



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Future & Options High/Low

High/Low from 25/06/2012 to 25/06/2012

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
25/06/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.52530	8.59590	0.82812	8.62000	8.5325	303,126
25/06/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.38356	1.45252	4.98490	0.00000	0.0000	16,000
25/06/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.00826	0.00662	19.75895	0.00000	0.0000	9,200
25/06/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.23744	1.30556	5.50538	0.00000	0.0000	37,000
25/06/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.01214	0.00966	20.38958	0.00000	0.0000	0
25/06/2012	\$ / R 2012/09/17	7.40	C	Foreign Exchange Future	1.14094	1.20830	5.90401	0.00000	0.0000	0
25/06/2012	\$ / R 2012/09/17	7.40	P	Foreign Exchange Future	0.01564	0.01240	20.70502	0.00000	0.0000	8,000
25/06/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.13857	0.14722	6.24652	0.00000	0.0000	5,500
25/06/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	0.81327	0.75132	7.61674	0.00000	0.0000	0
25/06/2012	\$ / R 2012/09/17	9.30	C	Foreign Exchange Future	0.12400	0.13131	5.90004	0.00000	0.0000	250
25/06/2012	\$ / R 2012/09/17	9.30	P	Foreign Exchange Future	0.89870	0.83541	7.04178	0.00000	0.0000	0
25/06/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.22274	0.23974	7.62910	0.00000	0.0000	250
25/06/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.49744	0.44384	10.77645	0.00000	0.0000	1,500
25/06/2012	\$ / R 2012/09/17	9.00	C	Foreign Exchange Future	0.17459	0.18681	7.00065	0.00000	0.0000	8,500
25/06/2012	\$ / R 2012/09/17	9.00	P	Foreign Exchange Future	0.64929	0.59091	8.99110	0.00000	0.0000	0
25/06/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.15532	0.16555	6.58886	0.00000	0.0000	24,360
25/06/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	0.73002	0.66965	8.26918	0.00000	0.0000	0
25/06/2012	\$ / R 2012/09/17	8.50	C	Foreign Exchange Future	0.32538	0.35324	8.56323	0.00000	0.0000	2,000
25/06/2012	\$ / R 2012/09/17	8.50	P	Foreign Exchange Future	0.30008	0.25734	14.24189	0.00000	0.0000	0
25/06/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.28610	0.30937	8.13075	0.00000	0.0000	2,000
25/06/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.36080	0.31347	13.12003	0.00000	0.0000	4,000
25/06/2012	\$ / R 2012/09/17	8.75	C	Foreign Exchange Future	0.23701	0.25542	7.76773	0.00000	0.0000	25,100
25/06/2012	\$ / R 2012/09/17	8.75	P	Foreign Exchange Future	0.46171	0.40952	11.30357	0.00000	0.0000	0
25/06/2012	\$ / R 2012/09/17	8.20	C	Foreign Exchange Future	0.47807	0.51941	8.64643	0.00000	0.0000	0
25/06/2012	\$ / R 2012/09/17	8.20	P	Foreign Exchange Future	0.15277	0.12351	19.15516	0.00000	0.0000	200
25/06/2012	\$ / R 2012/09/17	8.25	C	Foreign Exchange Future	0.44896	0.48794	8.68120	0.00000	0.0000	0
25/06/2012	\$ / R 2012/09/17	8.25	P	Foreign Exchange Future	0.17366	0.14204	18.21032	0.00000	0.0000	5,000
25/06/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.37056	0.40268	8.66773	0.00000	0.0000	0
25/06/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.24526	0.20678	15.68952	0.00000	0.0000	0
25/06/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.69046	0.74607	8.05411	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
25/06/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.06516	0.05017	23.00267	0.00000	0.0000	20,360
25/06/2012	\$ / R 2012/09/17	8.00	C	Foreign Exchange Future	0.61317	0.66504	8.46025	0.00000	0.0000	0
