foreign Exchange Future	0.00125	0.00160	27.66789	0.00000	0.0000	246
23/08/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.65693	0.61648	6.15728	0.00000	0.0000	0
23/08/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.00403	0.00508	26.08135	0.00000	0.0000	2,500
23/08/2012	\$ / R 2012/09/17	7.75	C	Foreign Exchange Future	0.60826	0.56813	6.59690	0.00000	0.0000	0
23/08/2012	\$ / R 2012/09/17	7.75	P	Foreign Exchange Future	0.00536	0.00673	25.64634	0.00000	0.0000	44,100
23/08/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.45020	8.40780	0.50176	8.41500	8.4145	74,799
23/08/2012	\$ / R 2012/12/14	9.50	C	Foreign Exchange Future	0.08899	0.08105	8.92743	0.00000	0.0000	300
23/08/2012	\$ / R 2012/12/14	9.50	P	Foreign Exchange Future	1.13879	1.17325	3.02562	0.00000	0.0000	0
23/08/2012	\$ / R 2012/12/14	10.40	C	Foreign Exchange Future	0.04053	0.03668	9.51660	0.00000	0.0000	0
23/08/2012	\$ / R 2012/12/14	10.40	P	Foreign Exchange Future	1.99033	2.02888	1.93649	0.00000	0.0000	0
23/08/2012	\$ / R 2012/12/14	11.10	C	Foreign Exchange Future	0.02291	0.01912	16.55217	0.00000	0.0000	0
23/08/2012	\$ / R 2012/12/14	11.10	P	Foreign Exchange Future	2.67271	2.71132	1.44451	0.00000	0.0000	0
23/08/2012	\$ / R 2012/12/14	9.00	C	Foreign Exchange Future	0.15332	0.14062	8.28459	0.00000	0.0000	29,500
23/08/2012	\$ / R 2012/12/14	9.00	P	Foreign Exchange Future	0.70312	0.73282	4.22370	0.00000	0.0000	0
23/08/2012	\$ / R 2012/12/14	9.01	C	Foreign Exchange Future	0.00000	0.13896	100.00000	0.00000	0.0000	500
23/08/2012	\$ / R 2012/12/14	9.01	P	Foreign Exchange Future	0.00000	0.74116	100.00000	0.00000	0.0000	0
23/08/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.13662	0.12509	8.44185	0.00000	0.0000	540
23/08/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	0.78642	0.81729	3.92500	0.00000	0.0000	0
23/08/2012	\$ / R 2012/12/14	8.30	C	Foreign Exchange Future	0.37455	0.34930	6.74166	0.00000	0.0000	3,000
23/08/2012	\$ / R 2012/12/14	8.30	P	Foreign Exchange Future	0.22435	0.24150	7.64380	0.00000	0.0000	6,000
23/08/2012	\$ / R 2012/12/14	8.60	C	Foreign Exchange Future	0.25148	0.23271	7.46410	0.00000	0.0000	6,000
23/08/2012	\$ / R 2012/12/14	8.60	P	Foreign Exchange Future	0.40129	0.42491	5.88831	0.00000	0.0000	0
23/08/2012	\$ / R 2012/12/14	8.80	C	Foreign Exchange Future	0.19513	0.17946	8.02878	0.00000	0.0000	0
23/08/2012	\$ / R 2012/12/14	8.80	P	Foreign Exchange Future	0.54493	0.57166	4.90595	0.00000	0.0000	300
23/08/2012	\$ / R 2012/12/14	8.05	C	Foreign Exchange Future	0.51924	0.48961	5.70531	0.00000	0.0000	0
23/08/2012	\$ / R 2012/12/14	8.05	P	Foreign Exchange Future	0.11904	0.13181	10.73272	0.00000	0.0000	20,000
23/08/2012	\$ / R 2012/12/14	8.10	C	Foreign Exchange Future	0.48724	0.45853	5.89145	0.00000	0.0000	0
23/08/2012	\$ / R 2012/12/14	8.10	P	Foreign Exchange Future	0.13704	0.15073	9.99324	0.00000	0.0000	3,000
23/08/2012	\$ / R 2012/12/14	8.25	C	Foreign Exchange Future	0.40047	0.37438	6.51439	0.00000	0.0000	0
23/08/2012	\$ / R 2012/12/14	8.25	P	Foreign Exchange Future	0.20027	0.21658	8.14489	0.00000	0.0000	2,500
23/08/2012	\$ / R 2012/12/14	7.95	C	Foreign Exchange Future	0.59298	0.55903	5.72539	0.00000	0.0000	0
