



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Future & Options High/Low

High/Low from 29/06/2012 to 29/06/2012

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
29/06/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.53050	8.28490	2.87908	8.42070	8.2700	289,885
29/06/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.38612	1.14308	17.53411	0.00000	0.0000	16,000
29/06/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.00562	0.00818	45.49645	0.00000	0.0000	9,200
29/06/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.23882	0.99703	19.51734	0.00000	0.0000	37,000
29/06/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.00832	0.01213	45.88524	0.00000	0.0000	0
29/06/2012	\$ / R 2012/09/17	7.40	C	Foreign Exchange Future	1.14129	0.90071	21.07979	0.00000	0.0000	0
29/06/2012	\$ / R 2012/09/17	7.40	P	Foreign Exchange Future	0.01079	0.01581	46.48422	0.00000	0.0000	8,000
29/06/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.12569	0.08509	32.30572	0.00000	0.0000	24,360
29/06/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	0.69519	0.90019	29.48744	0.00000	0.0000	0
29/06/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.11109	0.07553	32.01264	0.00000	0.0000	5,500
29/06/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	0.78059	0.99063	26.90745	0.00000	0.0000	0
29/06/2012	\$ / R 2012/09/17	9.30	C	Foreign Exchange Future	0.09862	0.06720	31.85589	0.00000	0.0000	250
29/06/2012	\$ / R 2012/09/17	9.30	P	Foreign Exchange Future	0.86812	1.08230	24.67221	0.00000	0.0000	0
29/06/2012	\$ / R 2012/09/17	8.75	C	Foreign Exchange Future	0.20083	0.13308	33.73449	0.00000	0.0000	25,100
29/06/2012	\$ / R 2012/09/17	8.75	P	Foreign Exchange Future	0.42033	0.59818	42.31233	0.00000	0.0000	0
29/06/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.18731	0.12441	33.58395	0.00000	0.0000	250
29/06/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.45681	0.63951	39.99269	0.00000	0.0000	1,500
29/06/2012	\$ / R 2012/09/17	9.00	C	Foreign Exchange Future	0.14282	0.09611	32.70587	0.00000	0.0000	8,500
29/06/2012	\$ / R 2012/09/17	9.00	P	Foreign Exchange Future	0.61232	0.81121	32.48147	0.00000	0.0000	0
29/06/2012	\$ / R 2012/09/17	8.50	C	Foreign Exchange Future	0.28828	0.19005	34.07268	0.00000	0.0000	2,000
29/06/2012	\$ / R 2012/09/17	8.50	P	Foreign Exchange Future	0.25778	0.40515	57.17212	0.00000	0.0000	0
29/06/2012	\$ / R 2012/09/17	8.55	C	Foreign Exchange Future	0.26679	0.17665	33.78874	0.00000	0.0000	3,500
29/06/2012	\$ / R 2012/09/17	8.55	P	Foreign Exchange Future	0.28629	0.44175	54.29837	0.00000	0.0000	0
29/06/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.24835	0.16431	33.83982	0.00000	0.0000	2,000
29/06/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.31785	0.47941	50.82807	0.00000	0.0000	4,000
29/06/2012	\$ / R 2012/09/17	8.20	C	Foreign Exchange Future	0.45011	0.30039	33.26164	0.00000	0.0000	0
29/06/2012	\$ / R 2012/09/17	8.20	P	Foreign Exchange Future	0.11960	0.21549	80.17031	0.00000	0.0000	400
29/06/2012	\$ / R 2012/09/17	8.25	C	Foreign Exchange Future	0.41904	0.27745	33.78861	0.00000	0.0000	0
29/06/2012	\$ / R 2012/09/17	8.25	P	Foreign Exchange Future	0.13854	0.24255	75.07597	0.00000	0.0000	8,000
29/06/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.33578	0.22041	34.35944	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
29/06/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.20528	0.33551	63.43905	0.00000	0.0000	0
29/06/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.67772	0.47391	30.07407	0.00000	0.0000	0
