



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Future & Options High/Low

High/Low from 26/06/2012 to 26/06/2012

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
26/06/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.59590	8.58000	0.18497	8.58780	8.5412	302,155
26/06/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.45252	1.43631	1.11658	0.00000	0.0000	16,000
26/06/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.00662	0.00631	4.80956	0.00000	0.0000	9,200
26/06/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.30556	1.28928	1.24686	0.00000	0.0000	37,000
26/06/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.00966	0.00928	3.91757	0.00000	0.0000	0
26/06/2012	\$ / R 2012/09/17	7.40	C	Foreign Exchange Future	1.20830	1.19199	1.35013	0.00000	0.0000	0
26/06/2012	\$ / R 2012/09/17	7.40	P	Foreign Exchange Future	0.01240	0.01199	3.33538	0.00000	0.0000	8,000
26/06/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.16555	0.15390	7.03593	0.00000	0.0000	24,360
26/06/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	0.66965	0.67390	0.63496	0.00000	0.0000	0
26/06/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.14722	0.13633	7.39650	0.00000	0.0000	5,500
26/06/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	0.75132	0.75633	0.66692	0.00000	0.0000	0
26/06/2012	\$ / R 2012/09/17	9.30	C	Foreign Exchange Future	0.13131	0.12115	7.74189	0.00000	0.0000	250
26/06/2012	\$ / R 2012/09/17	9.30	P	Foreign Exchange Future	0.83541	0.84115	0.68637	0.00000	0.0000	0
26/06/2012	\$ / R 2012/09/17	8.75	C	Foreign Exchange Future	0.25542	0.24111	5.60163	0.00000	0.0000	25,100
26/06/2012	\$ / R 2012/09/17	8.75	P	Foreign Exchange Future	0.40952	0.41111	0.38882	0.00000	0.0000	0
26/06/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.23974	0.22580	5.81339	0.00000	0.0000	250
26/06/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.44384	0.44580	0.44233	0.00000	0.0000	1,500
26/06/2012	\$ / R 2012/09/17	9.00	C	Foreign Exchange Future	0.18681	0.17439	6.64663	0.00000	0.0000	8,500
26/06/2012	\$ / R 2012/09/17	9.00	P	Foreign Exchange Future	0.59091	0.59439	0.58953	0.00000	0.0000	0
26/06/2012	\$ / R 2012/09/17	8.50	C	Foreign Exchange Future	0.35324	0.33738	4.48952	0.00000	0.0000	2,000
26/06/2012	\$ / R 2012/09/17	8.50	P	Foreign Exchange Future	0.25734	0.25738	0.01597	0.00000	0.0000	0
26/06/2012	\$ / R 2012/09/17	8.55	C	Foreign Exchange Future	0.00000	0.31501	100.00000	0.00000	0.0000	3,000
26/06/2012	\$ / R 2012/09/17	8.55	P	Foreign Exchange Future	0.00000	0.28501	100.00000	0.00000	0.0000	0
26/06/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.30937	0.29400	4.96660	0.00000	0.0000	2,000
26/06/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.31347	0.31400	0.17067	0.00000	0.0000	4,000
26/06/2012	\$ / R 2012/09/17	8.20	C	Foreign Exchange Future	0.51941	0.50266	3.22513	0.00000	0.0000	0
26/06/2012	\$ / R 2012/09/17	8.20	P	Foreign Exchange Future	0.12351	0.12266	0.68951	0.00000	0.0000	200
26/06/2012	\$ / R 2012/09/17	8.25	C	Foreign Exchange Future	0.48794	0.47127	3.41654	0.00000	0.0000	0
26/06/2012	\$ / R 2012/09/17	8.25	P	Foreign Exchange Future	0.14204	0.14127	0.54253	0.00000	0.0000	8,000
26/06/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.40268	0.38642	4.03827	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
26/06/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.20678	0.20642	0.17477	0.00000	0.0000	0
26/06/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.74607	0.72954	2.21552	0.00000	0.0000	0