23/08/2012	\$ / R 2012/12/14	7.95	P	Foreign Exchange Future	0.09278	0.10123	9.10721	0.00000	0.0000	15,000
23/08/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.55551	0.52222	5.99155	0.00000	0.0000	300
23/08/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.10531	0.11442	8.65704	0.00000	0.0000	11,290
23/08/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.55130	8.50830	0.50285	0.00000	0.0000	21,472

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
23/08/2012	\$ / R 2013/03/18	10.55	C	Foreign Exchange Future	0.10471	0.09706	7.30281	0.00000	0.0000	250
23/08/2012	\$ / R 2013/03/18	10.55	P	Foreign Exchange Future	2.10341	2.13876	1.68077	0.00000	0.0000	0
23/08/2012	\$ / R 2013/03/18	10.85	C	Foreign Exchange Future	0.08944	0.08285	7.36803	0.00000	0.0000	250
23/08/2012	\$ / R 2013/03/18	10.85	P	Foreign Exchange Future	2.38814	2.42455	1.52461	0.00000	0.0000	0
23/08/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.27354	0.25700	6.04700	0.00000	0.0000	180
23/08/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	0.82224	0.84870	3.21788	0.00000	0.0000	0
23/08/2012	\$ / R 2013/03/18	9.55	C	Foreign Exchange Future	0.19558	0.18269	6.59201	0.00000	0.0000	500
23/08/2012	\$ / R 2013/03/18	9.55	P	Foreign Exchange Future	1.19428	1.22439	2.52095	0.00000	0.0000	0
23/08/2012	\$ / R 2013/03/18	10.20	C	Foreign Exchange Future	0.12823	0.11922	7.02688	0.00000	0.0000	500
23/08/2012	\$ / R 2013/03/18	10.20	P	Foreign Exchange Future	1.77693	1.81092	1.91280	0.00000	0.0000	0
23/08/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.71479	0.68353	4.37265	0.00000	0.0000	0
23/08/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.16349	0.17523	7.18401	0.00000	0.0000	1,500
23/08/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.64820	0.61830	4.61350	0.00000	0.0000	0
23/08/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.19690	0.21000	6.65073	0.00000	0.0000	180
23/08/2012	\$ / R 2013/06/14			Foreign Exchange Future	8.64230	8.59830	0.50912	0.00000	0.0000	6,492
23/08/2012	\$ / R 2013/06/14	8.76	C	Foreign Exchange Future	0.49548	0.47320	4.49765	0.00000	0.0000	0
23/08/2012	\$ / R 2013/06/14	8.76	P	Foreign Exchange Future	0.61318	0.63490	3.54131	0.00000	0.0000	0
23/08/2012	\$ / R 2013/06/14	8.74	C	Foreign Exchange Future	0.50223	0.47973	4.47858	0.00000	0.0000	0
23/08/2012	\$ / R 2013/06/14	8.74	P	Foreign Exchange Future	0.59993	0.62143	3.58501	0.00000	0.0000	0
23/08/2012	\$ / R 2013/06/14	8.75	C	Foreign Exchange Future	0.49884	0.47645	4.48809	0.00000	0.0000	0
23/08/2012	\$ / R 2013/06/14	8.75	P	Foreign Exchange Future	0.60654	0.62815	3.56306	0.00000	0.0000	0
23/08/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.76130	8.71610	0.51591	0.00000	0.0000	542
23/08/2012	\$ / R 2013/12/13	9.00	C	Foreign Exchange Future	0.63234	0.60962	3.59186	0.00000	0.0000	0
23/08/2012	\$ / R 2013/12/13	9.00	P	Foreign Exchange Future	0.87104	0.89352	2.58168	0.00000	0.0000	0
23/08/2012	\$ / R 2013/12/13	8.00	C	Foreign Exchange Future	1.05915	1.02826	2.91658	0.00000	0.0000	0
23/08/2012	\$ / R 2013/12/13	8.00	P	Foreign Exchange Future	0.29785	0.31216	4.80410	0.00000	0.0000	0