25/06/2012	\$ / R 2012/09/17	8.00	P	Foreign Exchange Future	0.08787	0.06914	21.31069	0.00000	0.0000	6,625
25/06/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.54088	0.58870	8.84040	0.00000	0.0000	0
25/06/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.11558	0.09280	19.71214	0.00000	0.0000	2,000
25/06/2012	\$ / R 2012/09/17	7.50	C	Foreign Exchange Future	1.04541	1.11180	6.35062	0.00000	0.0000	0
25/06/2012	\$ / R 2012/09/17	7.50	P	Foreign Exchange Future	0.02011	0.01590	20.93475	0.00000	0.0000	246
25/06/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.85827	0.92191	7.41439	0.00000	0.0000	0
25/06/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.03297	0.02601	21.12336	0.00000	0.0000	2,500
25/06/2012	\$ / R 2012/09/17	7.75	C	Foreign Exchange Future	0.81483	0.87528	7.41866	0.00000	0.0000	0
25/06/2012	\$ / R 2012/09/17	7.75	P	Foreign Exchange Future	0.03953	0.02938	25.67867	0.00000	0.0000	44,100
25/06/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.62630	8.69880	0.84045	8.73100	8.6700	52,465
25/06/2012	\$ / R 2012/12/14	11.10	C	Foreign Exchange Future	0.08788	0.09142	4.03092	0.00000	0.0000	0
25/06/2012	\$ / R 2012/12/14	11.10	P	Foreign Exchange Future	2.56158	2.49262	2.69201	0.00000	0.0000	0
25/06/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.31521	0.33214	5.36972	0.00000	0.0000	540
25/06/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	0.78891	0.73334	7.04439	0.00000	0.0000	0
25/06/2012	\$ / R 2012/12/14	9.50	C	Foreign Exchange Future	0.23413	0.24580	4.98609	0.00000	0.0000	300
25/06/2012	\$ / R 2012/12/14	9.50	P	Foreign Exchange Future	1.10783	1.04700	5.49058	0.00000	0.0000	0
25/06/2012	\$ / R 2012/12/14	10.40	C	Foreign Exchange Future	0.12975	0.13543	4.37820	0.00000	0.0000	0
25/06/2012	\$ / R 2012/12/14	10.40	P	Foreign Exchange Future	1.90345	1.83663	3.51043	0.00000	0.0000	0
25/06/2012	\$ / R 2012/12/14	8.60	C	Foreign Exchange Future	0.47151	0.49849	5.72218	0.00000	0.0000	6,000
25/06/2012	\$ / R 2012/12/14	8.60	P	Foreign Exchange Future	0.44521	0.39969	10.22433	0.00000	0.0000	0
25/06/2012	\$ / R 2012/12/14	8.80	C	Foreign Exchange Future	0.40019	0.42277	5.64187	0.00000	0.0000	0
25/06/2012	\$ / R 2012/12/14	8.80	P	Foreign Exchange Future	0.57389	0.52397	8.69889	0.00000	0.0000	300
25/06/2012	\$ / R 2012/12/14	9.00	C	Foreign Exchange Future	0.34087	0.35949	5.46465	0.00000	0.0000	25,000
25/06/2012	\$ / R 2012/12/14	9.00	P	Foreign Exchange Future	0.71457	0.66069	7.53925	0.00000	0.0000	0
25/06/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.78517	0.83319	6.11629	0.00000	0.0000	300
25/06/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.15887	0.13439	15.40737	0.00000	0.0000	6,040
25/06/2012	\$ / R 2012/12/14	8.05	C	Foreign Exchange Future	0.75172	0.79809	6.16874	0.00000	0.0000	0
25/06/2012	\$ / R 2012/12/14	8.05	P	Foreign Exchange Future	0.17542	0.14929	14.89486	0.00000	0.0000	20,000
25/06/2012	\$ / R 2012/12/14	8.30	C	Foreign Exchange Future	0.60471	0.64046	5.91242	0.00000	0.0000	0
25/06/2012	\$ / R 2012/12/14	8.30	P	Foreign Exchange Future	0.27841	0.24166	13.19901	0.00000	0.0000	6,000
25/06/2012	\$ / R 2012/12/14	7.95	C	Foreign Exchange Future	0.81964	0.86929	6.05813	0.00000	0.0000	0
25/06/2012	\$ / R 2012/12/14	7.95	P	Foreign Exchange Future	0.14334	0.12049	15.93833	0.00000	0.0000	15,000
25/06/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.73060	8.80400	0.84072	8.83250	8.7575	19,337
25/06/2012	\$ / R 2013/03/18	10.20	C	Foreign Exchange Future	0.25133	0.26237	4.39554	0.00000	0.0000	500