26/06/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.05017	0.04954	1.25443	0.00000	0.0000	20,360
26/06/2012	\$ / R 2012/09/17	8.00	C	Foreign Exchange Future	0.66504	0.64837	2.50636	0.00000	0.0000	0
26/06/2012	\$ / R 2012/09/17	8.00	P	Foreign Exchange Future	0.06914	0.06837	1.11121	0.00000	0.0000	6,625
26/06/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.58870	0.57192	2.84935	0.00000	0.0000	0
26/06/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.09280	0.09192	0.94193	0.00000	0.0000	2,000
26/06/2012	\$ / R 2012/09/17	7.50	C	Foreign Exchange Future	1.11180	1.09546	1.46963	0.00000	0.0000	0
26/06/2012	\$ / R 2012/09/17	7.50	P	Foreign Exchange Future	0.01590	0.01546	2.76350	0.00000	0.0000	246
26/06/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.92191	0.90558	1.77144	0.00000	0.0000	0
26/06/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.02601	0.02558	1.65730	0.00000	0.0000	2,500
26/06/2012	\$ / R 2012/09/17	7.75	C	Foreign Exchange Future	0.87528	0.85897	1.86322	0.00000	0.0000	0
26/06/2012	\$ / R 2012/09/17	7.75	P	Foreign Exchange Future	0.02938	0.02897	1.39012	0.00000	0.0000	44,100
26/06/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.69880	8.68330	0.17819	8.66550	8.6655	52,665
26/06/2012	\$ / R 2012/12/14	10.40	C	Foreign Exchange Future	0.13543	0.12600	6.96299	0.00000	0.0000	0
26/06/2012	\$ / R 2012/12/14	10.40	P	Foreign Exchange Future	1.83663	1.84270	0.33050	0.00000	0.0000	0
26/06/2012	\$ / R 2012/12/14	11.10	C	Foreign Exchange Future	0.09142	0.08421	7.88675	0.00000	0.0000	0
26/06/2012	\$ / R 2012/12/14	11.10	P	Foreign Exchange Future	2.49262	2.50091	0.33259	0.00000	0.0000	0
26/06/2012	\$ / R 2012/12/14	9.00	C	Foreign Exchange Future	0.35949	0.34368	4.39909	0.00000	0.0000	25,000
26/06/2012	\$ / R 2012/12/14	9.00	P	Foreign Exchange Future	0.66069	0.66038	0.04759	0.00000	0.0000	0
26/06/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.33214	0.31680	4.61892	0.00000	0.0000	540
26/06/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	0.73334	0.73350	0.02165	0.00000	0.0000	0
26/06/2012	\$ / R 2012/12/14	9.50	C	Foreign Exchange Future	0.24580	0.23244	5.43606	0.00000	0.0000	300
26/06/2012	\$ / R 2012/12/14	9.50	P	Foreign Exchange Future	1.04700	1.04914	0.20421	0.00000	0.0000	0
26/06/2012	\$ / R 2012/12/14	8.30	C	Foreign Exchange Future	0.64046	0.62315	2.70346	0.00000	0.0000	0
26/06/2012	\$ / R 2012/12/14	8.30	P	Foreign Exchange Future	0.24166	0.23985	0.75089	0.00000	0.0000	6,000
26/06/2012	\$ / R 2012/12/14	8.60	C	Foreign Exchange Future	0.49849	0.48126	3.45587	0.00000	0.0000	6,000
26/06/2012	\$ / R 2012/12/14	8.60	P	Foreign Exchange Future	0.39969	0.39796	0.43211	0.00000	0.0000	0
26/06/2012	\$ / R 2012/12/14	8.80	C	Foreign Exchange Future	0.42277	0.40606	3.95166	0.00000	0.0000	0
26/06/2012	\$ / R 2012/12/14	8.80	P	Foreign Exchange Future	0.52397	0.52276	0.23022	0.00000	0.0000	300
26/06/2012	\$ / R 2012/12/14	7.95	C	Foreign Exchange Future	0.86929	0.85217	1.96897	0.00000	0.0000	0
26/06/2012	\$ / R 2012/12/14	7.95	P	Foreign Exchange Future	0.12049	0.11887	1.34126	0.00000	0.0000	15,000
26/06/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.83319	0.81602	2.06107	0.00000	0.0000	300
26/06/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.13439	0.13272	1.24460	0.00000	0.0000	6,040
26/06/2012	\$ / R 2012/12/14	8.05	C	Foreign Exchange Future	0.79809	0.78087	2.15754	0.00000	0.0000	0
26/06/2012	\$ / R 2012/12/14	8.05	P	Foreign Exchange Future	0.14929	0.14757	1.15151	0.00000	0.0000	20,000
26/06/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.80400	8.78840	0.17719	0.00000	0.0000	19,337
