



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

Currency Future & Options High/Low

High/Low from 28/06/2012 to 28/06/2012

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
28/06/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.51110	8.53050	0.22794	8.54120	8.4934	306,195
28/06/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.36929	1.38612	1.22933	0.00000	0.0000	16,000
28/06/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.00819	0.00562	31.35880	0.00000	0.0000	9,200
28/06/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.22291	1.23882	1.30067	0.00000	0.0000	37,000
28/06/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.01181	0.00832	29.58410	0.00000	0.0000	0
28/06/2012	\$ / R 2012/09/17	7.40	C	Foreign Exchange Future	1.12616	1.14129	1.34356	0.00000	0.0000	0
28/06/2012	\$ / R 2012/09/17	7.40	P	Foreign Exchange Future	0.01506	0.01079	28.34202	0.00000	0.0000	8,000
28/06/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.13571	0.12569	7.37891	0.00000	0.0000	24,360
28/06/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	0.72461	0.69519	4.05926	0.00000	0.0000	0
28/06/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.12044	0.11109	7.76256	0.00000	0.0000	5,500
28/06/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	0.80934	0.78059	3.55218	0.00000	0.0000	0
28/06/2012	\$ / R 2012/09/17	9.30	C	Foreign Exchange Future	0.10729	0.09862	8.07808	0.00000	0.0000	250
28/06/2012	\$ / R 2012/09/17	9.30	P	Foreign Exchange Future	0.89619	0.86812	3.13179	0.00000	0.0000	0
28/06/2012	\$ / R 2012/09/17	8.75	C	Foreign Exchange Future	0.21251	0.20083	5.49783	0.00000	0.0000	25,100
28/06/2012	\$ / R 2012/09/17	8.75	P	Foreign Exchange Future	0.45141	0.42033	6.88584	0.00000	0.0000	0
28/06/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.19883	0.18731	5.79064	0.00000	0.0000	250
28/06/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.48773	0.45681	6.33825	0.00000	0.0000	1,500
28/06/2012	\$ / R 2012/09/17	9.00	C	Foreign Exchange Future	0.15344	0.14282	6.92341	0.00000	0.0000	8,500
28/06/2012	\$ / R 2012/09/17	9.00	P	Foreign Exchange Future	0.64234	0.61232	4.67405	0.00000	0.0000	0
28/06/2012	\$ / R 2012/09/17	8.50	C	Foreign Exchange Future	0.29795	0.28828	3.24704	0.00000	0.0000	2,000
28/06/2012	\$ / R 2012/09/17	8.50	P	Foreign Exchange Future	0.28685	0.25778	10.13577	0.00000	0.0000	0
28/06/2012	\$ / R 2012/09/17	8.55	C	Foreign Exchange Future	0.27836	0.26679	4.15456	0.00000	0.0000	3,500
28/06/2012	\$ / R 2012/09/17	8.55	P	Foreign Exchange Future	0.31726	0.28629	9.76003	0.00000	0.0000	0
28/06/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.26009	0.24835	4.51276	0.00000	0.0000	2,000
28/06/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.34899	0.31785	8.92211	0.00000	0.0000	4,000
28/06/2012	\$ / R 2012/09/17	8.20	C	Foreign Exchange Future	0.45412	0.45011	0.88391	0.00000	0.0000	0
28/06/2012	\$ / R 2012/09/17	8.20	P	Foreign Exchange Future	0.14302	0.11960	16.37125	0.00000	0.0000	200
28/06/2012	\$ / R 2012/09/17	8.25	C	Foreign Exchange Future	0.42429	0.41904	1.23645	0.00000	0.0000	0
28/06/2012	\$ / R 2012/09/17	8.25	P	Foreign Exchange Future	0.16319	0.13854	15.10290	0.00000	0.0000	8,000
28/06/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.34404	0.33578	2.40031	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
28/06/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.23294	0.20528	11.87354	0.00000	0.0000	0
28/06/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.67287	0.67772	0.72196	0.00000	0.0000	0