25/06/2012	\$ / R 2013/03/18	10.20	P	Foreign Exchange Future	1.72073	1.65837	3.62363	0.00000	0.0000	0
25/06/2012	\$ / R 2013/03/18	10.55	C	Foreign Exchange Future	0.00000	0.22190	100.00000	0.00000	0.0000	250
25/06/2012	\$ / R 2013/03/18	10.55	P	Foreign Exchange Future	0.00000	1.96790	100.00000	0.00000	0.0000	0
25/06/2012	\$ / R 2013/03/18	10.85	C	Foreign Exchange Future	0.00000	0.19313	100.00000	0.00000	0.0000	250
25/06/2012	\$ / R 2013/03/18	10.85	P	Foreign Exchange Future	0.00000	2.23913	100.00000	0.00000	0.0000	0
25/06/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.87891	0.92503	5.24740	0.00000	0.0000	0
25/06/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.24831	0.22103	10.98634	0.00000	0.0000	180
25/06/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.46221	0.48477	4.87989	0.00000	0.0000	180
25/06/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	0.83161	0.78077	6.11399	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
25/06/2012	\$ / R 2013/03/18	9.55	C	Foreign Exchange Future	0.35518	0.37173	4.66151	0.00000	0.0000	500
25/06/2012	\$ / R 2013/03/18	9.55	P	Foreign Exchange Future	1.17458	1.11773	4.83948	0.00000	0.0000	0
25/06/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.94109	0.99024	5.22295	0.00000	0.0000	0
25/06/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.21049	0.18624	11.51971	0.00000	0.0000	1,500
25/06/2012	\$ / R 2013/06/14			Foreign Exchange Future	8.82680	8.90140	0.84515	0.00000	0.0000	1,350
25/06/2012	\$ / R 2013/06/14	8.75	C	Foreign Exchange Future	0.70906	0.73988	4.34633	0.00000	0.0000	0
25/06/2012	\$ / R 2013/06/14	8.75	P	Foreign Exchange Future	0.63226	0.58848	6.92467	0.00000	0.0000	0
25/06/2012	\$ / R 2013/06/14	8.76	C	Foreign Exchange Future	0.70543	0.73608	4.34410	0.00000	0.0000	0
25/06/2012	\$ / R 2013/06/14	8.76	P	Foreign Exchange Future	0.63863	0.59468	6.88275	0.00000	0.0000	0
25/06/2012	\$ / R 2013/06/14	8.74	C	Foreign Exchange Future	0.71271	0.74370	4.34858	0.00000	0.0000	0
25/06/2012	\$ / R 2013/06/14	8.74	P	Foreign Exchange Future	0.62591	0.58230	6.96699	0.00000	0.0000	0
25/06/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.91670	8.99250	0.85009	0.00000	0.0000	542
25/06/2012	\$ / R 2013/12/13	8.00	C	Foreign Exchange Future	1.26337	1.31728	4.26752	0.00000	0.0000	0
25/06/2012	\$ / R 2013/12/13	8.00	P	Foreign Exchange Future	0.34667	0.32478	6.31315	0.00000	0.0000	0
25/06/2012	\$ / R 2013/12/13	9.00	C	Foreign Exchange Future	0.82812	0.85991	3.83870	0.00000	0.0000	0
25/06/2012	\$ / R 2013/12/13	9.00	P	Foreign Exchange Future	0.91142	0.86741	4.82882	0.00000	0.0000	0
25/06/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.33340	9.40980	0.81857	0.00000	0.0000	0
25/06/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.80385	1.84979	2.54685	0.00000	0.0000	200
25/06/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.47045	0.43999	6.47435	0.00000	0.0000	0
25/06/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.74870	10.81940	0.65775	0.00000	0.0000	0
25/06/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	8.52530	8.59590	0.82812	0.00000	0.0000	865
25/06/2012	\$ / R MAXI 2012/09/17	8.49	C	Foreign Exchange Future	0.32966	0.35793	8.57707	0.00000	0.0000	0
25/06/2012	\$ / R MAXI 2012/09/17	8.49	P	Foreign Exchange Future	0.29436	0.25203	14.37895	0.00000	0.0000	0
25/06/2012	\$ / R MAXI 2012/09/17	8.60	C	Foreign Exchange Future	0.00000	0.30937	100.00000	0.00000	0.0000	60