29/06/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.04723	0.08901	88.47115	0.00000	0.0000	20,360
29/06/2012	\$ / R 2012/09/17	8.00	C	Foreign Exchange Future	0.59518	0.40903	31.27660	0.00000	0.0000	0
29/06/2012	\$ / R 2012/09/17	8.00	P	Foreign Exchange Future	0.06468	0.12413	91.90688	0.00000	0.0000	6,625
29/06/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.51723	0.35125	32.09018	0.00000	0.0000	0
29/06/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.08673	0.16635	91.80279	0.00000	0.0000	2,000
29/06/2012	\$ / R 2012/09/17	7.50	C	Foreign Exchange Future	1.04450	0.80707	22.73181	0.00000	0.0000	0
29/06/2012	\$ / R 2012/09/17	7.50	P	Foreign Exchange Future	0.01400	0.02217	58.30888	0.00000	0.0000	246
29/06/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.85403	0.63175	26.02701	0.00000	0.0000	0
29/06/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.02353	0.04685	99.12318	0.00000	0.0000	2,500
29/06/2012	\$ / R 2012/09/17	7.75	C	Foreign Exchange Future	0.80875	0.59043	26.99485	0.00000	0.0000	0
29/06/2012	\$ / R 2012/09/17	7.75	P	Foreign Exchange Future	0.02825	0.05553	96.56732	0.00000	0.0000	44,100
29/06/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.63360	8.38770	2.84817	8.52700	8.3895	51,848
29/06/2012	\$ / R 2012/12/14	10.40	C	Foreign Exchange Future	0.11330	0.08647	23.68115	0.00000	0.0000	0
29/06/2012	\$ / R 2012/12/14	10.40	P	Foreign Exchange Future	1.87970	2.09877	11.65439	0.00000	0.0000	0
29/06/2012	\$ / R 2012/12/14	11.10	C	Foreign Exchange Future	0.07762	0.05351	31.06477	0.00000	0.0000	0
29/06/2012	\$ / R 2012/12/14	11.10	P	Foreign Exchange Future	2.54402	2.76581	8.71792	0.00000	0.0000	0
29/06/2012	\$ / R 2012/12/14	9.00	C	Foreign Exchange Future	0.30403	0.23115	23.97002	0.00000	0.0000	25,000
29/06/2012	\$ / R 2012/12/14	9.00	P	Foreign Exchange Future	0.67043	0.84345	25.80817	0.00000	0.0000	0
29/06/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.27973	0.21298	23.86221	0.00000	0.0000	540
29/06/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	0.74613	0.92528	24.01029	0.00000	0.0000	0
29/06/2012	\$ / R 2012/12/14	9.50	C	Foreign Exchange Future	0.20508	0.15605	23.90578	0.00000	0.0000	300
29/06/2012	\$ / R 2012/12/14	9.50	P	Foreign Exchange Future	1.07148	1.26835	18.37401	0.00000	0.0000	0
29/06/2012	\$ / R 2012/12/14	8.30	C	Foreign Exchange Future	0.57080	0.43466	23.85053	0.00000	0.0000	0
29/06/2012	\$ / R 2012/12/14	8.30	P	Foreign Exchange Future	0.23720	0.34696	46.27407	0.00000	0.0000	6,000
29/06/2012	\$ / R 2012/12/14	8.60	C	Foreign Exchange Future	0.43204	0.32799	24.08503	0.00000	0.0000	6,000
29/06/2012	\$ / R 2012/12/14	8.60	P	Foreign Exchange Future	0.39844	0.54029	35.59914	0.00000	0.0000	0
29/06/2012	\$ / R 2012/12/14	8.80	C	Foreign Exchange Future	0.36113	0.27416	24.08154	0.00000	0.0000	0
29/06/2012	\$ / R 2012/12/14	8.80	P	Foreign Exchange Future	0.52753	0.68646	30.12796	0.00000	0.0000	300
29/06/2012	\$ / R 2012/12/14	7.95	C	Foreign Exchange Future	0.80102	0.61280	23.49697	0.00000	0.0000	0
29/06/2012	\$ / R 2012/12/14	7.95	P	Foreign Exchange Future	0.11742	0.17510	49.12803	0.00000	0.0000	15,000
29/06/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.76410	0.58091	23.97391	0.00000	0.0000	300
29/06/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.13050	0.19321	48.05860	0.00000	0.0000	6,040
29/06/2012	\$ / R 2012/12/14	8.05	C	Foreign Exchange Future	0.72815	0.55341	23.99770	0.00000	0.0000	0
29/06/2012	\$ / R 2012/12/14	8.05	P	Foreign Exchange Future	0.14455	0.21571	49.22847	0.00000	0.0000	20,000