28/06/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.06177	0.04723	23.54356	0.00000	0.0000	20,360
28/06/2012	\$ / R 2012/09/17	8.00	C	Foreign Exchange Future	0.59332	0.59518	0.31384	0.00000	0.0000	0
28/06/2012	\$ / R 2012/09/17	8.00	P	Foreign Exchange Future	0.08222	0.06468	21.33045	0.00000	0.0000	6,625
28/06/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.51847	0.51723	0.23897	0.00000	0.0000	0
28/06/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.10737	0.08673	19.22258	0.00000	0.0000	2,000
28/06/2012	\$ / R 2012/09/17	7.50	C	Foreign Exchange Future	1.03030	1.04450	1.37887	0.00000	0.0000	0
28/06/2012	\$ / R 2012/09/17	7.50	P	Foreign Exchange Future	0.01920	0.01400	27.05342	0.00000	0.0000	246
28/06/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.84386	0.85403	1.20554	0.00000	0.0000	0
28/06/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.03276	0.02353	28.16949	0.00000	0.0000	2,500
28/06/2012	\$ / R 2012/09/17	7.75	C	Foreign Exchange Future	0.79980	0.80875	1.11927	0.00000	0.0000	0
28/06/2012	\$ / R 2012/09/17	7.75	P	Foreign Exchange Future	0.03870	0.02825	26.99963	0.00000	0.0000	44,100
28/06/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.61300	8.63360	0.23917	0.00000	0.0000	53,511
28/06/2012	\$ / R 2012/12/14	10.40	C	Foreign Exchange Future	0.11876	0.11330	4.59177	0.00000	0.0000	0
28/06/2012	\$ / R 2012/12/14	10.40	P	Foreign Exchange Future	1.90576	1.87970	1.36707	0.00000	0.0000	0
28/06/2012	\$ / R 2012/12/14	11.10	C	Foreign Exchange Future	0.08193	0.07762	5.25796	0.00000	0.0000	0
28/06/2012	\$ / R 2012/12/14	11.10	P	Foreign Exchange Future	2.56893	2.54402	0.96959	0.00000	0.0000	0
28/06/2012	\$ / R 2012/12/14	9.00	C	Foreign Exchange Future	0.31384	0.30403	3.12839	0.00000	0.0000	25,000
28/06/2012	\$ / R 2012/12/14	9.00	P	Foreign Exchange Future	0.70084	0.67043	4.34023	0.00000	0.0000	0
28/06/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.28944	0.27973	3.35466	0.00000	0.0000	540
28/06/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	0.77644	0.74613	3.90368	0.00000	0.0000	0
28/06/2012	\$ / R 2012/12/14	9.50	C	Foreign Exchange Future	0.21357	0.20508	3.97644	0.00000	0.0000	300
28/06/2012	\$ / R 2012/12/14	9.50	P	Foreign Exchange Future	1.10057	1.07148	2.64340	0.00000	0.0000	0
28/06/2012	\$ / R 2012/12/14	8.30	C	Foreign Exchange Future	0.57716	0.57080	1.10207	0.00000	0.0000	0
28/06/2012	\$ / R 2012/12/14	8.30	P	Foreign Exchange Future	0.26416	0.23720	10.20622	0.00000	0.0000	6,000
28/06/2012	\$ / R 2012/12/14	8.60	C	Foreign Exchange Future	0.44106	0.43204	2.04504	0.00000	0.0000	6,000
28/06/2012	\$ / R 2012/12/14	8.60	P	Foreign Exchange Future	0.42806	0.39844	6.91952	0.00000	0.0000	0
28/06/2012	\$ / R 2012/12/14	8.80	C	Foreign Exchange Future	0.37106	0.36113	2.67593	0.00000	0.0000	0
28/06/2012	\$ / R 2012/12/14	8.80	P	Foreign Exchange Future	0.55806	0.52753	5.47061	0.00000	0.0000	300
28/06/2012	\$ / R 2012/12/14	7.95	C	Foreign Exchange Future	0.79842	0.80102	0.32476	0.00000	0.0000	0
28/06/2012	\$ / R 2012/12/14	7.95	P	Foreign Exchange Future	0.13542	0.11742	13.29667	0.00000	0.0000	15,000
28/06/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.76240	0.76410	0.22339	0.00000	0.0000	300
28/06/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.14940	0.13050	12.64893	0.00000	0.0000	6,040
28/06/2012	\$ / R 2012/12/14	8.05	C	Foreign Exchange Future	0.72732	0.72815	0.11413	0.00000	0.0000	0
28/06/2012	\$ / R 2012/12/14	8.05	P	Foreign Exchange Future	0.16432	0.14455	12.03125	0.00000	0.0000	20,000
28/06/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.71660	8.73920	0.25928	8.73010	8.7205	19,377