25/06/2012	\$ / R MAXI 2012/09/17	8.60	P	Foreign Exchange Future	0.00000	0.31347	100.00000	0.00000	0.0000	0
25/06/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	8.62630	8.69880	0.84045	0.00000	0.0000	18
25/06/2012	\$ / R MAXI 2012/12/14	8.59	C	Foreign Exchange Future	0.47538	0.50262	5.73014	0.00000	0.0000	0
25/06/2012	\$ / R MAXI 2012/12/14	8.59	P	Foreign Exchange Future	0.43908	0.39382	10.30784	0.00000	0.0000	0
25/06/2012	\$ / R MAXI 2013/03/18			Foreign Exchange Future	8.73060	8.80400	0.84072	0.00000	0.0000	5
25/06/2012	\$ / R MAXI 2013/03/18	8.69	C	Foreign Exchange Future	0.04060	0.11400	180.78818	0.00000	0.0000	0
25/06/2012	\$ / R MAXI 2013/03/18	8.69	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2012	\$ / R MAXI 2013/06/14			Foreign Exchange Future	8.82680	8.90140	0.84515	0.00000	0.0000	0
25/06/2012	\$ / R MAXI 2013/06/14	8.76	C	Foreign Exchange Future	0.70543	0.73608	4.34409	0.00000	0.0000	0
25/06/2012	\$ / R MAXI 2013/06/14	8.76	P	Foreign Exchange Future	0.63863	0.59468	6.88276	0.00000	0.0000	0
25/06/2012	\$ / R MAXI 2013/06/14	8.74	C	Foreign Exchange Future	0.71271	0.74370	4.34858	0.00000	0.0000	0
25/06/2012	\$ / R MAXI 2013/06/14	8.74	P	Foreign Exchange Future	0.62591	0.58230	6.96699	0.00000	0.0000	0
25/06/2012	\$ / R MAXI 2013/06/14	8.75	C	Foreign Exchange Future	0.70906	0.73988	4.34634	0.00000	0.0000	0
25/06/2012	\$ / R MAXI 2013/06/14	8.75	P	Foreign Exchange Future	0.63226	0.58848	6.92466	0.00000	0.0000	0
25/06/2012	£ / R 2012/09/17			Foreign Exchange Future	13.26640	13.37270	0.80127	13.31250	13.3000	57,002
25/06/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.93239	2.03686	5.40637	0.00000	0.0000	0
25/06/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.01599	0.01416	11.43281	0.00000	0.0000	6,000
25/06/2012	£ / R 2012/09/17	12.15	C	Foreign Exchange Future	1.16594	1.26545	8.53509	0.00000	0.0000	0
25/06/2012	£ / R 2012/09/17	12.15	P	Foreign Exchange Future	0.04954	0.04275	13.69774	0.00000	0.0000	38,400
25/06/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.32548	0.35739	9.80334	0.00000	0.0000	24,000
25/06/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	0.50908	0.43469	14.61290	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
25/06/2012	£ / R 2012/09/17	13.85	C	Foreign Exchange Future	0.21669	0.23274	7.40606	0.00000	0.0000	14,400
25/06/2012	£ / R 2012/09/17	13.85	P	Foreign Exchange Future	0.80029	0.71004	11.27735	0.00000	0.0000	0
25/06/2012	£ / R 2012/12/14			Foreign Exchange Future	13.41940	13.53000	0.82418	0.00000	0.0000	1,780
25/06/2012	£ / R 2012/12/14	13.70	C	Foreign Exchange Future	0.51197	0.54707	6.85485	0.00000	0.0000	100
25/06/2012	£ / R 2012/12/14	13.70	P	Foreign Exchange Future	0.79257	0.71707	9.52656	0.00000	0.0000	0
25/06/2012	£ / R 2012/12/14	14.20	C	Foreign Exchange Future	0.37689	0.40073	6.32562	0.00000	0.0000	100
25/06/2012	£ / R 2012/12/14	14.20	P	Foreign Exchange Future	1.15749	1.07073	7.49546	0.00000	0.0000	0
25/06/2012	£ / R 2012/12/14	13.37	C	Foreign Exchange Future	0.63123	0.67605	7.09933	0.00000	0.0000	0
25/06/2012	£ / R 2012/12/14	13.37	P	Foreign Exchange Future	0.58183	0.51605	11.30677	0.00000	0.0000	0
25/06/2012	£ / R 2012/12/14	13.55	C	Foreign Exchange Future	0.56281	0.60202	6.96707	0.00000	0.0000	0
25/06/2012	£ / R 2012/12/14	13.55	P	Foreign Exchange Future	0.69341	0.62202	10.29535	0.00000	0.0000	100
25/06/2012	£ / R 2013/03/18			Foreign Exchange Future	13.57700	13.69040	0.83524	0.00000	0.0000	1,905
25/06/2012	£ / R 2013/03/18	13.53	C	Foreign Exchange Future	1.17490	1.22959	4.65480	0.00000	0.0000	0