23/08/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.10550	9.04740	0.63808	0.00000	0.0000	0
23/08/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.50722	1.46428	2.84874	0.00000	0.0000	200
23/08/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.40172	0.41688	3.77460	0.00000	0.0000	0
23/08/2012	\$ / R 2015/12/14			Foreign Exchange Future	9.44970	9.37870	0.75135	0.00000	0.0000	0
23/08/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	8.35290	8.31140	0.49683	0.00000	0.0000	1,240
23/08/2012	\$ / R MAXI 2012/09/17	8.49	C	Foreign Exchange Future	0.08490	0.06918	18.51562	0.00000	0.0000	0
23/08/2012	\$ / R MAXI 2012/09/17	8.49	P	Foreign Exchange Future	0.22200	0.24778	11.61245	0.00000	0.0000	0
23/08/2012	\$ / R MAXI 2012/09/17	8.60	C	Foreign Exchange Future	0.05869	0.04641	20.93118	0.00000	0.0000	60
23/08/2012	\$ / R MAXI 2012/09/17	8.60	P	Foreign Exchange Future	0.30579	0.33501	9.55408	0.00000	0.0000	0
23/08/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	8.45020	8.40780	0.50176	0.00000	0.0000	77
23/08/2012	\$ / R MAXI 2012/12/14	8.59	C	Foreign Exchange Future	0.25474	0.23580	7.43610	0.00000	0.0000	0
23/08/2012	\$ / R MAXI 2012/12/14	8.59	P	Foreign Exchange Future	0.39454	0.41800	5.94543	0.00000	0.0000	0
23/08/2012	\$ / R MAXI 2013/03/18			Foreign Exchange Future	8.55130	8.50830	0.50285	0.00000	0.0000	15
23/08/2012	\$ / R MAXI 2013/03/18	8.69	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/08/2012	\$ / R MAXI 2013/03/18	8.69	P	Foreign Exchange Future	0.13870	0.18170	31.00216	0.00000	0.0000	0
23/08/2012	\$ / R MAXI 2013/06/14			Foreign Exchange Future	8.64230	8.59830	0.50912	0.00000	0.0000	0
23/08/2012	\$ / R MAXI 2013/06/14	8.76	C	Foreign Exchange Future	0.49548	0.47320	4.49764	0.00000	0.0000	0
23/08/2012	\$ / R MAXI 2013/06/14	8.76	P	Foreign Exchange Future	0.61318	0.63490	3.54133	0.00000	0.0000	0
23/08/2012	\$ / R MAXI 2013/06/14	8.74	C	Foreign Exchange Future	0.50223	0.47973	4.47857	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
23/08/2012	\$ / R MAXI 2013/06/14	8.74	P	Foreign Exchange Future	0.59993	0.62143	3.58502	0.00000	0.0000	0
23/08/2012	\$ / R MAXI 2013/06/14	8.75	C	Foreign Exchange Future	0.49884	0.47645	4.48810	0.00000	0.0000	0
23/08/2012	\$ / R MAXI 2013/06/14	8.75	P	Foreign Exchange Future	0.60654	0.62815	3.56305	0.00000	0.0000	0
23/08/2012	£ / R 2012/09/17			Foreign Exchange Future	13.19470	13.20160	0.05229	0.00000	0.0000	11,980
23/08/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.84486	1.85177	0.37428	0.00000	0.0000	0
23/08/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.00016	0.00017	2.97150	0.00000	0.0000	6,000
23/08/2012	£ / R 2012/09/17	12.15	C	Foreign Exchange Future	1.04854	1.05536	0.64985	0.00000	0.0000	0
23/08/2012	£ / R 2012/09/17	12.15	P	Foreign Exchange Future	0.00384	0.00376	2.24143	0.00000	0.0000	38,400
23/08/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.09315	0.08889	4.56880	0.00000	0.0000	24,000
23/08/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	0.34845	0.33729	3.20156	0.00000	0.0000	0
23/08/2012	£ / R 2012/09/17	13.85	C	Foreign Exchange Future	0.03081	0.02654	13.86397	0.00000	0.0000	14,400