29/06/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.73920	8.49280	2.81948	8.56000	8.5600	19,377
29/06/2012	\$ / R 2013/03/18	10.85	C	Foreign Exchange Future	0.16274	0.13666	16.02752	0.00000	0.0000	250
29/06/2012	\$ / R 2013/03/18	10.85	P	Foreign Exchange Future	2.27354	2.49386	9.69047	0.00000	0.0000	0
29/06/2012	\$ / R 2013/03/18	9.55	C	Foreign Exchange Future	0.31720	0.25995	18.05055	0.00000	0.0000	500
29/06/2012	\$ / R 2013/03/18	9.55	P	Foreign Exchange Future	1.12800	1.31715	16.76791	0.00000	0.0000	0
29/06/2012	\$ / R 2013/03/18	10.20	C	Foreign Exchange Future	0.22164	0.18438	16.80871	0.00000	0.0000	500
29/06/2012	\$ / R 2013/03/18	10.20	P	Foreign Exchange Future	1.68244	1.89158	12.43111	0.00000	0.0000	0
29/06/2012	\$ / R 2013/03/18	10.55	C	Foreign Exchange Future	0.18704	0.15577	16.71737	0.00000	0.0000	250
29/06/2012	\$ / R 2013/03/18	10.55	P	Foreign Exchange Future	1.99784	2.21297	10.76818	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
29/06/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.91182	0.73905	18.94841	0.00000	0.0000	0
29/06/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.17262	0.24625	42.65084	0.00000	0.0000	1,500
29/06/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.84558	0.68165	19.38719	0.00000	0.0000	0
29/06/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.20638	0.28885	39.95751	0.00000	0.0000	180
29/06/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.41881	0.34122	18.52770	0.00000	0.0000	180
29/06/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	0.77961	0.94842	21.65218	0.00000	0.0000	0
29/06/2012	\$ / R 2013/06/14			Foreign Exchange Future	8.83540	8.58790	2.80123	0.00000	0.0000	1,350
29/06/2012	\$ / R 2013/06/14	8.74	C	Foreign Exchange Future	0.66436	0.55627	16.26866	0.00000	0.0000	0
29/06/2012	\$ / R 2013/06/14	8.74	P	Foreign Exchange Future	0.56896	0.70837	24.50427	0.00000	0.0000	0
29/06/2012	\$ / R 2013/06/14	8.75	C	Foreign Exchange Future	0.66066	0.55306	16.28782	0.00000	0.0000	0
29/06/2012	\$ / R 2013/06/14	8.75	P	Foreign Exchange Future	0.57526	0.71516	24.31799	0.00000	0.0000	0
29/06/2012	\$ / R 2013/06/14	8.76	C	Foreign Exchange Future	0.65700	0.54986	16.30754	0.00000	0.0000	0
29/06/2012	\$ / R 2013/06/14	8.76	P	Foreign Exchange Future	0.58160	0.72196	24.13339	0.00000	0.0000	0
29/06/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.93040	8.68220	2.77927	0.00000	0.0000	542
29/06/2012	\$ / R 2013/12/13	8.00	C	Foreign Exchange Future	1.22643	1.05797	13.73610	0.00000	0.0000	0
29/06/2012	\$ / R 2013/12/13	8.00	P	Foreign Exchange Future	0.29603	0.37577	26.93488	0.00000	0.0000	0
29/06/2012	\$ / R 2013/12/13	9.00	C	Foreign Exchange Future	0.77116	0.66531	13.72669	0.00000	0.0000	0
29/06/2012	\$ / R 2013/12/13	9.00	P	Foreign Exchange Future	0.84076	0.98311	16.93056	0.00000	0.0000	0
29/06/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.35220	9.10290	2.66568	0.00000	0.0000	0
29/06/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.73427	1.58543	8.58260	0.00000	0.0000	200
29/06/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.38207	0.48253	26.29179	0.00000	0.0000	0
29/06/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.76020	10.51820	2.24903	0.00000	0.0000	0
29/06/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	8.53050	8.28490	2.87908	8.38000	8.3800	1,065
29/06/2012	\$ / R MAXI 2012/09/17	8.49	C	Foreign Exchange Future	0.29275	0.19287	34.11824	0.00000	0.0000	0