26/06/2012	\$ / R 2013/03/18	10.85	C	Foreign Exchange Future	0.19313	0.18446	4.48973	0.00000	0.0000	250
26/06/2012	\$ / R 2013/03/18	10.85	P	Foreign Exchange Future	2.23913	2.24606	0.30946	0.00000	0.0000	0
26/06/2012	\$ / R 2013/03/18	9.55	C	Foreign Exchange Future	0.37173	0.35909	3.40233	0.00000	0.0000	500
26/06/2012	\$ / R 2013/03/18	9.55	P	Foreign Exchange Future	1.11773	1.12069	0.26414	0.00000	0.0000	0
26/06/2012	\$ / R 2013/03/18	10.20	C	Foreign Exchange Future	0.26237	0.25187	4.00282	0.00000	0.0000	500
26/06/2012	\$ / R 2013/03/18	10.20	P	Foreign Exchange Future	1.65837	1.66347	0.30739	0.00000	0.0000	0
26/06/2012	\$ / R 2013/03/18	10.55	C	Foreign Exchange Future	0.22190	0.21238	4.28868	0.00000	0.0000	250
26/06/2012	\$ / R 2013/03/18	10.55	P	Foreign Exchange Future	1.96790	1.97398	0.30914	0.00000	0.0000	0

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26/06/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.99024	0.97414	1.62630	0.00000	0.0000	0
26/06/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.18624	0.18574	0.27078	0.00000	0.0000	1,500
26/06/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.92503	0.90903	1.72989	0.00000	0.0000	0
26/06/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.22103	0.22063	0.18188	0.00000	0.0000	180
26/06/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.48477	0.47047	2.94886	0.00000	0.0000	180
26/06/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	0.78077	0.78207	0.16713	0.00000	0.0000	0
26/06/2012	\$ / R 2013/06/14			Foreign Exchange Future	8.90140	8.88510	0.18312	0.00000	0.0000	1,350
26/06/2012	\$ / R 2013/06/14	8.74	C	Foreign Exchange Future	0.74370	0.72711	2.23073	0.00000	0.0000	0
26/06/2012	\$ / R 2013/06/14	8.74	P	Foreign Exchange Future	0.58230	0.58201	0.04980	0.00000	0.0000	0
26/06/2012	\$ / R 2013/06/14	8.75	C	Foreign Exchange Future	0.73988	0.72328	2.24340	0.00000	0.0000	0
26/06/2012	\$ / R 2013/06/14	8.75	P	Foreign Exchange Future	0.58848	0.58818	0.05071	0.00000	0.0000	0
26/06/2012	\$ / R 2013/06/14	8.76	C	Foreign Exchange Future	0.73608	0.71948	2.25520	0.00000	0.0000	0
26/06/2012	\$ / R 2013/06/14	8.76	P	Foreign Exchange Future	0.59468	0.59438	0.05045	0.00000	0.0000	0
26/06/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.99250	8.97640	0.17904	0.00000	0.0000	542
26/06/2012	\$ / R 2013/12/13	8.00	C	Foreign Exchange Future	1.31728	1.31730	0.00117	0.00000	0.0000	0
26/06/2012	\$ / R 2013/12/13	8.00	P	Foreign Exchange Future	0.32478	0.34090	4.96192	0.00000	0.0000	0
26/06/2012	\$ / R 2013/12/13	9.00	C	Foreign Exchange Future	0.85991	0.86408	0.48463	0.00000	0.0000	0
26/06/2012	\$ / R 2013/12/13	9.00	P	Foreign Exchange Future	0.86741	0.88768	2.33654	0.00000	0.0000	0
26/06/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.40980	9.39310	0.17747	0.00000	0.0000	0
26/06/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.84979	1.86155	0.63557	0.00000	0.0000	200
26/06/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.43999	0.46845	6.46758	0.00000	0.0000	0
26/06/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.81940	10.80490	0.13402	0.00000	0.0000	0
26/06/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	8.59590	8.58000	0.18497	0.00000	0.0000	905
26/06/2012	\$ / R MAXI 2012/09/17	8.49	C	Foreign Exchange Future	0.35793	0.34203	4.44313	0.00000	0.0000	0
26/06/2012	\$ / R MAXI 2012/09/17	8.49	P	Foreign Exchange Future	0.25203	0.25203	0.00131	0.00000	0.0000	0
26/06/2012	\$ / R MAXI 2012/09/17	8.60	C	Foreign Exchange Future	0.30937	0.29400	4.96662	0.00000	0.0000	60