23/08/2012	£ / R 2012/09/17	13.85	P	Foreign Exchange Future	0.68611	0.67494	1.62825	0.00000	0.0000	0
23/08/2012	£ / R 2012/12/14			Foreign Exchange Future	13.34550	13.35180	0.04721	0.00000	0.0000	1,980
23/08/2012	£ / R 2012/12/14	13.70	C	Foreign Exchange Future	0.28549	0.28050	1.74464	0.00000	0.0000	100
23/08/2012	£ / R 2012/12/14	13.70	P	Foreign Exchange Future	0.63999	0.62870	1.76265	0.00000	0.0000	0
23/08/2012	£ / R 2012/12/14	14.20	C	Foreign Exchange Future	0.17467	0.16662	4.60974	0.00000	0.0000	100
23/08/2012	£ / R 2012/12/14	14.20	P	Foreign Exchange Future	1.02917	1.01482	1.39450	0.00000	0.0000	0
23/08/2012	£ / R 2012/12/14	13.37	C	Foreign Exchange Future	0.39702	0.39591	0.28114	0.00000	0.0000	0
23/08/2012	£ / R 2012/12/14	13.37	P	Foreign Exchange Future	0.42152	0.41411	1.75938	0.00000	0.0000	0
23/08/2012	£ / R 2012/12/14	13.55	C	Foreign Exchange Future	0.33156	0.32823	1.00546	0.00000	0.0000	0
23/08/2012	£ / R 2012/12/14	13.55	P	Foreign Exchange Future	0.53606	0.52643	1.79713	0.00000	0.0000	100
23/08/2012	£ / R 2013/03/18			Foreign Exchange Future	13.50260	13.50800	0.03999	0.00000	0.0000	2,355
23/08/2012	£ / R 2013/03/18	13.70	C	Foreign Exchange Future	0.84628	0.83759	1.02746	0.00000	0.0000	0
23/08/2012	£ / R 2013/03/18	13.70	P	Foreign Exchange Future	1.04368	1.02959	1.35053	0.00000	0.0000	200
23/08/2012	£ / R 2013/03/18	13.90	C	Foreign Exchange Future	0.76308	0.75424	1.15833	0.00000	0.0000	200
23/08/2012	£ / R 2013/03/18	13.90	P	Foreign Exchange Future	1.16048	1.14624	1.22699	0.00000	0.0000	0
23/08/2012	£ / R 2013/03/18	14.40	C	Foreign Exchange Future	0.58253	0.57367	1.52005	0.00000	0.0000	200
23/08/2012	£ / R 2013/03/18	14.40	P	Foreign Exchange Future	1.47993	1.46567	0.96320	0.00000	0.0000	0
23/08/2012	£ / R 2013/03/18	13.53	C	Foreign Exchange Future	0.92219	0.91368	0.92248	0.00000	0.0000	0
23/08/2012	£ / R 2013/03/18	13.53	P	Foreign Exchange Future	0.94959	0.93568	1.46453	0.00000	0.0000	0
23/08/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.10540	0.10600	0.56926	0.00000	0.0000	3,435
23/08/2012	¥ / R 2012/09/17	0.11	C	Foreign Exchange Future	0.00053	0.00055	4.06483	0.00000	0.0000	0
23/08/2012	¥ / R 2012/09/17	0.11	P	Foreign Exchange Future	0.00513	0.00455	11.27923	0.00000	0.0000	0
23/08/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.10680	0.10730	0.46816	0.00000	0.0000	20,018
23/08/2012	¥ / R 2012/12/14	0.11	C	Foreign Exchange Future	0.00331	0.00340	2.82659	0.00000	0.0000	0
23/08/2012	¥ / R 2012/12/14	0.11	P	Foreign Exchange Future	0.00651	0.00610	6.24850	0.00000	0.0000	0
23/08/2012	€ / R 2012/09/17			Foreign Exchange Future	10.41410	10.45940	0.43499	10.44000	10.3825	23,987
23/08/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	0.96584	1.01094	4.66988	0.00000	0.0000	0
23/08/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.00174	0.00154	11.28023	0.00000	0.0000	10,200
23/08/2012	€ / R 2012/09/17	9.75	C	Foreign Exchange Future	0.66992	0.71390	6.56513	0.00000	0.0000	0
23/08/2012	€ / R 2012/09/17	9.75	P	Foreign Exchange Future	0.00582	0.00450	22.66307	0.00000	0.0000	1,625
23/08/2012	€ / R 2012/09/17	9.90	C	Foreign Exchange Future	0.52509	0.56749	8.07356	0.00000	0.0000	0