28/06/2012	\$ / R 2013/03/18	10.85	C	Foreign Exchange Future	0.16854	0.16274	3.43943	0.00000	0.0000	250
28/06/2012	\$ / R 2013/03/18	10.85	P	Foreign Exchange Future	2.30194	2.27354	1.23360	0.00000	0.0000	0
28/06/2012	\$ / R 2013/03/18	9.55	C	Foreign Exchange Future	0.32597	0.31720	2.68783	0.00000	0.0000	500
28/06/2012	\$ / R 2013/03/18	9.55	P	Foreign Exchange Future	1.15937	1.12800	2.70505	0.00000	0.0000	0
28/06/2012	\$ / R 2013/03/18	10.20	C	Foreign Exchange Future	0.22889	0.22164	3.16851	0.00000	0.0000	500
28/06/2012	\$ / R 2013/03/18	10.20	P	Foreign Exchange Future	1.71229	1.68244	1.74342	0.00000	0.0000	0
28/06/2012	\$ / R 2013/03/18	10.55	C	Foreign Exchange Future	0.19335	0.18704	3.26341	0.00000	0.0000	250
28/06/2012	\$ / R 2013/03/18	10.55	P	Foreign Exchange Future	2.02675	1.99784	1.42641	0.00000	0.0000	0

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28/06/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.91038	0.91182	0.15844	0.00000	0.0000	0
28/06/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.19378	0.17262	10.91843	0.00000	0.0000	1,500
28/06/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.84562	0.84558	0.00422	0.00000	0.0000	0
28/06/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.22902	0.20638	9.88380	0.00000	0.0000	180
28/06/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.42783	0.41881	2.10816	0.00000	0.0000	180
28/06/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	0.81123	0.77961	3.89770	0.00000	0.0000	0
28/06/2012	\$ / R 2013/06/14			Foreign Exchange Future	8.81260	8.83540	0.25872	0.00000	0.0000	1,350
28/06/2012	\$ / R 2013/06/14	8.74	C	Foreign Exchange Future	0.67679	0.66436	1.83696	0.00000	0.0000	0
28/06/2012	\$ / R 2013/06/14	8.74	P	Foreign Exchange Future	0.60419	0.56896	5.83135	0.00000	0.0000	0
28/06/2012	\$ / R 2013/06/14	8.75	C	Foreign Exchange Future	0.67315	0.66066	1.85476	0.00000	0.0000	0
28/06/2012	\$ / R 2013/06/14	8.75	P	Foreign Exchange Future	0.61055	0.57526	5.77928	0.00000	0.0000	0
28/06/2012	\$ / R 2013/06/14	8.76	C	Foreign Exchange Future	0.66954	0.65700	1.87251	0.00000	0.0000	0
28/06/2012	\$ / R 2013/06/14	8.76	P	Foreign Exchange Future	0.61694	0.58160	5.72784	0.00000	0.0000	0
28/06/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.90480	8.93040	0.28749	0.00000	0.0000	542
28/06/2012	\$ / R 2013/12/13	8.00	C	Foreign Exchange Future	1.24603	1.22643	1.57288	0.00000	0.0000	0
28/06/2012	\$ / R 2013/12/13	8.00	P	Foreign Exchange Future	0.34123	0.29603	13.24574	0.00000	0.0000	0
28/06/2012	\$ / R 2013/12/13	9.00	C	Foreign Exchange Future	0.80362	0.77116	4.03981	0.00000	0.0000	0
28/06/2012	\$ / R 2013/12/13	9.00	P	Foreign Exchange Future	0.89882	0.84076	6.46009	0.00000	0.0000	0
28/06/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.32630	9.35220	0.27771	0.00000	0.0000	0
28/06/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.79328	1.73427	3.29036	0.00000	0.0000	200
28/06/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.46698	0.38207	18.18181	0.00000	0.0000	0
28/06/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.73760	10.76020	0.21048	0.00000	0.0000	0
28/06/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	8.51110	8.53050	0.22794	8.52390	8.5239	915
28/06/2012	\$ / R MAXI 2012/09/17	8.49	C	Foreign Exchange Future	0.30231	0.29275	3.16050	0.00000	0.0000	0
28/06/2012	\$ / R MAXI 2012/09/17	8.49	P	Foreign Exchange Future	0.28121	0.25225	10.29652	0.00000	0.0000	0
28/06/2012	\$ / R MAXI 2012/09/17	8.60	C	Foreign Exchange Future	0.26009	0.24835	4.51276	0.00000	0.0000	60