26/06/2012	\$ / R MAXI 2012/09/17	8.60	P	Foreign Exchange Future	0.31347	0.31400	0.17065	0.00000	0.0000	0
26/06/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	8.69880	8.68330	0.17819	0.00000	0.0000	18
26/06/2012	\$ / R MAXI 2012/12/14	8.59	C	Foreign Exchange Future	0.50262	0.48539	3.42910	0.00000	0.0000	0
26/06/2012	\$ / R MAXI 2012/12/14	8.59	P	Foreign Exchange Future	0.39382	0.39209	0.44067	0.00000	0.0000	0
26/06/2012	\$ / R MAXI 2013/03/18			Foreign Exchange Future	8.80400	8.78840	0.17719	0.00000	0.0000	5
26/06/2012	\$ / R MAXI 2013/03/18	8.69	C	Foreign Exchange Future	0.11400	0.09840	13.68421	0.00000	0.0000	0
26/06/2012	\$ / R MAXI 2013/03/18	8.69	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/06/2012	\$ / R MAXI 2013/06/14			Foreign Exchange Future	8.90140	8.88510	0.18312	0.00000	0.0000	0
26/06/2012	\$ / R MAXI 2013/06/14	8.76	C	Foreign Exchange Future	0.73608	0.71948	2.25520	0.00000	0.0000	0
26/06/2012	\$ / R MAXI 2013/06/14	8.76	P	Foreign Exchange Future	0.59468	0.59438	0.05044	0.00000	0.0000	0
26/06/2012	\$ / R MAXI 2013/06/14	8.74	C	Foreign Exchange Future	0.74370	0.72711	2.23072	0.00000	0.0000	0
26/06/2012	\$ / R MAXI 2013/06/14	8.74	P	Foreign Exchange Future	0.58230	0.58201	0.04979	0.00000	0.0000	0
26/06/2012	\$ / R MAXI 2013/06/14	8.75	C	Foreign Exchange Future	0.73988	0.72328	2.24340	0.00000	0.0000	0
26/06/2012	\$ / R MAXI 2013/06/14	8.75	P	Foreign Exchange Future	0.58848	0.58818	0.05071	0.00000	0.0000	0
26/06/2012	£ / R 2012/09/17			Foreign Exchange Future	13.37270	13.38540	0.09497	13.40000	13.3695	56,977
26/06/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	2.03686	2.04861	0.57682	0.00000	0.0000	0
26/06/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.01416	0.01321	6.71596	0.00000	0.0000	6,000
26/06/2012	£ / R 2012/09/17	12.15	C	Foreign Exchange Future	1.26545	1.27491	0.74748	0.00000	0.0000	0
26/06/2012	£ / R 2012/09/17	12.15	P	Foreign Exchange Future	0.04275	0.03951	7.58051	0.00000	0.0000	38,400

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26/06/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.35739	0.36134	1.10361	0.00000	0.0000	24,000
26/06/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	0.43469	0.42594	2.01426	0.00000	0.0000	0
26/06/2012	£ / R 2012/09/17	13.85	C	Foreign Exchange Future	0.23274	0.23511	1.01818	0.00000	0.0000	14,400
26/06/2012	£ / R 2012/09/17	13.85	P	Foreign Exchange Future	0.71004	0.69971	1.45489	0.00000	0.0000	0
26/06/2012	£ / R 2012/12/14			Foreign Exchange Future	13.53000	13.54340	0.09904	0.00000	0.0000	1,780
26/06/2012	£ / R 2012/12/14	13.70	C	Foreign Exchange Future	0.54707	0.55264	1.01773	0.00000	0.0000	100
26/06/2012	£ / R 2012/12/14	13.70	P	Foreign Exchange Future	0.71707	0.70924	1.09227	0.00000	0.0000	0
26/06/2012	£ / R 2012/12/14	14.20	C	Foreign Exchange Future	0.40073	0.40456	0.95413	0.00000	0.0000	100
26/06/2012	£ / R 2012/12/14	14.20	P	Foreign Exchange Future	1.07073	1.06116	0.89439	0.00000	0.0000	0
26/06/2012	£ / R 2012/12/14	13.37	C	Foreign Exchange Future	0.67605	0.68325	1.06510	0.00000	0.0000	0
26/06/2012	£ / R 2012/12/14	13.37	P	Foreign Exchange Future	0.51605	0.50985	1.20132	0.00000	0.0000	0
26/06/2012	£ / R 2012/12/14	13.55	C	Foreign Exchange Future	0.60202	0.60819	1.02542	0.00000	0.0000	0
26/06/2012	£ / R 2012/12/14	13.55	P	Foreign Exchange Future	0.62202	0.61479	1.16183	0.00000	0.0000	100
26/06/2012	£ / R 2013/03/18			Foreign Exchange Future	13.69040	13.70390	0.09861	0.00000	0.0000	1,905
26/06/2012	£ / R 2013/03/18	13.53	C	Foreign Exchange Future	1.22959	1.22489	0.38200	0.00000	0.0000	0