29/06/2012	\$ / R MAXI 2012/09/17	8.49	P	Foreign Exchange Future	0.25225	0.39797	57.76739	0.00000	0.0000	0
29/06/2012	\$ / R MAXI 2012/09/17	8.60	C	Foreign Exchange Future	0.24835	0.16431	33.83982	0.00000	0.0000	60
29/06/2012	\$ / R MAXI 2012/09/17	8.60	P	Foreign Exchange Future	0.31785	0.47941	50.82807	0.00000	0.0000	0
29/06/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	8.63360	8.38770	2.84817	0.00000	0.0000	18
29/06/2012	\$ / R MAXI 2012/12/14	8.59	C	Foreign Exchange Future	0.43604	0.33100	24.08892	0.00000	0.0000	0
29/06/2012	\$ / R MAXI 2012/12/14	8.59	P	Foreign Exchange Future	0.39244	0.53330	35.89361	0.00000	0.0000	0
29/06/2012	\$ / R MAXI 2013/03/18			Foreign Exchange Future	8.73920	8.49280	2.81948	0.00000	0.0000	5
29/06/2012	\$ / R MAXI 2013/03/18	8.69	C	Foreign Exchange Future	0.04920	0.00000	100.00000	0.00000	0.0000	0
29/06/2012	\$ / R MAXI 2013/03/18	8.69	P	Foreign Exchange Future	0.00000	0.19720	100.00000	0.00000	0.0000	0
29/06/2012	\$ / R MAXI 2013/06/14			Foreign Exchange Future	8.83540	8.58790	2.80123	0.00000	0.0000	0
29/06/2012	\$ / R MAXI 2013/06/14	8.76	C	Foreign Exchange Future	0.65700	0.54986	16.30754	0.00000	0.0000	0
29/06/2012	\$ / R MAXI 2013/06/14	8.76	P	Foreign Exchange Future	0.58160	0.72196	24.13340	0.00000	0.0000	0
29/06/2012	\$ / R MAXI 2013/06/14	8.74	C	Foreign Exchange Future	0.66436	0.55627	16.26867	0.00000	0.0000	0
29/06/2012	\$ / R MAXI 2013/06/14	8.74	P	Foreign Exchange Future	0.56896	0.70837	24.50427	0.00000	0.0000	0
29/06/2012	\$ / R MAXI 2013/06/14	8.75	C	Foreign Exchange Future	0.66066	0.55306	16.28781	0.00000	0.0000	0
29/06/2012	\$ / R MAXI 2013/06/14	8.75	P	Foreign Exchange Future	0.57526	0.71516	24.31800	0.00000	0.0000	0
29/06/2012	£ / R 2012/09/17			Foreign Exchange Future	13.22360	13.00100	1.68335	13.14500	12.9710	30,658
29/06/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.88585	1.66504	11.70903	0.00000	0.0000	0
29/06/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.01225	0.01404	14.56905	0.00000	0.0000	6,000
29/06/2012	£ / R 2012/09/17	12.15	C	Foreign Exchange Future	1.11224	0.90025	19.05950	0.00000	0.0000	0
29/06/2012	£ / R 2012/09/17	12.15	P	Foreign Exchange Future	0.03864	0.04925	27.46319	0.00000	0.0000	38,400

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
29/06/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.26490	0.18176	31.38429	0.00000	0.0000	24,000
29/06/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	0.49130	0.63076	28.38668	0.00000	0.0000	0
29/06/2012	£ / R 2012/09/17	13.85	C	Foreign Exchange Future	0.17111	0.11007	35.67538	0.00000	0.0000	14,400
29/06/2012	£ / R 2012/09/17	13.85	P	Foreign Exchange Future	0.79751	0.95907	20.25735	0.00000	0.0000	0
29/06/2012	£ / R 2012/12/14			Foreign Exchange Future	13.38010	13.15860	1.65544	13.18100	13.1810	1,780
29/06/2012	£ / R 2012/12/14	13.70	C	Foreign Exchange Future	0.44076	0.33898	23.09196	0.00000	0.0000	100
29/06/2012	£ / R 2012/12/14	13.70	P	Foreign Exchange Future	0.76066	0.88038	15.73897	0.00000	0.0000	0
29/06/2012	£ / R 2012/12/14	14.20	C	Foreign Exchange Future	0.31791	0.23968	24.60776	0.00000	0.0000	100
29/06/2012	£ / R 2012/12/14	14.20	P	Foreign Exchange Future	1.13781	1.28108	12.59176	0.00000	0.0000	0
29/06/2012	£ / R 2012/12/14	13.37	C	Foreign Exchange Future	0.55312	0.43096	22.08586	0.00000	0.0000	0
29/06/2012	£ / R 2012/12/14	13.37	P	Foreign Exchange Future	0.54302	0.64236	18.29348	0.00000	0.0000	0
29/06/2012	£ / R 2012/12/14	13.55	C	Foreign Exchange Future	0.48811	0.37753	22.65366	0.00000	0.0000	0