28/06/2012	\$ / R MAXI 2012/09/17	8.60	P	Foreign Exchange Future	0.34899	0.31785	8.92211	0.00000	0.0000	0
28/06/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	8.61300	8.63360	0.23917	0.00000	0.0000	18
28/06/2012	\$ / R MAXI 2012/12/14	8.59	C	Foreign Exchange Future	0.44501	0.43604	2.01538	0.00000	0.0000	0
28/06/2012	\$ / R MAXI 2012/12/14	8.59	P	Foreign Exchange Future	0.42201	0.39244	7.00661	0.00000	0.0000	0
28/06/2012	\$ / R MAXI 2013/03/18			Foreign Exchange Future	8.71660	8.73920	0.25928	0.00000	0.0000	5
28/06/2012	\$ / R MAXI 2013/03/18	8.69	C	Foreign Exchange Future	0.02660	0.04920	84.96241	0.00000	0.0000	0
28/06/2012	\$ / R MAXI 2013/03/18	8.69	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2012	\$ / R MAXI 2013/06/14			Foreign Exchange Future	8.81260	8.83540	0.25872	0.00000	0.0000	0
28/06/2012	\$ / R MAXI 2013/06/14	8.76	C	Foreign Exchange Future	0.66954	0.65700	1.87251	0.00000	0.0000	0
28/06/2012	\$ / R MAXI 2013/06/14	8.76	P	Foreign Exchange Future	0.61694	0.58160	5.72784	0.00000	0.0000	0
28/06/2012	\$ / R MAXI 2013/06/14	8.74	C	Foreign Exchange Future	0.67679	0.66436	1.83695	0.00000	0.0000	0
28/06/2012	\$ / R MAXI 2013/06/14	8.74	P	Foreign Exchange Future	0.60419	0.56896	5.83135	0.00000	0.0000	0
28/06/2012	\$ / R MAXI 2013/06/14	8.75	C	Foreign Exchange Future	0.67315	0.66066	1.85477	0.00000	0.0000	0
28/06/2012	\$ / R MAXI 2013/06/14	8.75	P	Foreign Exchange Future	0.61055	0.57526	5.77929	0.00000	0.0000	0
28/06/2012	£ / R 2012/09/17			Foreign Exchange Future	13.24180	13.22360	0.13744	0.00000	0.0000	53,312
28/06/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.90645	1.88585	1.08039	0.00000	0.0000	0
28/06/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.01465	0.01225	16.36289	0.00000	0.0000	6,000
28/06/2012	£ / R 2012/09/17	12.15	C	Foreign Exchange Future	1.13870	1.11224	2.32311	0.00000	0.0000	0
28/06/2012	£ / R 2012/09/17	12.15	P	Foreign Exchange Future	0.04689	0.03864	17.59910	0.00000	0.0000	38,400

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28/06/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.29696	0.26490	10.79662	0.00000	0.0000	24,000
28/06/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	0.50516	0.49130	2.74402	0.00000	0.0000	0
28/06/2012	£ / R 2012/09/17	13.85	C	Foreign Exchange Future	0.19399	0.17111	11.79094	0.00000	0.0000	14,400
28/06/2012	£ / R 2012/09/17	13.85	P	Foreign Exchange Future	0.80219	0.79751	0.58250	0.00000	0.0000	0
28/06/2012	£ / R 2012/12/14			Foreign Exchange Future	13.39720	13.38010	0.12764	0.00000	0.0000	1,780
28/06/2012	£ / R 2012/12/14	13.70	C	Foreign Exchange Future	0.48119	0.44076	8.40246	0.00000	0.0000	100
28/06/2012	£ / R 2012/12/14	13.70	P	Foreign Exchange Future	0.78399	0.76066	2.97604	0.00000	0.0000	0
28/06/2012	£ / R 2012/12/14	14.20	C	Foreign Exchange Future	0.35114	0.31791	9.46434	0.00000	0.0000	100
28/06/2012	£ / R 2012/12/14	14.20	P	Foreign Exchange Future	1.15394	1.13781	1.39810	0.00000	0.0000	0
28/06/2012	£ / R 2012/12/14	13.37	C	Foreign Exchange Future	0.59763	0.55312	7.44775	0.00000	0.0000	0
28/06/2012	£ / R 2012/12/14	13.37	P	Foreign Exchange Future	0.57043	0.54302	4.80517	0.00000	0.0000	0
28/06/2012	£ / R 2012/12/14	13.55	C	Foreign Exchange Future	0.53059	0.48811	8.00686	0.00000	0.0000	0
28/06/2012	£ / R 2012/12/14	13.55	P	Foreign Exchange Future	0.68339	0.65801	3.71437	0.00000	0.0000	100
28/06/2012	£ / R 2013/03/18			Foreign Exchange Future	13.55460	13.54070	0.10255	0.00000	0.0000	1,905
28/06/2012	£ / R 2013/03/18	13.53	C	Foreign Exchange Future	1.12107	1.09640	2.20076	0.00000	0.0000	0