26/06/2012	£ / R 2013/03/18	13.53	P	Foreign Exchange Future	1.06919	1.05099	1.70194	0.00000	0.0000	0
26/06/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.10810	0.10810	0.00000	0.10750	0.1075	3,433
26/06/2012	¥ / R 2012/09/17	0.11	C	Foreign Exchange Future	0.00380	0.00375	1.36427	0.00000	0.0000	0
26/06/2012	¥ / R 2012/09/17	0.11	P	Foreign Exchange Future	0.00570	0.00565	0.90933	0.00000	0.0000	0
26/06/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.10950	0.10960	0.09132	0.00000	0.0000	0
26/06/2012	¥ / R 2012/12/14	0.11	C	Foreign Exchange Future	0.00630	0.00630	0.11864	0.00000	0.0000	0
26/06/2012	¥ / R 2012/12/14	0.11	P	Foreign Exchange Future	0.00680	0.00670	1.36161	0.00000	0.0000	0
26/06/2012	€ / R 2012/09/17			Foreign Exchange Future	10.74250	10.71350	0.26996	0.00000	0.0000	27,373
26/06/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.30203	1.27391	2.15969	0.00000	0.0000	0
26/06/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.00953	0.01041	9.24044	0.00000	0.0000	10,200
26/06/2012	€ / R 2012/09/17	9.75	C	Foreign Exchange Future	1.01058	0.98513	2.51781	0.00000	0.0000	0
26/06/2012	€ / R 2012/09/17	9.75	P	Foreign Exchange Future	0.01808	0.02163	19.66625	0.00000	0.0000	1,625
26/06/2012	€ / R 2012/09/17	9.90	C	Foreign Exchange Future	0.87372	0.84852	2.88396	0.00000	0.0000	0
26/06/2012	€ / R 2012/09/17	9.90	P	Foreign Exchange Future	0.03122	0.03502	12.17964	0.00000	0.0000	33,360
26/06/2012	€ / R 2012/09/17	10.20	C	Foreign Exchange Future	0.62201	0.59784	3.88635	0.00000	0.0000	0
26/06/2012	€ / R 2012/09/17	10.20	P	Foreign Exchange Future	0.07951	0.08434	6.07022	0.00000	0.0000	1,500
26/06/2012	€ / R 2012/09/17	11.20	C	Foreign Exchange Future	0.16997	0.15123	11.02607	0.00000	0.0000	21,300
26/06/2012	€ / R 2012/09/17	11.20	P	Foreign Exchange Future	0.62747	0.63773	1.63502	0.00000	0.0000	0
26/06/2012	€ / R 2012/09/17	11.25	C	Foreign Exchange Future	0.15984	0.14161	11.41056	0.00000	0.0000	15,360
26/06/2012	€ / R 2012/09/17	11.25	P	Foreign Exchange Future	0.66734	0.67811	1.61250	0.00000	0.0000	0
26/06/2012	€ / R 2012/12/14			Foreign Exchange Future	10.88320	10.85340	0.27382	0.00000	0.0000	52,680
26/06/2012	€ / R 2012/12/14	11.00	C	Foreign Exchange Future	0.42687	0.40801	4.41761	0.00000	0.0000	100
26/06/2012	€ / R 2012/12/14	11.00	P	Foreign Exchange Future	0.54367	0.55461	2.01273	0.00000	0.0000	0
26/06/2012	€ / R 2012/12/14	11.10	C	Foreign Exchange Future	0.39348	0.37564	4.53352	0.00000	0.0000	750
26/06/2012	€ / R 2012/12/14	11.10	P	Foreign Exchange Future	0.61028	0.62224	1.96005	0.00000	0.0000	0
26/06/2012	€ / R 2012/12/14	11.50	C	Foreign Exchange Future	0.28715	0.27300	4.92698	0.00000	0.0000	100
26/06/2012	€ / R 2012/12/14	11.50	P	Foreign Exchange Future	0.90395	0.91960	1.73153	0.00000	0.0000	0
26/06/2012	€ / R 2012/12/14	10.40	C	Foreign Exchange Future	0.70625	0.68228	3.39425	0.00000	0.0000	0
26/06/2012	€ / R 2012/12/14	10.40	P	Foreign Exchange Future	0.22305	0.22888	2.61290	0.00000	0.0000	750
26/06/2012	€ / R 2012/12/14	10.82	C	Foreign Exchange Future	0.49546	0.47480	4.17002	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
26/06/2012	€ / R 2012/12/14	10.82	P	Foreign Exchange Future	0.43226	0.44140	2.11435	0.00000	0.0000	0
26/06/2012	€ / R 2012/12/14	10.95	C	Foreign Exchange Future	0.44474	0.42537	4.35661	0.00000	0.0000	0
26/06/2012	€ / R 2012/12/14	10.95	P	Foreign Exchange Future	0.51154	0.52197	2.03782	0.00000	0.0000	100
26/06/2012	€ / R 2012/12/14	9.50	C	Foreign Exchange Future	0.00000	1.39807	100.00000	0.00000	0.0000	0