29/06/2012	£ / R 2012/12/14	13.55	P	Foreign Exchange Future	0.65801	0.76893	16.85791	0.00000	0.0000	100
29/06/2012	£ / R 2013/03/18			Foreign Exchange Future	13.54070	13.31930	1.63507	0.00000	0.0000	1,905
29/06/2012	£ / R 2013/03/18	13.53	C	Foreign Exchange Future	1.09640	0.97461	11.10824	0.00000	0.0000	0
29/06/2012	£ / R 2013/03/18	13.53	P	Foreign Exchange Future	1.08570	1.18531	9.17468	0.00000	0.0000	0
29/06/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.10760	0.10410	3.25279	0.10560	0.1056	3,433
29/06/2012	¥ / R 2012/09/17	0.11	C	Foreign Exchange Future	0.00323	0.00210	35.00368	0.00000	0.0000	0
29/06/2012	¥ / R 2012/09/17	0.11	P	Foreign Exchange Future	0.00563	0.00800	42.10777	0.00000	0.0000	0
29/06/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.10910	0.10560	3.20807	0.00000	0.0000	0
29/06/2012	¥ / R 2012/12/14	0.11	C	Foreign Exchange Future	0.00575	0.00434	24.47529	0.00000	0.0000	0
29/06/2012	¥ / R 2012/12/14	0.11	P	Foreign Exchange Future	0.00665	0.00874	31.46348	0.00000	0.0000	0
29/06/2012	€ / R 2012/09/17			Foreign Exchange Future	10.60950	10.51700	0.87186	10.50000	10.5000	27,432
29/06/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.16959	1.07739	7.88287	0.00000	0.0000	0
29/06/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.01009	0.01039	3.00255	0.00000	0.0000	10,200
29/06/2012	€ / R 2012/09/17	9.75	C	Foreign Exchange Future	0.88369	0.79667	9.84773	0.00000	0.0000	0
29/06/2012	€ / R 2012/09/17	9.75	P	Foreign Exchange Future	0.02419	0.02967	22.63724	0.00000	0.0000	1,625
29/06/2012	€ / R 2012/09/17	9.90	C	Foreign Exchange Future	0.74810	0.66456	11.16785	0.00000	0.0000	0
29/06/2012	€ / R 2012/09/17	9.90	P	Foreign Exchange Future	0.03860	0.04756	23.19084	0.00000	0.0000	33,360
29/06/2012	€ / R 2012/09/17	10.20	C	Foreign Exchange Future	0.50756	0.43650	14.00097	0.00000	0.0000	0
29/06/2012	€ / R 2012/09/17	10.20	P	Foreign Exchange Future	0.09806	0.11950	21.85930	0.00000	0.0000	1,500
29/06/2012	€ / R 2012/09/17	11.20	C	Foreign Exchange Future	0.11700	0.09041	22.72633	0.00000	0.0000	21,300
29/06/2012	€ / R 2012/09/17	11.20	P	Foreign Exchange Future	0.70750	0.77341	9.31611	0.00000	0.0000	0
29/06/2012	€ / R 2012/09/17	11.25	C	Foreign Exchange Future	0.10954	0.08429	23.05478	0.00000	0.0000	15,360
29/06/2012	€ / R 2012/09/17	11.25	P	Foreign Exchange Future	0.75004	0.81729	8.96544	0.00000	0.0000	0
29/06/2012	€ / R 2012/12/14			Foreign Exchange Future	10.75000	10.65950	0.84186	10.65000	10.6500	52,680
29/06/2012	€ / R 2012/12/14	11.00	C	Foreign Exchange Future	0.34566	0.30252	12.47910	0.00000	0.0000	100
29/06/2012	€ / R 2012/12/14	11.00	P	Foreign Exchange Future	0.59566	0.64302	7.95168	0.00000	0.0000	0
29/06/2012	€ / R 2012/12/14	11.10	C	Foreign Exchange Future	0.31654	0.27620	12.74385	0.00000	0.0000	750
29/06/2012	€ / R 2012/12/14	11.10	P	Foreign Exchange Future	0.66654	0.71670	7.52561	0.00000	0.0000	0
29/06/2012	€ / R 2012/12/14	11.50	C	Foreign Exchange Future	0.22583	0.19521	13.56024	0.00000	0.0000	100
29/06/2012	€ / R 2012/12/14	11.50	P	Foreign Exchange Future	0.97583	1.03571	6.13598	0.00000	0.0000	0
29/06/2012	€ / R 2012/12/14	10.40	C	Foreign Exchange Future	0.59963	0.53657	10.51590	0.00000	0.0000	0
29/06/2012	€ / R 2012/12/14	10.40	P	Foreign Exchange Future	0.24963	0.27707	10.99359	0.00000	0.0000	750
29/06/2012	€ / R 2012/12/14	10.82	C	Foreign Exchange Future	0.40598	0.35742	11.95950	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
29/06/2012	€ / R 2012/12/14	10.82	P	Foreign Exchange Future	0.47598	0.51792	8.81294	0.00000	0.0000	0