23/08/2012	€ / R 2012/09/17	9.90	P	Foreign Exchange Future	0.01099	0.00809	26.43442	0.00000	0.0000	33,360
23/08/2012	€ / R 2012/09/17	10.20	C	Foreign Exchange Future	0.26871	0.30074	11.91813	0.00000	0.0000	0
23/08/2012	€ / R 2012/09/17	10.20	P	Foreign Exchange Future	0.05461	0.04134	24.30675	0.00000	0.0000	1,500

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
23/08/2012	€ / R 2012/09/17	11.20	C	Foreign Exchange Future	0.00672	0.00720	7.12788	0.00000	0.0000	21,300
23/08/2012	€ / R 2012/09/17	11.20	P	Foreign Exchange Future	0.79262	0.74780	5.65472	0.00000	0.0000	0
23/08/2012	€ / R 2012/09/17	11.25	C	Foreign Exchange Future	0.00553	0.00597	7.90116	0.00000	0.0000	15,360
23/08/2012	€ / R 2012/09/17	11.25	P	Foreign Exchange Future	0.84143	0.79657	5.33173	0.00000	0.0000	0
23/08/2012	€ / R 2012/12/14			Foreign Exchange Future	10.54800	10.59330	0.42947	0.00000	0.0000	53,794
23/08/2012	€ / R 2012/12/14	11.00	C	Foreign Exchange Future	0.17634	0.18312	3.84491	0.00000	0.0000	100
23/08/2012	€ / R 2012/12/14	11.00	P	Foreign Exchange Future	0.62834	0.58982	6.13047	0.00000	0.0000	0
23/08/2012	€ / R 2012/12/14	11.10	C	Foreign Exchange Future	0.15553	0.16071	3.32993	0.00000	0.0000	750
23/08/2012	€ / R 2012/12/14	11.10	P	Foreign Exchange Future	0.70753	0.66741	5.67051	0.00000	0.0000	0
23/08/2012	€ / R 2012/12/14	11.50	C	Foreign Exchange Future	0.09849	0.09950	1.02397	0.00000	0.0000	100
23/08/2012	€ / R 2012/12/14	11.50	P	Foreign Exchange Future	1.05049	1.00620	4.21627	0.00000	0.0000	0
23/08/2012	€ / R 2012/12/14	10.40	C	Foreign Exchange Future	0.38879	0.41311	6.25662	0.00000	0.0000	0
23/08/2012	€ / R 2012/12/14	10.40	P	Foreign Exchange Future	0.24079	0.21981	8.71107	0.00000	0.0000	750
23/08/2012	€ / R 2012/12/14	10.82	C	Foreign Exchange Future	0.22185	0.23213	4.63491	0.00000	0.0000	0
23/08/2012	€ / R 2012/12/14	10.82	P	Foreign Exchange Future	0.49385	0.45883	7.09073	0.00000	0.0000	0
23/08/2012	€ / R 2012/12/14	10.95	C	Foreign Exchange Future	0.18787	0.19554	4.08294	0.00000	0.0000	0
23/08/2012	€ / R 2012/12/14	10.95	P	Foreign Exchange Future	0.58987	0.55224	6.37923	0.00000	0.0000	100
23/08/2012	€ / R 2012/12/14	9.50	C	Foreign Exchange Future	1.07766	1.12200	4.11497	0.00000	0.0000	0
23/08/2012	€ / R 2012/12/14	9.50	P	Foreign Exchange Future	0.02966	0.02870	3.21912	0.00000	0.0000	5,690
23/08/2012	€ / R 2012/12/14	10.30	C	Foreign Exchange Future	0.44492	0.47230	6.15426	0.00000	0.0000	0
23/08/2012	€ / R 2012/12/14	10.30	P	Foreign Exchange Future	0.19692	0.17900	9.09954	0.00000	0.0000	375
23/08/2012	€ / R 2013/03/18			Foreign Exchange Future	10.68990	10.73520	0.42376	0.00000	0.0000	250
23/08/2012	€ / R 2013/03/18	10.97	C	Foreign Exchange Future	0.35313	0.36431	3.16731	0.00000	0.0000	0
23/08/2012	€ / R 2013/03/18	10.97	P	Foreign Exchange Future	0.63323	0.59911	5.38756	0.00000	0.0000	0
23/08/2012	€ / R 2013/12/13			Foreign Exchange Future	10.99570	11.03820	0.38651	0.00000	0.0000	435
23/08/2012	€ / R 2013/12/13	11.20	C	Foreign Exchange Future	0.67784	0.70130	3.46146	0.00000	0.0000	0
23/08/2012	€ / R 2013/12/13	11.20	P	Foreign Exchange Future	0.88214	0.86310	2.15806	0.00000	0.0000	0
