



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Future & Options High/Low

High/Low from 18/06/2012 to 18/06/2012

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
18/06/2012	\$ / R 2012/06/18			Foreign Exchange Future	8.36910	8.35820	0.13024	8.36400	8.2750	0
18/06/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.00129	0.00000	100.00000	0.00000	0.0000	0
18/06/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	0.48219	0.49180	1.99318	0.00000	0.0000	0
18/06/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.00011	0.00000	100.00000	0.00000	0.0000	0
18/06/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	0.88101	0.89180	1.22520	0.00000	0.0000	0
18/06/2012	\$ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.00000	0.00000	100.00000	0.00000	0.0000	0
18/06/2012	\$ / R 2012/06/18	10.30	P	Foreign Exchange Future	1.93090	1.94180	0.56449	0.00000	0.0000	0
18/06/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.18401	0.15820	14.02693	0.00000	0.0000	0
18/06/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.01491	0.00000	100.00000	0.00000	0.0000	0
18/06/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.02342	0.00000	100.00000	0.00000	0.0000	0
18/06/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.15432	0.14180	8.11265	0.00000	0.0000	0
18/06/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.00269	0.00000	100.00000	0.00000	0.0000	0
18/06/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.38359	0.39180	2.14039	0.00000	0.0000	0
18/06/2012	\$ / R 2012/06/18	7.80	C	Foreign Exchange Future	0.56925	0.55820	1.94093	0.00000	0.0000	0
18/06/2012	\$ / R 2012/06/18	7.80	P	Foreign Exchange Future	0.00015	0.00000	100.00000	0.00000	0.0000	0
18/06/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.37105	0.35820	3.46380	0.00000	0.0000	0
18/06/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.00195	0.00000	100.00000	0.00000	0.0000	0
18/06/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.27469	0.25820	6.00207	0.00000	0.0000	0
18/06/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.00559	0.00000	100.00000	0.00000	0.0000	0
18/06/2012	\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.71912	0.70820	1.51789	0.00000	0.0000	0
18/06/2012	\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.00002	0.00000	100.00000	0.00000	0.0000	0
18/06/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.66913	0.65820	1.63399	0.00000	0.0000	0
18/06/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.00003	0.00000	100.00000	0.00000	0.0000	0
18/06/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.61917	0.60820	1.77198	0.00000	0.0000	0
18/06/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.00007	0.00000	100.00000	0.00000	0.0000	0
18/06/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	1.36910	1.35820	0.79614	0.00000	0.0000	0
18/06/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/06/2012	\$ / R 2012/06/18	7.05	C	Foreign Exchange Future	1.31910	1.30820	0.82632	0.00000	0.0000	0
18/06/2012	\$ / R 2012/06/18	7.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/06/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.86910	0.85820	1.25432	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
18/06/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.00000	0.00000	100.00000	0.00000	0.0000	0
18/06/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.61910	1.60820	0.67321	0.00000	0.0000	0
18/06/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/06/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.47950	8.45310	0.31134	8.47650	8.3550	316,745
18/06/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.34340	1.31579	2.05529	0.00000	0.0000	16,000
18/06/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.01390	0.01269	8.71173	0.00000	0.0000	9,200
18/06/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.19988	1.17159	2.35778	0.00000	0.0000	37,000
18/06/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.02038	0.01849	9.27754	0.00000	0.0000	0
18/06/2012	\$ / R 2012/09/17	7.40	C	Foreign Exchange Future	1.10562	1.07674	2.61141	0.00000	0.0000	0
18/06/2012	\$ / R 2012/09/17	7.40	P	Foreign Exchange Future	0.02612	0.02364	9.46652	0.00000	0.0000	8,000
18/06/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.16676	0.14787	11.33035	0.00000	0.0000	5,500