29/06/2012	€ / R 2012/12/14	10.95	C	Foreign Exchange Future	0.36135	0.31676	12.33980	0.00000	0.0000	0
29/06/2012	€ / R 2012/12/14	10.95	P	Foreign Exchange Future	0.56135	0.60726	8.17851	0.00000	0.0000	100
29/06/2012	€ / R 2012/12/14	9.50	C	Foreign Exchange Future	1.29498	1.20601	6.87059	0.00000	0.0000	0
29/06/2012	€ / R 2012/12/14	9.50	P	Foreign Exchange Future	0.04498	0.04651	3.39458	0.00000	0.0000	5,690
29/06/2012	€ / R 2012/12/14	10.30	C	Foreign Exchange Future	0.65700	0.59099	10.04725	0.00000	0.0000	0
29/06/2012	€ / R 2012/12/14	10.30	P	Foreign Exchange Future	0.20700	0.23149	11.83044	0.00000	0.0000	375
29/06/2012	€ / R 2013/03/18			Foreign Exchange Future	10.89660	10.80750	0.81769	0.00000	0.0000	75
29/06/2012	€ / R 2013/03/18	10.97	C	Foreign Exchange Future	0.52773	0.47758	9.50173	0.00000	0.0000	0
29/06/2012	€ / R 2013/03/18	10.97	P	Foreign Exchange Future	0.60113	0.64008	6.48060	0.00000	0.0000	0
29/06/2012	€ / R 2013/12/13			Foreign Exchange Future	11.18190	11.09100	0.81292	0.00000	0.0000	435
29/06/2012	€ / R 2013/12/13	11.20	C	Foreign Exchange Future	0.81409	0.74869	8.03454	0.00000	0.0000	0
29/06/2012	€ / R 2013/12/13	11.20	P	Foreign Exchange Future	0.83219	0.85769	3.06314	0.00000	0.0000	0
29/06/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.48870	8.42860	0.70800	8.44540	8.4454	5,916
29/06/2012	AU\$ / R 2012/09/17	8.42	C	Foreign Exchange Future	0.26520	0.22573	14.88525	0.00000	0.0000	0
29/06/2012	AU\$ / R 2012/09/17	8.42	P	Foreign Exchange Future	0.19650	0.21713	10.49530	0.00000	0.0000	0
29/06/2012	AU\$ / R 2012/12/14			Foreign Exchange Future	8.53220	8.47170	0.70908	8.48500	8.4850	11,446
29/06/2012	AU\$ / R 2012/12/14	8.46	C	Foreign Exchange Future	0.37582	0.33708	10.30791	0.00000	0.0000	0
29/06/2012	AU\$ / R 2012/12/14	8.46	P	Foreign Exchange Future	0.30362	0.32538	7.16728	0.00000	0.0000	0
29/06/2012	AU\$ / R 2013/03/18			Foreign Exchange Future	8.57730	8.51630	0.71118	0.00000	0.0000	3,790
29/06/2012	AU\$ / R 2013/03/18	8.51	C	Foreign Exchange Future	0.46109	0.42172	8.53749	0.00000	0.0000	0
29/06/2012	AU\$ / R 2013/03/18	8.51	P	Foreign Exchange Future	0.39379	0.41542	5.49396	0.00000	0.0000	0
29/06/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.80220	9.75490	0.48254	0.00000	0.0000	0
29/06/2012	CAD/ R 2012/09/17			Foreign Exchange Future	8.23950	8.11800	1.47460	0.00000	0.0000	4
29/06/2012	CAD/ R 2012/09/17	8.27	C	Foreign Exchange Future	0.17294	0.13366	22.71434	0.00000	0.0000	0
29/06/2012	CAD/ R 2012/09/17	8.27	P	Foreign Exchange Future	0.20344	0.28566	40.41267	0.00000	0.0000	0
29/06/2012	CAD/ R 2012/12/14			Foreign Exchange Future	8.32460	8.20350	1.45472	0.00000	0.0000	0
29/06/2012	CAD/ R 2012/12/14	8.35	C	Foreign Exchange Future	0.27875	0.23301	16.41078	0.00000	0.0000	0
29/06/2012	CAD/ R 2012/12/14	8.35	P	Foreign Exchange Future	0.30415	0.37951	24.77530	0.00000	0.0000	0
29/06/2012	CF CANDO CABE 2012/09/17			Can-Do Future	0.12410	0.13240	6.68815	0.00000	0.0000	11,120
29/06/2012	CF CANDO CABF 2012/09/17			Can-Do Future	0.05900	0.05490	6.94915	0.00000	0.0000	7,100
29/06/2012	CF CANDO CABG 2012/09/17			Can-Do Future	0.11870	0.16720	40.85931	0.00000	0.0000	14,700
29/06/2012	CF CANDO CABH 2012/09/17			Can-Do Future	0.04160	0.03010	27.64423	0.00000	0.0000	8,000
29/06/2012	CF CANDO CABI 2012/09/17			Can-Do Future	0.15330	0.22400	46.11872	0.00000	0.0000	12,800
29/06/2012	CF CANDO CABJ 2012/09/17			Can-Do Future	0.09680	0.07610	21.38430	0.00000	0.0000	4,800