23/08/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.70350	8.70010	0.03906	0.00000	0.0000	8,179
23/08/2012	AU\$ / R 2012/09/17	8.42	C	Foreign Exchange Future	0.30337	0.30050	0.94516	0.00000	0.0000	0
23/08/2012	AU\$ / R 2012/09/17	8.42	P	Foreign Exchange Future	0.01987	0.02040	2.68125	0.00000	0.0000	0
23/08/2012	AU\$ / R 2012/12/14			Foreign Exchange Future	8.72950	8.72720	0.02635	0.00000	0.0000	10,094
23/08/2012	AU\$ / R 2012/12/14	8.46	C	Foreign Exchange Future	0.38620	0.37806	2.10716	0.00000	0.0000	0
23/08/2012	AU\$ / R 2012/12/14	8.46	P	Foreign Exchange Future	0.11670	0.11086	5.00238	0.00000	0.0000	0
23/08/2012	AU\$ / R 2013/03/18			Foreign Exchange Future	8.76300	8.76070	0.02625	0.00000	0.0000	3,801
23/08/2012	AU\$ / R 2013/03/18	8.51	C	Foreign Exchange Future	0.45551	0.44443	2.43169	0.00000	0.0000	0
23/08/2012	AU\$ / R 2013/03/18	8.51	P	Foreign Exchange Future	0.20251	0.19373	4.33391	0.00000	0.0000	0
23/08/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	8.90400	8.86800	0.40431	0.00000	0.0000	0
23/08/2012	CAD/ R 2012/09/17			Foreign Exchange Future	8.40920	8.37980	0.34962	0.00000	0.0000	0
23/08/2012	CAD/ R 2012/09/17	8.27	C	Foreign Exchange Future	0.18251	0.16566	9.22906	0.00000	0.0000	0
23/08/2012	CAD/ R 2012/09/17	8.27	P	Foreign Exchange Future	0.04331	0.05586	28.99259	0.00000	0.0000	0
23/08/2012	CAD/ R 2012/12/14			Foreign Exchange Future	8.48930	8.45930	0.35339	0.00000	0.0000	25
23/08/2012	CAD/ R 2012/12/14	8.35	C	Foreign Exchange Future	0.29515	0.27706	6.13007	0.00000	0.0000	0
23/08/2012	CAD/ R 2012/12/14	8.35	P	Foreign Exchange Future	0.15585	0.16776	7.64011	0.00000	0.0000	0
23/08/2012	CF CANDO CABE 2012/09/17			Can-Do Future	0.12450	0.09840	20.96386	0.00000	0.0000	11,120
23/08/2012	CF CANDO CABF 2012/09/17			Can-Do Future	0.04030	0.04720	17.12159	0.00000	0.0000	7,100

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
23/08/2012	CF CANDO CABG 2012/09/17			Can-Do Future	0.10340	0.11890	14.99033	0.00000	0.0000	14,700
23/08/2012	CF CANDO CABH 2012/09/17			Can-Do Future	0.04110	0.03420	16.78832	0.00000	0.0000	8,000
23/08/2012	CF CANDO CABI 2012/09/17			Can-Do Future	0.04640	0.04080	12.06897	0.00000	0.0000	12,800
23/08/2012	CF CANDO CABJ 2012/09/17			Can-Do Future	0.14970	0.15150	1.20240	0.00000	0.0000	4,800
23/08/2012	CF CANDO CABM 2012/12/14			Can-Do Future	0.12520	0.11560	7.66773	0.00000	0.0000	7,000
23/08/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.67340	8.71210	0.44619	0.00000	0.0000	25
23/08/2012	CHF / R 2012/09/17	8.91	C	Foreign Exchange Future	0.05207	0.06185	18.78264	0.00000	0.0000	0
23/08/2012	CHF / R 2012/09/17	8.91	P	Foreign Exchange Future	0.28867	0.25975	10.01833	0.00000	0.0000	0
23/08/2012	CHF / R 2012/12/14			Foreign Exchange Future	8.79290	8.83110	0.43444	0.00000	0.0000	25
23/08/2012	CHF / R 2012/12/14	9.04	C	Foreign Exchange Future	0.21560	0.22665	5.12381	0.00000	0.0000	0
23/08/2012	CHF / R 2012/12/14	9.04	P	Foreign Exchange Future	0.46270	0.43555	5.86841	0.00000	0.0000	0
23/08/2012	DAAV 2012/08/28			Any day expiry	8.33000	8.28850	0.49820	0.00000	0.0000	0
23/08/2012	DAAV 2012/08/28	8.24	C	Any day expiry	0.11316	0.07990	29.39038	0.00000	0.0000	7,000