25/06/2012	£ / R 2013/03/18	13.53	P	Foreign Exchange Future	1.12790	1.06919	5.20531	0.00000	0.0000	0
25/06/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.10600	0.10810	1.98113	0.10730	0.1073	3,433
25/06/2012	¥ / R 2012/09/17	0.11	C	Foreign Exchange Future	0.00318	0.00380	19.47393	0.00000	0.0000	0
25/06/2012	¥ / R 2012/09/17	0.11	P	Foreign Exchange Future	0.00718	0.00570	20.63031	0.00000	0.0000	0
25/06/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.10740	0.10950	1.95531	0.00000	0.0000	0
25/06/2012	¥ / R 2012/12/14	0.11	C	Foreign Exchange Future	0.00551	0.00630	14.17739	0.00000	0.0000	0
25/06/2012	¥ / R 2012/12/14	0.11	P	Foreign Exchange Future	0.00811	0.00680	16.24681	0.00000	0.0000	0
25/06/2012	€ / R 2012/09/17			Foreign Exchange Future	10.69850	10.74250	0.41127	0.00000	0.0000	27,373
25/06/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.26016	1.30203	3.32262	0.00000	0.0000	0
25/06/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.01166	0.00953	18.27151	0.00000	0.0000	10,200
25/06/2012	€ / R 2012/09/17	9.75	C	Foreign Exchange Future	0.97245	1.01058	3.92058	0.00000	0.0000	0
25/06/2012	€ / R 2012/09/17	9.75	P	Foreign Exchange Future	0.02395	0.01808	24.52345	0.00000	0.0000	1,625
25/06/2012	€ / R 2012/09/17	9.90	C	Foreign Exchange Future	0.83768	0.87372	4.30189	0.00000	0.0000	0
25/06/2012	€ / R 2012/09/17	9.90	P	Foreign Exchange Future	0.03918	0.03122	20.32499	0.00000	0.0000	33,360
25/06/2012	€ / R 2012/09/17	10.20	C	Foreign Exchange Future	0.59277	0.62201	4.93216	0.00000	0.0000	0
25/06/2012	€ / R 2012/09/17	10.20	P	Foreign Exchange Future	0.09427	0.07951	15.66001	0.00000	0.0000	1,500
25/06/2012	€ / R 2012/09/17	11.20	C	Foreign Exchange Future	0.16051	0.16997	5.88956	0.00000	0.0000	21,300
25/06/2012	€ / R 2012/09/17	11.20	P	Foreign Exchange Future	0.66201	0.62747	5.21838	0.00000	0.0000	0
25/06/2012	€ / R 2012/09/17	11.25	C	Foreign Exchange Future	0.15092	0.15984	5.91482	0.00000	0.0000	15,360
25/06/2012	€ / R 2012/09/17	11.25	P	Foreign Exchange Future	0.70242	0.66734	4.99325	0.00000	0.0000	0
25/06/2012	€ / R 2012/12/14			Foreign Exchange Future	10.83640	10.88320	0.43188	0.00000	0.0000	52,680
25/06/2012	€ / R 2012/12/14	11.10	C	Foreign Exchange Future	0.38229	0.39348	2.92522	0.00000	0.0000	750
25/06/2012	€ / R 2012/12/14	11.10	P	Foreign Exchange Future	0.64589	0.61028	5.51440	0.00000	0.0000	0
25/06/2012	€ / R 2012/12/14	11.50	C	Foreign Exchange Future	0.28090	0.28715	2.22554	0.00000	0.0000	100
25/06/2012	€ / R 2012/12/14	11.50	P	Foreign Exchange Future	0.94450	0.90395	4.29313	0.00000	0.0000	0
25/06/2012	€ / R 2012/12/14	10.82	C	Foreign Exchange Future	0.47948	0.49546	3.33289	0.00000	0.0000	0
25/06/2012	€ / R 2012/12/14	10.82	P	Foreign Exchange Future	0.46308	0.43226	6.65541	0.00000	0.0000	0
25/06/2012	€ / R 2012/12/14	10.95	C	Foreign Exchange Future	0.43115	0.44474	3.15283	0.00000	0.0000	0
25/06/2012	€ / R 2012/12/14	10.95	P	Foreign Exchange Future	0.54475	0.51154	6.09576	0.00000	0.0000	100
25/06/2012	€ / R 2012/12/14	11.00	C	Foreign Exchange Future	0.41411	0.42687	3.08039	0.00000	0.0000	100
25/06/2012	€ / R 2012/12/14	11.00	P	Foreign Exchange Future	0.57771	0.54367	5.89284	0.00000	0.0000	0
25/06/2012	€ / R 2012/12/14	10.30	C	Foreign Exchange Future	0.73922	0.76719	3.78292	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
25/06/2012	€ / R 2012/12/14	10.30	P	Foreign Exchange Future	0.20282	0.18399	9.28680	0.00000	0.0000	375
25/06/2012	€ / R 2012/12/14	10.40	C	Foreign Exchange Future	0.68071	0.70625	3.75192	0.00000	0.0000	0