29/06/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.84180	8.77020	0.80979	8.75000	8.7500	2,132
29/06/2012	CHF / R 2012/09/17	8.91	C	Foreign Exchange Future	0.21594	0.18706	13.37489	0.00000	0.0000	0
29/06/2012	CHF / R 2012/09/17	8.91	P	Foreign Exchange Future	0.28414	0.32686	15.03440	0.00000	0.0000	0
29/06/2012	CHF / R 2012/12/14			Foreign Exchange Future	8.97380	8.90200	0.80011	0.00000	0.0000	0
29/06/2012	CHF / R 2012/12/14	9.04	C	Foreign Exchange Future	0.38050	0.33978	10.70203	0.00000	0.0000	0
29/06/2012	CHF / R 2012/12/14	9.04	P	Foreign Exchange Future	0.44670	0.47778	6.95735	0.00000	0.0000	0
29/06/2012	DAUS 2012/06/29			Any day expiry	8.43870	8.20870	2.72554	0.00000	0.0000	0
29/06/2012	DAUS 2012/06/29	7.40	C	Any day expiry	1.03900	0.80900	22.13667	0.00000	0.0000	0
29/06/2012	DAUS 2012/06/29	7.40	P	Any day expiry	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2012	DAUS 2012/06/29	7.72	C	Any day expiry	0.71900	0.48900	31.98887	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
29/06/2012	DAUS 2012/06/29	7.72	P	Any day expiry	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2012	DAUS 2012/06/29	8.25	C	Any day expiry	0.19000	0.00000	100.00000	0.00000	0.0000	0
29/06/2012	DAUS 2012/06/29	8.25	P	Any day expiry	0.00100	0.04100	4000.00000	0.00000	0.0000	0
29/06/2012	DAUS 2012/06/29	8.51	C	Any day expiry	0.01100	0.00000	100.00000	0.00000	0.0000	0
29/06/2012	DAUS 2012/06/29	8.51	P	Any day expiry	0.08200	0.30100	267.07317	0.00000	0.0000	0
29/06/2012	DAUS 2012/07/31			Any day expiry	8.47180	8.22740	2.88487	0.00000	0.0000	0
29/06/2012	DAUS 2012/07/31	8.25	C	Any day expiry	0.29200	0.14800	49.31507	0.00000	0.0000	0
29/06/2012	DAUS 2012/07/31	8.25	P	Any day expiry	0.07000	0.17100	144.28571	0.00000	0.0000	0
29/06/2012	DAUS 2012/07/31	8.51	C	Any day expiry	0.15200	0.07500	50.65789	0.00000	0.0000	4,800
29/06/2012	DAUS 2012/07/31	8.51	P	Any day expiry	0.19000	0.35800	88.42105	0.00000	0.0000	0
29/06/2012	DAUS 2012/07/31	7.40	C	Any day expiry	1.07300	0.83000	22.64678	0.00000	0.0000	0
29/06/2012	DAUS 2012/07/31	7.40	P	Any day expiry	0.00100	0.00300	200.00000	0.00000	0.0000	0
29/06/2012	DAUS 2012/07/31	7.72	C	Any day expiry	0.75700	0.52100	31.17569	0.00000	0.0000	0
29/06/2012	DAUS 2012/07/31	7.72	P	Any day expiry	0.00500	0.01400	180.00000	0.00000	0.0000	4,800
29/06/2012	DAUS 2012/08/31			Any day expiry	8.51020	8.26510	2.88007	0.00000	0.0000	0
29/06/2012	DAUS 2012/08/31	7.72	C	Any day expiry	0.80700	0.58200	27.88104	0.00000	0.0000	0
29/06/2012	DAUS 2012/08/31	7.72	P	Any day expiry	0.01700	0.03700	117.64706	0.00000	0.0000	6,170
29/06/2012	DAUS 2012/08/31	8.25	C	Any day expiry	0.37800	0.23600	37.56614	0.00000	0.0000	0
29/06/2012	DAUS 2012/08/31	8.25	P	Any day expiry	0.11800	0.22100	87.28814	0.00000	0.0000	0
29/06/2012	DAUS 2012/08/31	8.51	C	Any day expiry	0.24100	0.15000	37.75934	0.00000	0.0000	6,170
29/06/2012	DAUS 2012/08/31	8.51	P	Any day expiry	0.24100	0.39500	63.90041	0.00000	0.0000	0
29/06/2012	DAUS 2012/08/31	7.40	C	Any day expiry	1.11600	0.87500	21.59498	0.00000	0.0000	0
29/06/2012	DAUS 2012/08/31	7.40	P	Any day expiry	0.00600	0.01000	66.66667	0.00000	0.0000	0
29/06/2012	DAUS 2012/09/28			Any day expiry	8.54350	8.29770	2.87704	0.00000	0.0000	0
29/06/2012	DAUS 2012/09/28	8.51	C	Any day expiry	0.31100	0.21200	31.83280	0.00000	0.0000	7,540
29/06/2012	DAUS 2012/09/28	8.51	P	Any day expiry	0.27800	0.42400	52.51799	0.00000	0.0000	0
29/06/2012	DAUS 2012/09/28	7.40	C	Any day expiry	1.15800	0.91800	20.72539	0.00000	0.0000	0
29/06/2012	DAUS 2012/09/28	7.40	P	Any day expiry	0.01500	0.02000	33.33333	0.00000	0.0000	0