18/06/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	0.88726	0.89477	0.84591	0.00000	0.0000	0
18/06/2012	\$ / R 2012/09/17	9.30	C	Foreign Exchange Future	0.15174	0.13408	11.63673	0.00000	0.0000	250
18/06/2012	\$ / R 2012/09/17	9.30	P	Foreign Exchange Future	0.97224	0.98098	0.89923	0.00000	0.0000	0
18/06/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.24972	0.22530	9.78069	0.00000	0.0000	250
18/06/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.57022	0.57220	0.34643	0.00000	0.0000	1,500
18/06/2012	\$ / R 2012/09/17	9.00	C	Foreign Exchange Future	0.20303	0.18147	10.61992	0.00000	0.0000	8,500
18/06/2012	\$ / R 2012/09/17	9.00	P	Foreign Exchange Future	0.72353	0.72837	0.66877	0.00000	0.0000	0
18/06/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.18376	0.16357	10.99111	0.00000	0.0000	24,360
18/06/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	0.80426	0.81047	0.77116	0.00000	0.0000	0
18/06/2012	\$ / R 2012/09/17	8.50	C	Foreign Exchange Future	0.34606	0.31736	8.29528	0.00000	0.0000	2,000
18/06/2012	\$ / R 2012/09/17	8.50	P	Foreign Exchange Future	0.36656	0.36426	0.62936	0.00000	0.0000	0
18/06/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.31000	0.28266	8.81935	0.00000	0.0000	2,000
18/06/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.43050	0.42956	0.21828	0.00000	0.0000	4,000
18/06/2012	\$ / R 2012/09/17	8.75	C	Foreign Exchange Future	0.26344	0.23827	9.55202	0.00000	0.0000	25,100
18/06/2012	\$ / R 2012/09/17	8.75	P	Foreign Exchange Future	0.53394	0.53517	0.23160	0.00000	0.0000	0
18/06/2012	\$ / R 2012/09/17	8.20	C	Foreign Exchange Future	0.48518	0.45374	6.48012	0.00000	0.0000	0
18/06/2012	\$ / R 2012/09/17	8.20	P	Foreign Exchange Future	0.20568	0.20064	2.45057	0.00000	0.0000	100
18/06/2012	\$ / R 2012/09/17	8.25	C	Foreign Exchange Future	0.45870	0.42757	6.78621	0.00000	0.0000	0
18/06/2012	\$ / R 2012/09/17	8.25	P	Foreign Exchange Future	0.22920	0.22447	2.06302	0.00000	0.0000	5,000
18/06/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.38713	0.35726	7.71438	0.00000	0.0000	0
18/06/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.30763	0.30416	1.12620	0.00000	0.0000	0
18/06/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.67942	0.64761	4.68246	0.00000	0.0000	0
18/06/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.09992	0.09451	5.41792	0.00000	0.0000	20,360
18/06/2012	\$ / R 2012/09/17	8.00	C	Foreign Exchange Future	0.60723	0.57525	5.26716	0.00000	0.0000	0
18/06/2012	\$ / R 2012/09/17	8.00	P	Foreign Exchange Future	0.12773	0.12215	4.37155	0.00000	0.0000	6,625
18/06/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.54226	0.51039	5.87786	0.00000	0.0000	0
18/06/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.16276	0.15729	3.36283	0.00000	0.0000	2,000
18/06/2012	\$ / R 2012/09/17	7.50	C	Foreign Exchange Future	1.01278	0.98322	2.91923	0.00000	0.0000	0
18/06/2012	\$ / R 2012/09/17	7.50	P	Foreign Exchange Future	0.03328	0.03012	9.51043	0.00000	0.0000	246
18/06/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.83702	0.80606	3.69906	0.00000	0.0000	0
18/06/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.05752	0.05296	7.93067	0.00000	0.0000	2,500
18/06/2012	\$ / R 2012/09/17	7.75	C	Foreign Exchange Future	0.79608	0.76485	3.92250	0.00000	0.0000	0
18/06/2012	\$ / R 2012/09/17	7.75	P	Foreign Exchange Future	0.06658	0.06175	7.24879	0.00000	0.0000	44,100
18/06/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.58040	8.55400	0.30768	8.56650	8.5230	52,266

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
18/06/2012	\$ / R 2012/12/14	11.10	C	Foreign Exchange Future	0.11325	0.10230	9.66829	0.00000	0.0000	0
18/06/2012	\$ / R 2012/12/14	11.10	P	Foreign Exchange Future	2.63285	2.64830	0.58685	0.00000	0.0000	0
18/06/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.34571	0.31903	7.71793	0.00000	0.0000	540
18/06/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	0.86531	0.86503	0.03252	0.00000	0.0000	0
18/06/2012	\$ / R 2012/12/14	9.50	C	Foreign Exchange Future	0.26573	0.24338	8.41241	0.00000	0.0000	300
18/06/2012	\$ / R 2012/12/14	9.50	P	Foreign Exchange Future	1.18533	1.18938	0.34129	0.00000	0.0000	0
18/06/2012	\$ / R 2012/12/14	10.40	C	Foreign Exchange Future	0.15836	0.14354	9.35498	0.00000	0.0000	0
18/06/2012	\$ / R 2012/12/14	10.40	P	Foreign Exchange Future	1.97796	1.98954	0.58573	0.00000	0.0000	0