25/06/2012	€ / R 2012/12/14	10.40	P	Foreign Exchange Future	0.24431	0.22305	8.70215	0.00000	0.0000	750
25/06/2012	€ / R 2013/03/18			Foreign Exchange Future	10.98220	11.02990	0.43434	0.00000	0.0000	75
25/06/2012	€ / R 2013/03/18	10.97	C	Foreign Exchange Future	0.60327	0.61822	2.47846	0.00000	0.0000	0
25/06/2012	€ / R 2013/03/18	10.97	P	Foreign Exchange Future	0.59107	0.55832	5.54049	0.00000	0.0000	0
25/06/2012	€ / R 2013/12/13			Foreign Exchange Future	11.26340	11.31370	0.44658	0.00000	0.0000	435
25/06/2012	€ / R 2013/12/13	11.20	C	Foreign Exchange Future	0.90301	0.92221	2.12610	0.00000	0.0000	0
25/06/2012	€ / R 2013/12/13	11.20	P	Foreign Exchange Future	0.83961	0.80851	3.70426	0.00000	0.0000	0
25/06/2012	ANY DAY EXPIRY DAAH 201			Any day expiry	8.42600	8.49540	0.82364	0.00000	0.0000	2,360
25/06/2012	ANY DAY EXPIRY DAAH 201	7.40	C	Any day expiry	1.02600	1.09500	6.72515	0.00000	0.0000	0
25/06/2012	ANY DAY EXPIRY DAAH 201	7.40	P	Any day expiry	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2012	ANY DAY EXPIRY DAAH 201	8.25	C	Any day expiry	0.20100	0.25100	24.87562	0.00000	0.0000	0
25/06/2012	ANY DAY EXPIRY DAAH 201	8.25	P	Any day expiry	0.02500	0.00600	76.00000	0.00000	0.0000	0
25/06/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.50010	8.51860	0.21764	8.50200	8.4905	5,993
25/06/2012	AU\$ / R 2012/09/17	8.42	C	Foreign Exchange Future	0.28869	0.29493	2.16152	0.00000	0.0000	0
25/06/2012	AU\$ / R 2012/09/17	8.42	P	Foreign Exchange Future	0.20859	0.19633	5.87769	0.00000	0.0000	0
25/06/2012	AU\$ / R 2012/12/14			Foreign Exchange Future	8.54140	8.56070	0.22596	8.56900	8.5690	11,926
25/06/2012	AU\$ / R 2012/12/14	8.46	C	Foreign Exchange Future	0.39882	0.40691	2.02664	0.00000	0.0000	0
25/06/2012	AU\$ / R 2012/12/14	8.46	P	Foreign Exchange Future	0.31742	0.30621	3.53386	0.00000	0.0000	0
25/06/2012	AU\$ / R 2013/03/18			Foreign Exchange Future	8.58470	8.60480	0.23414	0.00000	0.0000	3,790
25/06/2012	AU\$ / R 2013/03/18	8.51	C	Foreign Exchange Future	0.48479	0.49421	1.94330	0.00000	0.0000	0
25/06/2012	AU\$ / R 2013/03/18	8.51	P	Foreign Exchange Future	0.41009	0.39941	2.60410	0.00000	0.0000	0
25/06/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.77400	9.79650	0.23020	0.00000	0.0000	0
25/06/2012	CAD/ R 2012/09/17			Foreign Exchange Future	8.28660	8.32740	0.49236	0.00000	0.0000	4
25/06/2012	CAD/ R 2012/09/17	8.27	C	Foreign Exchange Future	0.22334	0.24167	8.21064	0.00000	0.0000	0
25/06/2012	CAD/ R 2012/09/17	8.27	P	Foreign Exchange Future	0.20674	0.18427	10.86531	0.00000	0.0000	0
25/06/2012	CAD/ R 2012/12/14			Foreign Exchange Future	8.36950	8.41330	0.52333	0.00000	0.0000	0
25/06/2012	CAD/ R 2012/12/14	8.35	C	Foreign Exchange Future	0.33448	0.35151	5.09081	0.00000	0.0000	0
25/06/2012	CAD/ R 2012/12/14	8.35	P	Foreign Exchange Future	0.31498	0.28821	8.49963	0.00000	0.0000	0
25/06/2012	CF CANDO CABE 2012/09/17			Can-Do Future	0.11110	0.00000	100.00000	0.00000	0.0000	11,120
25/06/2012	CF CANDO CABF 2012/09/17			Can-Do Future	0.06280	0.00000	100.00000	0.00000	0.0000	7,100
25/06/2012	CF CANDO CABG 2012/09/17			Can-Do Future	0.12020	0.00000	100.00000	0.00000	0.0000	14,700
25/06/2012	CF CANDO CABH 2012/09/17			Can-Do Future	0.03570	0.00000	100.00000	0.00000	0.0000	8,000
25/06/2012	CF CANDO CABI 2012/09/17			Can-Do Future	0.14980	0.00000	100.00000	0.00000	0.0000	12,800
25/06/2012	CF CANDO CABJ 2012/09/17			Can-Do Future	0.08320	0.00000	100.00000	0.00000	0.0000	4,800