28/06/2012	£ / R 2013/03/18	13.53	P	Foreign Exchange Future	1.09647	1.08570	0.98243	0.00000	0.0000	0
28/06/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.10680	0.10760	0.74906	0.00000	0.0000	3,433
28/06/2012	¥ / R 2012/09/17	0.11	C	Foreign Exchange Future	0.00314	0.00323	2.79446	0.00000	0.0000	0
28/06/2012	¥ / R 2012/09/17	0.11	P	Foreign Exchange Future	0.00634	0.00563	11.23303	0.00000	0.0000	0
28/06/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.10830	0.10910	0.73869	0.00000	0.0000	0
28/06/2012	¥ / R 2012/12/14	0.11	C	Foreign Exchange Future	0.00562	0.00575	2.30410	0.00000	0.0000	0
28/06/2012	¥ / R 2012/12/14	0.11	P	Foreign Exchange Future	0.00732	0.00665	9.15823	0.00000	0.0000	0
28/06/2012	€ / R 2012/09/17			Foreign Exchange Future	10.61150	10.60950	0.01885	0.00000	0.0000	27,373
28/06/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.17292	1.16959	0.28404	0.00000	0.0000	0
28/06/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.01142	0.01009	11.66055	0.00000	0.0000	10,200
28/06/2012	€ / R 2012/09/17	9.75	C	Foreign Exchange Future	0.88934	0.88369	0.63463	0.00000	0.0000	0
28/06/2012	€ / R 2012/09/17	9.75	P	Foreign Exchange Future	0.02784	0.02419	13.09096	0.00000	0.0000	1,625
28/06/2012	€ / R 2012/09/17	9.90	C	Foreign Exchange Future	0.75622	0.74810	1.07373	0.00000	0.0000	0
28/06/2012	€ / R 2012/09/17	9.90	P	Foreign Exchange Future	0.04472	0.03860	13.68327	0.00000	0.0000	33,360
28/06/2012	€ / R 2012/09/17	10.20	C	Foreign Exchange Future	0.52052	0.50756	2.48976	0.00000	0.0000	0
28/06/2012	€ / R 2012/09/17	10.20	P	Foreign Exchange Future	0.10902	0.09806	10.05267	0.00000	0.0000	1,500
28/06/2012	€ / R 2012/09/17	11.20	C	Foreign Exchange Future	0.12512	0.11700	6.49185	0.00000	0.0000	21,300
28/06/2012	€ / R 2012/09/17	11.20	P	Foreign Exchange Future	0.71362	0.70750	0.85795	0.00000	0.0000	0
28/06/2012	€ / R 2012/09/17	11.25	C	Foreign Exchange Future	0.11723	0.10954	6.55330	0.00000	0.0000	15,360
28/06/2012	€ / R 2012/09/17	11.25	P	Foreign Exchange Future	0.75573	0.75004	0.75189	0.00000	0.0000	0
28/06/2012	€ / R 2012/12/14			Foreign Exchange Future	10.75010	10.75000	0.00093	0.00000	0.0000	52,680
28/06/2012	€ / R 2012/12/14	11.00	C	Foreign Exchange Future	0.36383	0.34566	4.99544	0.00000	0.0000	100
28/06/2012	€ / R 2012/12/14	11.00	P	Foreign Exchange Future	0.61373	0.59566	2.94510	0.00000	0.0000	0
28/06/2012	€ / R 2012/12/14	11.10	C	Foreign Exchange Future	0.33462	0.31654	5.40277	0.00000	0.0000	750
28/06/2012	€ / R 2012/12/14	11.10	P	Foreign Exchange Future	0.68452	0.66654	2.62646	0.00000	0.0000	0
28/06/2012	€ / R 2012/12/14	11.50	C	Foreign Exchange Future	0.24296	0.22583	7.05086	0.00000	0.0000	100
28/06/2012	€ / R 2012/12/14	11.50	P	Foreign Exchange Future	0.99286	0.97583	1.71533	0.00000	0.0000	0
28/06/2012	€ / R 2012/12/14	10.40	C	Foreign Exchange Future	0.61654	0.59963	2.74237	0.00000	0.0000	0
28/06/2012	€ / R 2012/12/14	10.40	P	Foreign Exchange Future	0.26644	0.24963	6.30832	0.00000	0.0000	750
28/06/2012	€ / R 2012/12/14	10.82	C	Foreign Exchange Future	0.42405	0.40598	4.26315	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
28/06/2012	€ / R 2012/12/14	10.82	P	Foreign Exchange Future	0.49395	0.47598	3.63962	0.00000	0.0000	0
28/06/2012	€ / R 2012/12/14	10.95	C	Foreign Exchange Future	0.37954	0.36135	4.79156	0.00000	0.0000	0
28/06/2012	€ / R 2012/12/14	10.95	P	Foreign Exchange Future	0.57944	0.56135	3.12126	0.00000	0.0000	100
28/06/2012	€ / R 2012/12/14	9.50	C	Foreign Exchange Future	1.30321	1.29498	0.63117	0.00000	0.0000	0