29/06/2012	DAUS 2012/09/28	7.72	C	Any day expiry	0.85500	0.63700	25.49708	0.00000	0.0000	0
29/06/2012	DAUS 2012/09/28	7.72	P	Any day expiry	0.03200	0.05900	84.37500	0.00000	0.0000	7,540
29/06/2012	DAUS 2012/09/28	8.25	C	Any day expiry	0.44500	0.30400	31.68539	0.00000	0.0000	0
29/06/2012	DAUS 2012/09/28	8.25	P	Any day expiry	0.15200	0.25600	68.42105	0.00000	0.0000	0
29/06/2012	DAUS 2012/10/31			Any day expiry	8.58220	8.33620	2.86640	0.00000	0.0000	0
29/06/2012	DAUS 2012/10/31	8.25	C	Any day expiry	0.51500	0.37300	27.57282	0.00000	0.0000	0
29/06/2012	DAUS 2012/10/31	8.25	P	Any day expiry	0.18300	0.28700	56.83060	0.00000	0.0000	0
29/06/2012	DAUS 2012/10/31	8.51	C	Any day expiry	0.38400	0.27700	27.86458	0.00000	0.0000	8,220
29/06/2012	DAUS 2012/10/31	8.51	P	Any day expiry	0.31200	0.45100	44.55128	0.00000	0.0000	0
29/06/2012	DAUS 2012/10/31	7.40	C	Any day expiry	1.20500	0.97000	19.50207	0.00000	0.0000	0
29/06/2012	DAUS 2012/10/31	7.40	P	Any day expiry	0.02300	0.03400	47.82609	0.00000	0.0000	0
29/06/2012	DAUS 2012/10/31	7.72	C	Any day expiry	0.91200	0.69800	23.46491	0.00000	0.0000	0
29/06/2012	DAUS 2012/10/31	7.72	P	Any day expiry	0.05000	0.08200	64.00000	0.00000	0.0000	8,220
29/06/2012	DAUS 2012/11/30			Any day expiry	8.61720	8.37130	2.85360	0.00000	0.0000	0
29/06/2012	DAUS 2012/11/30	8.51	C	Any day expiry	0.44300	0.33200	25.05643	0.00000	0.0000	8,440
29/06/2012	DAUS 2012/11/30	8.51	P	Any day expiry	0.33600	0.47100	40.17857	0.00000	0.0000	0
29/06/2012	DAUS 2012/11/30	7.72	C	Any day expiry	0.96200	0.75000	22.03742	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
29/06/2012	DAUS 2012/11/30	7.72	P	Any day expiry	0.06500	0.09900	52.30769	0.00000	0.0000	8,440
29/06/2012	DAUS 2012/12/27			Any day expiry	8.64880	8.40290	2.84317	0.00000	0.0000	0
29/06/2012	DAUS 2012/12/27	7.72	C	Any day expiry	1.00600	0.79400	21.07356	0.00000	0.0000	0
29/06/2012	DAUS 2012/12/27	7.72	P	Any day expiry	0.07700	0.11100	44.15584	0.00000	0.0000	7,530
29/06/2012	DAUS 2012/12/27	8.51	C	Any day expiry	0.49200	0.37800	23.17073	0.00000	0.0000	7,530
29/06/2012	DAUS 2012/12/27	8.51	P	Any day expiry	0.35300	0.48500	37.39377	0.00000	0.0000	0
29/06/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.67250	6.62180	0.75984	0.00000	0.0000	0
29/06/2012	NZ\$ / R 2012/09/17	6.59	C	Foreign Exchange Future	0.18762	0.15617	16.76248	0.00000	0.0000	0
29/06/2012	NZ\$ / R 2012/09/17	6.59	P	Foreign Exchange Future	0.10512	0.12437	18.31396	0.00000	0.0000	0
29/06/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.72860	6.67830	0.74756	0.00000	0.0000	0
29/06/2012	NZ\$ / R 2012/12/14	6.63	C	Foreign Exchange Future	0.30238	0.26912	10.99782	0.00000	0.0000	0
29/06/2012	NZ\$ / R 2012/12/14	6.63	P	Foreign Exchange Future	0.20378	0.22082	8.36432	0.00000	0.0000	0
29/06/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.33800	1.30020	2.82511	0.00000	0.0000	0
29/06/2012	YUAN/R 2012/09/17	1.33	C	Foreign Exchange Future	0.04554	0.02921	35.85092	0.00000	0.0000	0
29/06/2012	YUAN/R 2012/09/17	1.33	P	Foreign Exchange Future	0.03754	0.05901	57.21040	0.00000	0.0000	0
29/06/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.35230	1.31450	2.79524	0.00000	0.0000	0
29/06/2012	YUAN/R 2012/12/14	1.34	C	Foreign Exchange Future	0.06992	0.05246	24.97558	0.00000	0.0000	0
29/06/2012	YUAN/R 2012/12/14	1.34	P	Foreign Exchange Future	0.05762	0.07796	35.29681	0.00000	0.0000	0

**Future Open Interest**

**564,296**

**Option Open Interest**

**574,201**

**Total**

**1,138,497**