26/06/2012	€ / R 2012/12/14	9.50	P	Foreign Exchange Future	0.00000	0.04467	100.00000	0.00000	0.0000	5,690
26/06/2012	€ / R 2012/12/14	10.30	C	Foreign Exchange Future	0.76719	0.74247	3.22192	0.00000	0.0000	0
26/06/2012	€ / R 2012/12/14	10.30	P	Foreign Exchange Future	0.18399	0.18907	2.76204	0.00000	0.0000	375
26/06/2012	€ / R 2013/03/18			Foreign Exchange Future	11.02990	10.99910	0.27924	0.00000	0.0000	75
26/06/2012	€ / R 2013/03/18	10.97	C	Foreign Exchange Future	0.61822	0.59846	3.19660	0.00000	0.0000	0
26/06/2012	€ / R 2013/03/18	10.97	P	Foreign Exchange Future	0.55832	0.56936	1.97698	0.00000	0.0000	0
26/06/2012	€ / R 2013/12/13			Foreign Exchange Future	11.31370	11.27980	0.29964	0.00000	0.0000	435
26/06/2012	€ / R 2013/12/13	11.20	C	Foreign Exchange Future	0.92221	0.88767	3.74492	0.00000	0.0000	0
26/06/2012	€ / R 2013/12/13	11.20	P	Foreign Exchange Future	0.80851	0.80787	0.07865	0.00000	0.0000	0
26/06/2012	ANY DAY EXPIRY DAAH 201			Any day expiry	8.49540	8.48090	0.17068	0.00000	0.0000	2,360
26/06/2012	ANY DAY EXPIRY DAAH 201	7.40	C	Any day expiry	1.09500	1.08100	1.27854	0.00000	0.0000	0
26/06/2012	ANY DAY EXPIRY DAAH 201	7.40	P	Any day expiry	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/06/2012	ANY DAY EXPIRY DAAH 201	8.25	C	Any day expiry	0.25100	0.23400	6.77291	0.00000	0.0000	0
26/06/2012	ANY DAY EXPIRY DAAH 201	8.25	P	Any day expiry	0.00600	0.00300	50.00000	0.00000	0.0000	0
26/06/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.51860	8.53980	0.24887	0.00000	0.0000	5,916
26/06/2012	AU\$ / R 2012/09/17	8.42	C	Foreign Exchange Future	0.29493	0.30627	3.84657	0.00000	0.0000	0
26/06/2012	AU\$ / R 2012/09/17	8.42	P	Foreign Exchange Future	0.19633	0.18647	5.01998	0.00000	0.0000	0
26/06/2012	AU\$ / R 2012/12/14			Foreign Exchange Future	8.56070	8.58290	0.25932	0.00000	0.0000	11,926
26/06/2012	AU\$ / R 2012/12/14	8.46	C	Foreign Exchange Future	0.40691	0.41912	3.00283	0.00000	0.0000	0
26/06/2012	AU\$ / R 2012/12/14	8.46	P	Foreign Exchange Future	0.30621	0.29622	3.25967	0.00000	0.0000	0
26/06/2012	AU\$ / R 2013/03/18			Foreign Exchange Future	8.60480	8.62670	0.25451	0.00000	0.0000	3,790
26/06/2012	AU\$ / R 2013/03/18	8.51	C	Foreign Exchange Future	0.49421	0.50458	2.09806	0.00000	0.0000	0
26/06/2012	AU\$ / R 2013/03/18	8.51	P	Foreign Exchange Future	0.39941	0.38788	2.88707	0.00000	0.0000	0
26/06/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.79650	9.82030	0.24294	0.00000	0.0000	0
26/06/2012	CAD/ R 2012/09/17			Foreign Exchange Future	8.32740	8.32870	0.01561	0.00000	0.0000	4
26/06/2012	CAD/ R 2012/09/17	8.27	C	Foreign Exchange Future	0.24167	0.23739	1.77069	0.00000	0.0000	0
26/06/2012	CAD/ R 2012/09/17	8.27	P	Foreign Exchange Future	0.18427	0.17869	3.02771	0.00000	0.0000	0
26/06/2012	CAD/ R 2012/12/14			Foreign Exchange Future	8.41330	8.41390	0.00713	0.00000	0.0000	0
26/06/2012	CAD/ R 2012/12/14	8.35	C	Foreign Exchange Future	0.35151	0.34439	2.02507	0.00000	0.0000	0
26/06/2012	CAD/ R 2012/12/14	8.35	P	Foreign Exchange Future	0.28821	0.28049	2.67802	0.00000	0.0000	0
26/06/2012	CF CANDO CABE 2012/09/17			Can-Do Future	0.10470	0.11040	5.44413	0.00000	0.0000	11,120
26/06/2012	CF CANDO CABF 2012/09/17			Can-Do Future	0.06560	0.06330	3.50610	0.00000	0.0000	7,100
26/06/2012	CF CANDO CABG 2012/09/17			Can-Do Future	0.10490	0.10770	2.66921	0.00000	0.0000	14,700
26/06/2012	CF CANDO CABH 2012/09/17			Can-Do Future	0.03860	0.03940	2.07254	0.00000	0.0000	8,000
26/06/2012	CF CANDO CABI 2012/09/17			Can-Do Future	0.12150	0.11790	2.96296	0.00000	0.0000	12,800