28/06/2012	€ / R 2012/12/14	9.50	P	Foreign Exchange Future	0.05311	0.04498	15.29967	0.00000	0.0000	5,690
28/06/2012	€ / R 2012/12/14	10.30	C	Foreign Exchange Future	0.67321	0.65700	2.40760	0.00000	0.0000	0
28/06/2012	€ / R 2012/12/14	10.30	P	Foreign Exchange Future	0.22311	0.20700	7.21982	0.00000	0.0000	375
28/06/2012	€ / R 2013/03/18			Foreign Exchange Future	10.89410	10.89660	0.02295	0.00000	0.0000	75
28/06/2012	€ / R 2013/03/18	10.97	C	Foreign Exchange Future	0.54837	0.52773	3.76379	0.00000	0.0000	0
28/06/2012	€ / R 2013/03/18	10.97	P	Foreign Exchange Future	0.62427	0.60113	3.70665	0.00000	0.0000	0
28/06/2012	€ / R 2013/12/13			Foreign Exchange Future	11.17330	11.18190	0.07697	0.00000	0.0000	435
28/06/2012	€ / R 2013/12/13	11.20	C	Foreign Exchange Future	0.83725	0.81409	2.76571	0.00000	0.0000	0
28/06/2012	€ / R 2013/12/13	11.20	P	Foreign Exchange Future	0.86395	0.83219	3.67566	0.00000	0.0000	0
28/06/2012	ANY DAY EXPIRY DAAH 201			Any day expiry	8.41360	8.42540	0.14025	0.00000	0.0000	0
28/06/2012	ANY DAY EXPIRY DAAH 201	7.40	C	Any day expiry	1.01400	1.02500	1.08481	0.00000	0.0000	0
28/06/2012	ANY DAY EXPIRY DAAH 201	7.40	P	Any day expiry	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2012	ANY DAY EXPIRY DAAH 201	8.25	C	Any day expiry	0.16500	0.17500	6.06061	0.00000	0.0000	0
28/06/2012	ANY DAY EXPIRY DAAH 201	8.25	P	Any day expiry	0.00100	0.00000	100.00000	0.00000	0.0000	0
28/06/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.50860	8.48870	0.23388	0.00000	0.0000	5,916
28/06/2012	AU\$ / R 2012/09/17	8.42	C	Foreign Exchange Future	0.28190	0.26520	5.92330	0.00000	0.0000	0
28/06/2012	AU\$ / R 2012/09/17	8.42	P	Foreign Exchange Future	0.19330	0.19650	1.65653	0.00000	0.0000	0
28/06/2012	AU\$ / R 2012/12/14			Foreign Exchange Future	8.55030	8.53220	0.21169	0.00000	0.0000	11,926
28/06/2012	AU\$ / R 2012/12/14	8.46	C	Foreign Exchange Future	0.39216	0.37582	4.16682	0.00000	0.0000	0
28/06/2012	AU\$ / R 2012/12/14	8.46	P	Foreign Exchange Future	0.30186	0.30362	0.58289	0.00000	0.0000	0
28/06/2012	AU\$ / R 2013/03/18			Foreign Exchange Future	8.59430	8.57730	0.19781	0.00000	0.0000	3,790
28/06/2012	AU\$ / R 2013/03/18	8.51	C	Foreign Exchange Future	0.47647	0.46109	3.22850	0.00000	0.0000	0
28/06/2012	AU\$ / R 2013/03/18	8.51	P	Foreign Exchange Future	0.39217	0.39379	0.41234	0.00000	0.0000	0
28/06/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.79970	9.80220	0.02551	0.00000	0.0000	0
28/06/2012	CAD/ R 2012/09/17			Foreign Exchange Future	8.27840	8.23950	0.46990	0.00000	0.0000	4
28/06/2012	CAD/ R 2012/09/17	8.27	C	Foreign Exchange Future	0.20590	0.17294	16.00570	0.00000	0.0000	0
28/06/2012	CAD/ R 2012/09/17	8.27	P	Foreign Exchange Future	0.19750	0.20344	3.00983	0.00000	0.0000	0
28/06/2012	CAD/ R 2012/12/14			Foreign Exchange Future	8.36480	8.32460	0.48059	0.00000	0.0000	0
28/06/2012	CAD/ R 2012/12/14	8.35	C	Foreign Exchange Future	0.31182	0.27875	10.60618	0.00000	0.0000	0
28/06/2012	CAD/ R 2012/12/14	8.35	P	Foreign Exchange Future	0.29702	0.30415	2.39956	0.00000	0.0000	0
28/06/2012	CF CANDO CABE 2012/09/17			Can-Do Future	0.11810	0.12410	5.08044	0.00000	0.0000	11,120
28/06/2012	CF CANDO CABF 2012/09/17			Can-Do Future	0.05970	0.05900	1.17253	0.00000	0.0000	7,100
28/06/2012	CF CANDO CABG 2012/09/17			Can-Do Future	0.12520	0.11870	5.19169	0.00000	0.0000	14,700
28/06/2012	CF CANDO CABH 2012/09/17			Can-Do Future	0.03800	0.04160	9.47368	0.00000	0.0000	8,000
28/06/2012	CF CANDO CABI 2012/09/17			Can-Do Future	0.15450	0.15330	0.77670	0.00000	0.0000	12,800