25/06/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.91610	8.95270	0.41049	0.00000	0.0000	15,410
25/06/2012	CHF / R 2012/09/17	8.91	C	Foreign Exchange Future	0.27310	0.28854	5.65435	0.00000	0.0000	0
25/06/2012	CHF / R 2012/09/17	8.91	P	Foreign Exchange Future	0.26700	0.24584	7.92436	0.00000	0.0000	0
25/06/2012	CHF / R 2012/12/14			Foreign Exchange Future	9.04430	9.08360	0.43453	0.00000	0.0000	0
25/06/2012	CHF / R 2012/12/14	9.04	C	Foreign Exchange Future	0.43901	0.45416	3.44966	0.00000	0.0000	0
25/06/2012	CHF / R 2012/12/14	9.04	P	Foreign Exchange Future	0.43471	0.41056	5.55670	0.00000	0.0000	0
25/06/2012	DAUS 2012/06/29			Any day expiry	8.42720	8.49650	0.82234	0.00000	0.0000	0
25/06/2012	DAUS 2012/06/29	7.40	C	Any day expiry	1.02700	1.09700	6.81597	0.00000	0.0000	0
25/06/2012	DAUS 2012/06/29	7.40	P	Any day expiry	0.00000	0.00100	100.00000	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
25/06/2012	DAUS 2012/06/29	7.72	C	Any day expiry	0.70800	0.77700	9.74576	0.00000	0.0000	0
25/06/2012	DAUS 2012/06/29	7.72	P	Any day expiry	0.00100	0.00100	0.00000	0.00000	0.0000	5,480
25/06/2012	DAUS 2012/06/29	8.25	C	Any day expiry	0.20200	0.25600	26.73267	0.00000	0.0000	0
25/06/2012	DAUS 2012/06/29	8.25	P	Any day expiry	0.02500	0.01000	60.00000	0.00000	0.0000	0
25/06/2012	DAUS 2012/06/29	8.51	C	Any day expiry	0.05400	0.06400	18.51852	0.00000	0.0000	5,480
25/06/2012	DAUS 2012/06/29	8.51	P	Any day expiry	0.13700	0.07800	43.06569	0.00000	0.0000	0
25/06/2012	DAUS 2012/07/31			Any day expiry	8.46740	8.53750	0.82788	0.00000	0.0000	0
25/06/2012	DAUS 2012/07/31	8.25	C	Any day expiry	0.32100	0.36000	12.14953	0.00000	0.0000	0
25/06/2012	DAUS 2012/07/31	8.25	P	Any day expiry	0.10400	0.07300	29.80769	0.00000	0.0000	0
25/06/2012	DAUS 2012/07/31	8.51	C	Any day expiry	0.18900	0.21000	11.11111	0.00000	0.0000	4,800
25/06/2012	DAUS 2012/07/31	8.51	P	Any day expiry	0.23200	0.18300	21.12069	0.00000	0.0000	0
25/06/2012	DAUS 2012/07/31	7.40	C	Any day expiry	1.07000	1.13900	6.44860	0.00000	0.0000	0
25/06/2012	DAUS 2012/07/31	7.40	P	Any day expiry	0.00300	0.00200	33.33333	0.00000	0.0000	0
25/06/2012	DAUS 2012/07/31	7.72	C	Any day expiry	0.75700	0.82200	8.58653	0.00000	0.0000	0
25/06/2012	DAUS 2012/07/31	7.72	P	Any day expiry	0.01000	0.00500	50.00000	0.00000	0.0000	4,800
25/06/2012	DAUS 2012/08/31			Any day expiry	8.50510	8.57560	0.82891	0.00000	0.0000	0
25/06/2012	DAUS 2012/08/31	7.72	C	Any day expiry	0.81100	0.87400	7.76819	0.00000	0.0000	0
25/06/2012	DAUS 2012/08/31	7.72	P	Any day expiry	0.02600	0.01800	30.76923	0.00000	0.0000	6,170
25/06/2012	DAUS 2012/08/31	8.25	C	Any day expiry	0.40700	0.44800	10.07371	0.00000	0.0000	0
25/06/2012	DAUS 2012/08/31	8.25	P	Any day expiry	0.15200	0.12200	19.73684	0.00000	0.0000	0
25/06/2012	DAUS 2012/08/31	8.51	C	Any day expiry	0.27800	0.30500	9.71223	0.00000	0.0000	6,170
25/06/2012	DAUS 2012/08/31	8.51	P	Any day expiry	0.28300	0.23900	15.54770	0.00000	0.0000	0
25/06/2012	DAUS 2012/08/31	7.40	C	Any day expiry	1.11500	1.18300	6.09865	0.00000	0.0000	0
25/06/2012	DAUS 2012/08/31	7.40	P	Any day expiry	0.01000	0.00700	30.00000	0.00000	0.0000	0
25/06/2012	DAUS 2012/09/28			Any day expiry	8.53820	8.60890	0.82804	0.00000	0.0000	0
25/06/2012	DAUS 2012/09/28	8.51	C	Any day expiry	0.34900	0.37600	7.73639	0.00000	0.0000	7,540
25/06/2012	DAUS 2012/09/28	8.51	P	Any day expiry	0.32100	0.27700	13.70717	0.00000	0.0000	0
25/06/2012	DAUS 2012/09/28	7.40	C	Any day expiry	1.15800	1.22400	5.69948	0.00000	0.0000	0
25/06/2012	DAUS 2012/09/28	7.40	P	Any day expiry	0.02000	0.01500	25.00000	0.00000	0.0000	0