23/08/2012	DAAV 2012/08/28	8.24	P	Any day expiry	0.02316	0.03140	35.58516	0.00000	0.0000	0
23/08/2012	DAAV 2012/08/28	8.31	C	Any day expiry	0.06613	0.04009	39.37985	0.00000	0.0000	0
23/08/2012	DAAV 2012/08/28	8.31	P	Any day expiry	0.04613	0.06159	33.51588	0.00000	0.0000	0
23/08/2012	DAAV 2012/08/28	8.32	C	Any day expiry	0.06136	0.03641	40.65391	0.00000	0.0000	0
23/08/2012	DAAV 2012/08/28	8.32	P	Any day expiry	0.05136	0.06791	32.23677	0.00000	0.0000	0
23/08/2012	DAAV 2012/08/28	8.33	C	Any day expiry	0.05688	0.03303	41.93480	0.00000	0.0000	0
23/08/2012	DAAV 2012/08/28	8.33	P	Any day expiry	0.05688	0.07453	31.02800	0.00000	0.0000	0
23/08/2012	DAAW 2012/08/30			Any day expiry	6.75000	6.76670	0.24741	0.00000	0.0000	0
23/08/2012	DAAW 2012/08/30	6.74	C	Any day expiry	0.00000	0.06137	100.00000	0.00000	0.0000	0
23/08/2012	DAAW 2012/08/30	6.74	P	Any day expiry	0.00000	0.03467	100.00000	0.00000	0.0000	0
23/08/2012	DAAW 2012/08/30	6.75	C	Any day expiry	0.00000	0.05512	100.00000	0.00000	0.0000	0
23/08/2012	DAAW 2012/08/30	6.75	P	Any day expiry	0.00000	0.03842	100.00000	0.00000	0.0000	0
23/08/2012	DAAW 2012/08/30	6.76	C	Any day expiry	0.00000	0.05020	100.00000	0.00000	0.0000	0
23/08/2012	DAAW 2012/08/30	6.76	P	Any day expiry	0.00000	0.04350	100.00000	0.00000	0.0000	0
23/08/2012	DAAW 2012/08/30	6.77	C	Any day expiry	0.00000	0.04562	100.00000	0.00000	0.0000	0
23/08/2012	DAAW 2012/08/30	6.77	P	Any day expiry	0.00000	0.04892	100.00000	0.00000	0.0000	10,000
23/08/2012	DAUS 2012/08/31			Any day expiry	8.33350	8.29200	0.49799	0.00000	0.0000	0
23/08/2012	DAUS 2012/08/31	7.40	C	Any day expiry	0.93400	0.89200	4.49679	0.00000	0.0000	0
23/08/2012	DAUS 2012/08/31	7.40	P	Any day expiry	0.00100	0.00000	100.00000	0.00000	0.0000	0
23/08/2012	DAUS 2012/08/31	7.72	C	Any day expiry	0.61400	0.57200	6.84039	0.00000	0.0000	0
23/08/2012	DAUS 2012/08/31	7.72	P	Any day expiry	0.00100	0.00000	100.00000	0.00000	0.0000	6,170
23/08/2012	DAUS 2012/08/31	8.25	C	Any day expiry	0.12400	0.09300	25.00000	0.00000	0.0000	0
23/08/2012	DAUS 2012/08/31	8.25	P	Any day expiry	0.04100	0.05100	24.39024	0.00000	0.0000	0
23/08/2012	DAUS 2012/08/31	8.51	C	Any day expiry	0.02500	0.01500	40.00000	0.00000	0.0000	6,170
23/08/2012	DAUS 2012/08/31	8.51	P	Any day expiry	0.20200	0.23300	15.34653	0.00000	0.0000	0
23/08/2012	DAUS 2012/09/28			Any day expiry	8.36540	8.32390	0.49609	0.00000	0.0000	0
23/08/2012	DAUS 2012/09/28	8.25	C	Any day expiry	0.22400	0.19800	11.60714	0.00000	0.0000	0
23/08/2012	DAUS 2012/09/28	8.25	P	Any day expiry	0.10900	0.12400	13.76147	0.00000	0.0000	0
23/08/2012	DAUS 2012/09/28	8.51	C	Any day expiry	0.11100	0.09500	14.41441	0.00000	0.0000	7,540
23/08/2012	DAUS 2012/09/28	8.51	P	Any day expiry	0.25600	0.28100	9.76563	0.00000	0.0000	0
23/08/2012	DAUS 2012/09/28	7.40	C	Any day expiry	0.96700	0.92600	4.23992	0.00000	0.0000	0
23/08/2012	DAUS 2012/09/28	7.40	P	Any day expiry	0.00200	0.00200	0.00000	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
23/08/2012	DAUS 2012/09/28	7.72	C	Any day expiry	0.65500	0.61600	5.95420	0.00000	0.0000	0
23/08/2012	DAUS 2012/09/28	7.72	P	Any day expiry	0.01000	0.01200	20.00000	0.00000	0.0000	7,540