28/06/2012	CF CANDO CABJ 2012/09/17			Can-Do Future	0.08950	0.09680	8.15642	0.00000	0.0000	4,800
28/06/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.84350	8.84180	0.01922	0.00000	0.0000	10,210
28/06/2012	CHF / R 2012/09/17	8.91	C	Foreign Exchange Future	0.23070	0.21594	6.39833	0.00000	0.0000	0
28/06/2012	CHF / R 2012/09/17	8.91	P	Foreign Exchange Future	0.29720	0.28414	4.39466	0.00000	0.0000	0
28/06/2012	CHF / R 2012/12/14			Foreign Exchange Future	8.97330	8.97380	0.00557	0.00000	0.0000	0
28/06/2012	CHF / R 2012/12/14	9.04	C	Foreign Exchange Future	0.37822	0.38050	0.60282	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
28/06/2012	CHF / R 2012/12/14	9.04	P	Foreign Exchange Future	0.44492	0.44670	0.40007	0.00000	0.0000	0
28/06/2012	DAUS 2012/06/29			Any day expiry	8.41360	8.43870	0.29833	0.00000	0.0000	0
28/06/2012	DAUS 2012/06/29	7.40	C	Any day expiry	1.01400	1.03900	2.46548	0.00000	0.0000	0
28/06/2012	DAUS 2012/06/29	7.40	P	Any day expiry	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2012	DAUS 2012/06/29	7.72	C	Any day expiry	0.69400	0.71900	3.60231	0.00000	0.0000	0
28/06/2012	DAUS 2012/06/29	7.72	P	Any day expiry	0.00000	0.00000	0.00000	0.00000	0.0000	5,480
28/06/2012	DAUS 2012/06/29	8.25	C	Any day expiry	0.17200	0.19000	10.46512	0.00000	0.0000	0
28/06/2012	DAUS 2012/06/29	8.25	P	Any day expiry	0.00800	0.00100	87.50000	0.00000	0.0000	0
28/06/2012	DAUS 2012/06/29	8.51	C	Any day expiry	0.01800	0.01100	38.88889	0.00000	0.0000	5,480
28/06/2012	DAUS 2012/06/29	8.51	P	Any day expiry	0.11400	0.08200	28.07018	0.00000	0.0000	0
28/06/2012	DAUS 2012/07/31			Any day expiry	8.45280	8.47180	0.22478	0.00000	0.0000	0
28/06/2012	DAUS 2012/07/31	8.25	C	Any day expiry	0.29400	0.29200	0.68027	0.00000	0.0000	0
28/06/2012	DAUS 2012/07/31	8.25	P	Any day expiry	0.09100	0.07000	23.07692	0.00000	0.0000	0
28/06/2012	DAUS 2012/07/31	8.51	C	Any day expiry	0.16000	0.15200	5.00000	0.00000	0.0000	4,800
28/06/2012	DAUS 2012/07/31	8.51	P	Any day expiry	0.21700	0.19000	12.44240	0.00000	0.0000	0
28/06/2012	DAUS 2012/07/31	7.40	C	Any day expiry	1.05500	1.07300	1.70616	0.00000	0.0000	0
28/06/2012	DAUS 2012/07/31	7.40	P	Any day expiry	0.00200	0.00100	50.00000	0.00000	0.0000	0
28/06/2012	DAUS 2012/07/31	7.72	C	Any day expiry	0.74000	0.75700	2.29730	0.00000	0.0000	0
28/06/2012	DAUS 2012/07/31	7.72	P	Any day expiry	0.00700	0.00500	28.57143	0.00000	0.0000	4,800
28/06/2012	DAUS 2012/08/31			Any day expiry	8.49080	8.51020	0.22848	0.00000	0.0000	0
28/06/2012	DAUS 2012/08/31	7.72	C	Any day expiry	0.79600	0.80700	1.38191	0.00000	0.0000	0
28/06/2012	DAUS 2012/08/31	7.72	P	Any day expiry	0.02500	0.01700	32.00000	0.00000	0.0000	6,170
28/06/2012	DAUS 2012/08/31	8.25	C	Any day expiry	0.38500	0.37800	1.81818	0.00000	0.0000	0
28/06/2012	DAUS 2012/08/31	8.25	P	Any day expiry	0.14400	0.11800	18.05556	0.00000	0.0000	0
28/06/2012	DAUS 2012/08/31	8.51	C	Any day expiry	0.25400	0.24100	5.11811	0.00000	0.0000	6,170
28/06/2012	DAUS 2012/08/31	8.51	P	Any day expiry	0.27300	0.24100	11.72161	0.00000	0.0000	0
28/06/2012	DAUS 2012/08/31	7.40	C	Any day expiry	1.10000	1.11600	1.45455	0.00000	0.0000	0
28/06/2012	DAUS 2012/08/31	7.40	P	Any day expiry	0.00900	0.00600	33.33333	0.00000	0.0000	0
28/06/2012	DAUS 2012/09/28			Any day expiry	8.52410	8.54350	0.22759	0.00000	0.0000	0
28/06/2012	DAUS 2012/09/28	8.51	C	Any day expiry	0.32000	0.31100	2.81250	0.00000	0.0000	7,540
28/06/2012	DAUS 2012/09/28	8.51	P	Any day expiry	0.30600	0.27800	9.15033	0.00000	0.0000	0
28/06/2012	DAUS 2012/09/28	7.40	C	Any day expiry	1.14300	1.15800	1.31234	0.00000	0.0000	0