26/06/2012	CF CANDO CABJ 2012/09/17			Can-Do Future	0.09540	0.09440	1.04822	0.00000	0.0000	4,800
26/06/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.95270	8.92810	0.27478	0.00000	0.0000	15,410
26/06/2012	CHF / R 2012/09/17	8.91	C	Foreign Exchange Future	0.28854	0.27185	5.78326	0.00000	0.0000	0
26/06/2012	CHF / R 2012/09/17	8.91	P	Foreign Exchange Future	0.24584	0.25375	3.21870	0.00000	0.0000	0
26/06/2012	CHF / R 2012/12/14			Foreign Exchange Future	9.08360	9.05980	0.26201	0.00000	0.0000	0
26/06/2012	CHF / R 2012/12/14	9.04	C	Foreign Exchange Future	0.45416	0.41980	7.56516	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
26/06/2012	CHF / R 2012/12/14	9.04	P	Foreign Exchange Future	0.41056	0.40000	2.57154	0.00000	0.0000	0
26/06/2012	DAUS 2012/06/29			Any day expiry	8.49650	8.48090	0.18361	0.00000	0.0000	0
26/06/2012	DAUS 2012/06/29	7.40	C	Any day expiry	1.09700	1.08100	1.45852	0.00000	0.0000	0
26/06/2012	DAUS 2012/06/29	7.40	P	Any day expiry	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/06/2012	DAUS 2012/06/29	7.72	C	Any day expiry	0.77700	0.76100	2.05920	0.00000	0.0000	0
26/06/2012	DAUS 2012/06/29	7.72	P	Any day expiry	0.00100	0.00000	100.00000	0.00000	0.0000	5,480
26/06/2012	DAUS 2012/06/29	8.25	C	Any day expiry	0.25600	0.23800	7.03125	0.00000	0.0000	0
26/06/2012	DAUS 2012/06/29	8.25	P	Any day expiry	0.01000	0.00700	30.00000	0.00000	0.0000	0
26/06/2012	DAUS 2012/06/29	8.51	C	Any day expiry	0.06400	0.04700	26.56250	0.00000	0.0000	5,480
26/06/2012	DAUS 2012/06/29	8.51	P	Any day expiry	0.07800	0.07600	2.56410	0.00000	0.0000	0
26/06/2012	DAUS 2012/07/31			Any day expiry	8.53750	8.52170	0.18507	0.00000	0.0000	0
26/06/2012	DAUS 2012/07/31	8.25	C	Any day expiry	0.36000	0.34400	4.44444	0.00000	0.0000	0
26/06/2012	DAUS 2012/07/31	8.25	P	Any day expiry	0.07300	0.07200	1.36986	0.00000	0.0000	0
26/06/2012	DAUS 2012/07/31	8.51	C	Any day expiry	0.21000	0.19500	7.14286	0.00000	0.0000	4,800
26/06/2012	DAUS 2012/07/31	8.51	P	Any day expiry	0.18300	0.18300	0.00000	0.00000	0.0000	0
26/06/2012	DAUS 2012/07/31	7.40	C	Any day expiry	1.13900	1.12300	1.40474	0.00000	0.0000	0
26/06/2012	DAUS 2012/07/31	7.40	P	Any day expiry	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/06/2012	DAUS 2012/07/31	7.72	C	Any day expiry	0.82200	0.80700	1.82482	0.00000	0.0000	0
26/06/2012	DAUS 2012/07/31	7.72	P	Any day expiry	0.00500	0.00500	0.00000	0.00000	0.0000	4,800
26/06/2012	DAUS 2012/08/31			Any day expiry	8.57560	8.55960	0.18658	0.00000	0.0000	0
26/06/2012	DAUS 2012/08/31	7.72	C	Any day expiry	0.87400	0.85700	1.94508	0.00000	0.0000	0
26/06/2012	DAUS 2012/08/31	7.72	P	Any day expiry	0.01800	0.01700	5.55556	0.00000	0.0000	6,170
26/06/2012	DAUS 2012/08/31	8.25	C	Any day expiry	0.44800	0.43100	3.79464	0.00000	0.0000	0
26/06/2012	DAUS 2012/08/31	8.25	P	Any day expiry	0.12200	0.12100	0.81967	0.00000	0.0000	0
26/06/2012	DAUS 2012/08/31	8.51	C	Any day expiry	0.30500	0.28900	5.24590	0.00000	0.0000	6,170
26/06/2012	DAUS 2012/08/31	8.51	P	Any day expiry	0.23900	0.23900	0.00000	0.00000	0.0000	0
26/06/2012	DAUS 2012/08/31	7.40	C	Any day expiry	1.18300	1.16700	1.35249	0.00000	0.0000	0
26/06/2012	DAUS 2012/08/31	7.40	P	Any day expiry	0.00700	0.00700	0.00000	0.00000	0.0000	0
26/06/2012	DAUS 2012/09/28			Any day expiry	8.60890	8.59320	0.18237	0.00000	0.0000	0
26/06/2012	DAUS 2012/09/28	8.51	C	Any day expiry	0.37600	0.36000	4.25532	0.00000	0.0000	7,540
26/06/2012	DAUS 2012/09/28	8.51	P	Any day expiry	0.27700	0.27700	0.00000	0.00000	0.0000	0
26/06/2012	DAUS 2012/09/28	7.40	C	Any day expiry	1.22400	1.20800	1.30719	0.00000	0.0000	0