25/06/2012	DAUS 2012/09/28	7.72	C	Any day expiry	0.86100	0.92300	7.20093	0.00000	0.0000	0
25/06/2012	DAUS 2012/09/28	7.72	P	Any day expiry	0.04300	0.03400	20.93023	0.00000	0.0000	7,540
25/06/2012	DAUS 2012/09/28	8.25	C	Any day expiry	0.47600	0.51400	7.98319	0.00000	0.0000	0
25/06/2012	DAUS 2012/09/28	8.25	P	Any day expiry	0.18800	0.15500	17.55319	0.00000	0.0000	0
25/06/2012	DAUS 2012/10/31			Any day expiry	8.57600	8.64740	0.83256	0.00000	0.0000	0
25/06/2012	DAUS 2012/10/31	8.25	C	Any day expiry	0.54600	0.58400	6.95971	0.00000	0.0000	0
25/06/2012	DAUS 2012/10/31	8.25	P	Any day expiry	0.22000	0.18700	15.00000	0.00000	0.0000	0
25/06/2012	DAUS 2012/10/31	8.51	C	Any day expiry	0.42100	0.44900	6.65083	0.00000	0.0000	8,220
25/06/2012	DAUS 2012/10/31	8.51	P	Any day expiry	0.35500	0.31200	12.11268	0.00000	0.0000	0
25/06/2012	DAUS 2012/10/31	7.40	C	Any day expiry	1.20600	1.27200	5.47264	0.00000	0.0000	0
25/06/2012	DAUS 2012/10/31	7.40	P	Any day expiry	0.03000	0.02500	16.66667	0.00000	0.0000	0
25/06/2012	DAUS 2012/10/31	7.72	C	Any day expiry	0.91900	0.98000	6.63765	0.00000	0.0000	0
25/06/2012	DAUS 2012/10/31	7.72	P	Any day expiry	0.06300	0.05300	15.87302	0.00000	0.0000	8,220
25/06/2012	DAUS 2012/11/30			Any day expiry	8.61030	8.68240	0.83737	0.00000	0.0000	0
25/06/2012	DAUS 2012/11/30	8.51	C	Any day expiry	0.48100	0.51100	6.23701	0.00000	0.0000	8,440
25/06/2012	DAUS 2012/11/30	8.51	P	Any day expiry	0.38100	0.33900	11.02362	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
25/06/2012	DAUS 2012/11/30	7.72	C	Any day expiry	0.97000	1.02900	6.08247	0.00000	0.0000	0
25/06/2012	DAUS 2012/11/30	7.72	P	Any day expiry	0.08000	0.06700	16.25000	0.00000	0.0000	8,440
25/06/2012	DAUS 2012/12/27			Any day expiry	8.64120	8.71390	0.84132	0.00000	0.0000	0
25/06/2012	DAUS 2012/12/27	7.72	C	Any day expiry	1.01500	1.07400	5.81281	0.00000	0.0000	0
25/06/2012	DAUS 2012/12/27	7.72	P	Any day expiry	0.09400	0.08000	14.89362	0.00000	0.0000	7,530
25/06/2012	DAUS 2012/12/27	8.51	C	Any day expiry	0.53100	0.56100	5.64972	0.00000	0.0000	7,530
25/06/2012	DAUS 2012/12/27	8.51	P	Any day expiry	0.40000	0.35700	10.75000	0.00000	0.0000	0
25/06/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.69660	6.72400	0.40916	0.00000	0.0000	0
25/06/2012	NZ\$ / R 2012/09/17	6.59	C	Foreign Exchange Future	0.22406	0.23652	5.56082	0.00000	0.0000	0
25/06/2012	NZ\$ / R 2012/09/17	6.59	P	Foreign Exchange Future	0.11746	0.10252	12.71950	0.00000	0.0000	0
25/06/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.75060	6.77870	0.41626	0.00000	0.0000	0
25/06/2012	NZ\$ / R 2012/12/14	6.63	C	Foreign Exchange Future	0.33639	0.35172	4.55654	0.00000	0.0000	0
25/06/2012	NZ\$ / R 2012/12/14	6.63	P	Foreign Exchange Future	0.21579	0.20302	5.91878	0.00000	0.0000	0
25/06/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.33690	1.34750	0.79288	0.00000	0.0000	0
25/06/2012	YUAN/R 2012/09/17	1.33	C	Foreign Exchange Future	0.05170	0.05554	7.43001	0.00000	0.0000	0
25/06/2012	YUAN/R 2012/09/17	1.33	P	Foreign Exchange Future	0.04480	0.03804	15.08651	0.00000	0.0000	0
25/06/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.35130	1.36210	0.79923	0.00000	0.0000	0
25/06/2012	YUAN/R 2012/12/14	1.34	C	Foreign Exchange Future	0.07622	0.08069	5.85250	0.00000	0.0000	0
25/06/2012	YUAN/R 2012/12/14	1.34	P	Foreign Exchange Future	0.06492	0.05859	9.76367	0.00000	0.0000	0

**Future Open Interest**

**620,394**

**Option Open Interest**

**572,771**

**Total**

**1,193,165**