28/06/2012	DAUS 2012/09/28	7.40	P	Any day expiry	0.01900	0.01500	21.05263	0.00000	0.0000	0
28/06/2012	DAUS 2012/09/28	7.72	C	Any day expiry	0.84600	0.85500	1.06383	0.00000	0.0000	0
28/06/2012	DAUS 2012/09/28	7.72	P	Any day expiry	0.04200	0.03200	23.80952	0.00000	0.0000	7,540
28/06/2012	DAUS 2012/09/28	8.25	C	Any day expiry	0.45000	0.44500	1.11111	0.00000	0.0000	0
28/06/2012	DAUS 2012/09/28	8.25	P	Any day expiry	0.17600	0.15200	13.63636	0.00000	0.0000	0
28/06/2012	DAUS 2012/10/31			Any day expiry	8.56220	8.58220	0.23358	0.00000	0.0000	0
28/06/2012	DAUS 2012/10/31	8.25	C	Any day expiry	0.52000	0.51500	0.96154	0.00000	0.0000	0
28/06/2012	DAUS 2012/10/31	8.25	P	Any day expiry	0.20800	0.18300	12.01923	0.00000	0.0000	0
28/06/2012	DAUS 2012/10/31	8.51	C	Any day expiry	0.39200	0.38400	2.04082	0.00000	0.0000	8,220
28/06/2012	DAUS 2012/10/31	8.51	P	Any day expiry	0.34000	0.31200	8.23529	0.00000	0.0000	0
28/06/2012	DAUS 2012/10/31	7.40	C	Any day expiry	1.19100	1.20500	1.17548	0.00000	0.0000	0
28/06/2012	DAUS 2012/10/31	7.40	P	Any day expiry	0.02900	0.02300	20.68966	0.00000	0.0000	0
28/06/2012	DAUS 2012/10/31	7.72	C	Any day expiry	0.90300	0.91200	0.99668	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
28/06/2012	DAUS 2012/10/31	7.72	P	Any day expiry	0.06100	0.05000	18.03279	0.00000	0.0000	8,220
28/06/2012	DAUS 2012/11/30			Any day expiry	8.59690	8.61720	0.23613	0.00000	0.0000	0
28/06/2012	DAUS 2012/11/30	8.51	C	Any day expiry	0.45200	0.44300	1.99115	0.00000	0.0000	8,440
28/06/2012	DAUS 2012/11/30	8.51	P	Any day expiry	0.36500	0.33600	7.94521	0.00000	0.0000	0
28/06/2012	DAUS 2012/11/30	7.72	C	Any day expiry	0.95400	0.96200	0.83857	0.00000	0.0000	0
28/06/2012	DAUS 2012/11/30	7.72	P	Any day expiry	0.07700	0.06500	15.58442	0.00000	0.0000	8,440
28/06/2012	DAUS 2012/12/27			Any day expiry	8.62800	8.64880	0.24108	0.00000	0.0000	0
28/06/2012	DAUS 2012/12/27	7.72	C	Any day expiry	0.99700	1.00600	0.90271	0.00000	0.0000	0
28/06/2012	DAUS 2012/12/27	7.72	P	Any day expiry	0.08900	0.07700	13.48315	0.00000	0.0000	7,530
28/06/2012	DAUS 2012/12/27	8.51	C	Any day expiry	0.50100	0.49200	1.79641	0.00000	0.0000	7,530
28/06/2012	DAUS 2012/12/27	8.51	P	Any day expiry	0.38300	0.35300	7.83290	0.00000	0.0000	0
28/06/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.69260	6.67250	0.30033	0.00000	0.0000	0
28/06/2012	NZ\$ / R 2012/09/17	6.59	C	Foreign Exchange Future	0.21097	0.18762	11.07016	0.00000	0.0000	0
28/06/2012	NZ\$ / R 2012/09/17	6.59	P	Foreign Exchange Future	0.10837	0.10512	3.00339	0.00000	0.0000	0
28/06/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.74780	6.72860	0.28454	0.00000	0.0000	0
28/06/2012	NZ\$ / R 2012/12/14	6.63	C	Foreign Exchange Future	0.32386	0.30238	6.63351	0.00000	0.0000	0
28/06/2012	NZ\$ / R 2012/12/14	6.63	P	Foreign Exchange Future	0.20606	0.20378	1.10815	0.00000	0.0000	0
28/06/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.33510	1.33800	0.21721	0.00000	0.0000	0
28/06/2012	YUAN/R 2012/09/17	1.33	C	Foreign Exchange Future	0.04673	0.04554	2.54868	0.00000	0.0000	0
28/06/2012	YUAN/R 2012/09/17	1.33	P	Foreign Exchange Future	0.04163	0.03754	9.82750	0.00000	0.0000	0
28/06/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.34910	1.35230	0.23720	0.00000	0.0000	0
28/06/2012	YUAN/R 2012/12/14	1.34	C	Foreign Exchange Future	0.07117	0.06992	1.75546	0.00000	0.0000	0
28/06/2012	YUAN/R 2012/12/14	1.34	P	Foreign Exchange Future	0.06207	0.05762	7.16849	0.00000	0.0000	0

Future Open Interest

613,272

Option Open Interest

584,961

Total

1,198,233