26/06/2012	DAUS 2012/09/28	7.40	P	Any day expiry	0.01500	0.01500	0.00000	0.00000	0.0000	0
26/06/2012	DAUS 2012/09/28	7.72	C	Any day expiry	0.92300	0.90600	1.84182	0.00000	0.0000	0
26/06/2012	DAUS 2012/09/28	7.72	P	Any day expiry	0.03400	0.03300	2.94118	0.00000	0.0000	7,540
26/06/2012	DAUS 2012/09/28	8.25	C	Any day expiry	0.51400	0.49800	3.11284	0.00000	0.0000	0
26/06/2012	DAUS 2012/09/28	8.25	P	Any day expiry	0.15500	0.15500	0.00000	0.00000	0.0000	0
26/06/2012	DAUS 2012/10/31			Any day expiry	8.64740	8.63180	0.18040	0.00000	0.0000	0
26/06/2012	DAUS 2012/10/31	8.25	C	Any day expiry	0.58400	0.56700	2.91096	0.00000	0.0000	0
26/06/2012	DAUS 2012/10/31	8.25	P	Any day expiry	0.18700	0.18500	1.06952	0.00000	0.0000	0
26/06/2012	DAUS 2012/10/31	8.51	C	Any day expiry	0.44900	0.43300	3.56347	0.00000	0.0000	8,220
26/06/2012	DAUS 2012/10/31	8.51	P	Any day expiry	0.31200	0.31100	0.32051	0.00000	0.0000	0
26/06/2012	DAUS 2012/10/31	7.40	C	Any day expiry	1.27200	1.25600	1.25786	0.00000	0.0000	0
26/06/2012	DAUS 2012/10/31	7.40	P	Any day expiry	0.02500	0.02400	4.00000	0.00000	0.0000	0
26/06/2012	DAUS 2012/10/31	7.72	C	Any day expiry	0.98000	0.96300	1.73469	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
26/06/2012	DAUS 2012/10/31	7.72	P	Any day expiry	0.05300	0.05100	3.77358	0.00000	0.0000	8,220
26/06/2012	DAUS 2012/11/30			Any day expiry	8.68240	8.66690	0.17852	0.00000	0.0000	0
26/06/2012	DAUS 2012/11/30	8.51	C	Any day expiry	0.51100	0.49400	3.32681	0.00000	0.0000	8,440
26/06/2012	DAUS 2012/11/30	8.51	P	Any day expiry	0.33900	0.33700	0.58997	0.00000	0.0000	0
26/06/2012	DAUS 2012/11/30	7.72	C	Any day expiry	1.02900	1.01200	1.65209	0.00000	0.0000	0
26/06/2012	DAUS 2012/11/30	7.72	P	Any day expiry	0.06700	0.06500	2.98507	0.00000	0.0000	8,440
26/06/2012	DAUS 2012/12/27			Any day expiry	8.71390	8.69850	0.17673	0.00000	0.0000	0
26/06/2012	DAUS 2012/12/27	7.72	C	Any day expiry	1.07400	1.05700	1.58287	0.00000	0.0000	0
26/06/2012	DAUS 2012/12/27	7.72	P	Any day expiry	0.08000	0.07900	1.25000	0.00000	0.0000	7,530
26/06/2012	DAUS 2012/12/27	8.51	C	Any day expiry	0.56100	0.54300	3.20856	0.00000	0.0000	7,530
26/06/2012	DAUS 2012/12/27	8.51	P	Any day expiry	0.35700	0.35500	0.56022	0.00000	0.0000	0
26/06/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.72400	6.73680	0.19036	0.00000	0.0000	0
26/06/2012	NZ\$ / R 2012/09/17	6.59	C	Foreign Exchange Future	0.23652	0.24196	2.29904	0.00000	0.0000	0
26/06/2012	NZ\$ / R 2012/09/17	6.59	P	Foreign Exchange Future	0.10252	0.09516	7.18132	0.00000	0.0000	0
26/06/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.77870	6.79250	0.20358	0.00000	0.0000	0
26/06/2012	NZ\$ / R 2012/12/14	6.63	C	Foreign Exchange Future	0.35172	0.35442	0.76700	0.00000	0.0000	0
26/06/2012	NZ\$ / R 2012/12/14	6.63	P	Foreign Exchange Future	0.20302	0.19192	5.46861	0.00000	0.0000	0
26/06/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.34750	1.34470	0.20779	0.00000	0.0000	0
26/06/2012	YUAN/R 2012/09/17	1.33	C	Foreign Exchange Future	0.05554	0.05272	5.08039	0.00000	0.0000	0
26/06/2012	YUAN/R 2012/09/17	1.33	P	Foreign Exchange Future	0.03804	0.03802	0.05704	0.00000	0.0000	0
26/06/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.36210	1.35900	0.22759	0.00000	0.0000	0
26/06/2012	YUAN/R 2012/12/14	1.34	C	Foreign Exchange Future	0.08069	0.07743	4.02945	0.00000	0.0000	0
26/06/2012	YUAN/R 2012/12/14	1.34	P	Foreign Exchange Future	0.05859	0.05843	0.25803	0.00000	0.0000	0

Future Open Interest

619,561

Option Open Interest

584,461

Total

1,204,022