23/08/2012	DAUS 2012/10/31			Any day expiry	8.40200	8.36020	0.49750	0.00000	0.0000	0
23/08/2012	DAUS 2012/10/31	7.72	C	Any day expiry	0.70700	0.66900	5.37482	0.00000	0.0000	0
23/08/2012	DAUS 2012/10/31	7.72	P	Any day expiry	0.02500	0.02900	16.00000	0.00000	0.0000	8,220
23/08/2012	DAUS 2012/10/31	8.25	C	Any day expiry	0.30700	0.28000	8.79479	0.00000	0.0000	0
23/08/2012	DAUS 2012/10/31	8.25	P	Any day expiry	0.15500	0.17000	9.67742	0.00000	0.0000	0
23/08/2012	DAUS 2012/10/31	8.51	C	Any day expiry	0.19000	0.17100	10.00000	0.00000	0.0000	8,220
23/08/2012	DAUS 2012/10/31	8.51	P	Any day expiry	0.29800	0.32100	7.71812	0.00000	0.0000	0
23/08/2012	DAUS 2012/10/31	7.40	C	Any day expiry	1.01000	0.96900	4.05941	0.00000	0.0000	0
23/08/2012	DAUS 2012/10/31	7.40	P	Any day expiry	0.00800	0.00900	12.50000	0.00000	0.0000	0
23/08/2012	DAUS 2012/11/30			Any day expiry	8.43500	8.39270	0.50148	0.00000	0.0000	0
23/08/2012	DAUS 2012/11/30	7.72	C	Any day expiry	0.75600	0.71900	4.89418	0.00000	0.0000	0
23/08/2012	DAUS 2012/11/30	7.72	P	Any day expiry	0.04100	0.04600	12.19512	0.00000	0.0000	8,440
23/08/2012	DAUS 2012/11/30	8.51	C	Any day expiry	0.25400	0.23400	7.87402	0.00000	0.0000	8,440
23/08/2012	DAUS 2012/11/30	8.51	P	Any day expiry	0.32900	0.35100	6.68693	0.00000	0.0000	0
23/08/2012	DAUS 2012/12/27			Any day expiry	8.46440	8.42190	0.50210	0.00000	0.0000	0
23/08/2012	DAUS 2012/12/27	8.51	C	Any day expiry	0.30600	0.28500	6.86275	0.00000	0.0000	7,530
23/08/2012	DAUS 2012/12/27	8.51	P	Any day expiry	0.35200	0.37300	5.96591	0.00000	0.0000	0
23/08/2012	DAUS 2012/12/27	7.72	C	Any day expiry	0.80000	0.76300	4.62500	0.00000	0.0000	0
23/08/2012	DAUS 2012/12/27	7.72	P	Any day expiry	0.05600	0.06100	8.92857	0.00000	0.0000	7,530
23/08/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.75310	6.77800	0.36872	0.00000	0.0000	0
23/08/2012	NZ\$ / R 2012/09/17	6.59	C	Foreign Exchange Future	0.18461	0.20650	11.85536	0.00000	0.0000	0
23/08/2012	NZ\$ / R 2012/09/17	6.59	P	Foreign Exchange Future	0.02151	0.01850	14.00800	0.00000	0.0000	0
23/08/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.80280	6.82840	0.37632	0.00000	0.0000	0
23/08/2012	NZ\$ / R 2012/12/14	6.63	C	Foreign Exchange Future	0.27371	0.28943	5.74303	0.00000	0.0000	0
23/08/2012	NZ\$ / R 2012/12/14	6.63	P	Foreign Exchange Future	0.10091	0.09103	9.79125	0.00000	0.0000	0
23/08/2012	RAIN 2012/09/17			Foreign Exchange Future	16,120.20000	16,127.82000	0.04727	0.00000	0.0000	0
23/08/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.31280	1.30620	0.50274	0.00000	0.0000	0
23/08/2012	YUAN/R 2012/09/17	1.33	C	Foreign Exchange Future	0.01377	0.01112	19.26399	0.00000	0.0000	0
23/08/2012	YUAN/R 2012/09/17	1.33	P	Foreign Exchange Future	0.03097	0.03492	12.74867	0.00000	0.0000	0
23/08/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.31870	1.31250	0.47016	0.00000	0.0000	0
23/08/2012	YUAN/R 2012/12/14	1.34	C	Foreign Exchange Future	0.03785	0.03498	7.57192	0.00000	0.0000	0
23/08/2012	YUAN/R 2012/12/14	1.34	P	Foreign Exchange Future	0.05915	0.06248	5.63660	0.00000	0.0000	0

**Future Open Interest** **559,470**

**Option Open Interest** **593,751**

**Total** **1,153,221**