18/06/2012	\$ / R 2012/12/14	8.60	C	Foreign Exchange Future	0.49534	0.46302	6.52507	0.00000	0.0000	6,000
18/06/2012	\$ / R 2012/12/14	8.60	P	Foreign Exchange Future	0.51494	0.50902	1.14993	0.00000	0.0000	0
18/06/2012	\$ / R 2012/12/14	8.80	C	Foreign Exchange Future	0.42737	0.39723	7.05238	0.00000	0.0000	0
18/06/2012	\$ / R 2012/12/14	8.80	P	Foreign Exchange Future	0.64697	0.64323	0.57806	0.00000	0.0000	300
18/06/2012	\$ / R 2012/12/14	9.00	C	Foreign Exchange Future	0.37045	0.34264	7.50739	0.00000	0.0000	25,000
18/06/2012	\$ / R 2012/12/14	9.00	P	Foreign Exchange Future	0.79005	0.78864	0.17858	0.00000	0.0000	0
18/06/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.78528	0.75056	4.42144	0.00000	0.0000	300
18/06/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.20488	0.19656	4.06124	0.00000	0.0000	6,040
18/06/2012	\$ / R 2012/12/14	8.05	C	Foreign Exchange Future	0.75340	0.71855	4.62570	0.00000	0.0000	0
18/06/2012	\$ / R 2012/12/14	8.05	P	Foreign Exchange Future	0.22300	0.21455	3.78925	0.00000	0.0000	20,000
18/06/2012	\$ / R 2012/12/14	8.30	C	Foreign Exchange Future	0.62018	0.58583	5.53851	0.00000	0.0000	0
18/06/2012	\$ / R 2012/12/14	8.30	P	Foreign Exchange Future	0.33978	0.33183	2.33934	0.00000	0.0000	6,000
18/06/2012	\$ / R 2012/12/14	7.95	C	Foreign Exchange Future	0.81811	0.78355	4.22432	0.00000	0.0000	0
18/06/2012	\$ / R 2012/12/14	7.95	P	Foreign Exchange Future	0.18771	0.17955	4.34693	0.00000	0.0000	15,000
18/06/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.68300	8.65790	0.28907	0.00000	0.0000	19,545
18/06/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.88861	0.84568	4.83150	0.00000	0.0000	0
18/06/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.30561	0.28778	5.83526	0.00000	0.0000	180
18/06/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.49665	0.45996	7.38713	0.00000	0.0000	180
18/06/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	0.91365	0.90206	1.26831	0.00000	0.0000	0
18/06/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.86580	8.84280	0.25942	0.00000	0.0000	542
18/06/2012	\$ / R 2013/12/13	9.00	C	Foreign Exchange Future	0.89840	0.82028	8.69488	0.00000	0.0000	0
18/06/2012	\$ / R 2013/12/13	9.00	P	Foreign Exchange Future	1.03260	0.97748	5.33748	0.00000	0.0000	0
18/06/2012	\$ / R 2013/12/13	8.00	C	Foreign Exchange Future	1.30474	1.22988	5.73747	0.00000	0.0000	0
18/06/2012	\$ / R 2013/12/13	8.00	P	Foreign Exchange Future	0.43894	0.38708	11.81465	0.00000	0.0000	0
18/06/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.38940	9.36480	0.26200	0.00000	0.0000	0
18/06/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.93432	1.85631	4.03276	0.00000	0.0000	200
18/06/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.54492	0.49151	9.80085	0.00000	0.0000	0
18/06/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.69310	10.66850	0.23005	0.00000	0.0000	0
18/06/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.36910	8.35820	0.13024	8.34500	8.3440	0
18/06/2012	\$ / R MAXI 2012/06/18	8.38	C	Foreign Exchange Future	0.05920	0.00000	100.00000	0.00000	0.0000	0
18/06/2012	\$ / R MAXI 2012/06/18	8.38	P	Foreign Exchange Future	0.07010	0.02180	68.90103	0.00000	0.0000	0
18/06/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	8.47950	8.45310	0.31134	8.38580	8.3822	871
18/06/2012	\$ / R MAXI 2012/09/17	8.49	C	Foreign Exchange Future	0.34991	0.32107	8.24158	0.00000	0.0000	0
18/06/2012	\$ / R MAXI 2012/09/17	8.49	P	Foreign Exchange Future	0.36041	0.35797	0.67654	0.00000	0.0000	0
18/06/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	8.58040	8.55400	0.30768	0.00000	0.0000	2
18/06/2012	\$ / R MAXI 2012/12/14	8.59	C	Foreign Exchange Future	0.49907	0.46664	6.49714	0.00000	0.0000	0
18/06/2012	\$ / R MAXI 2012/12/14	8.59	P	Foreign Exchange Future	0.50867	0.50264	1.18447	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
18/06/2012	\$ / R MAXI 2013/03/18			Foreign Exchange Future	8.68300	8.65790	0.28907	0.00000	0.0000	0
18/06/2012	\$ / R MAXI 2013/03/18	8.69	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/06/2012	\$ / R MAXI 2013/03/18	8.69	P	Foreign Exchange Future	0.00700	0.03210	358.57143	0.00000	0.0000	0
18/06/2012	£ / R 2012/06/18			Foreign Exchange Future	13.09100	13.08530	0.04354	0.00000	0.0000	0
18/06/2012	£ / R 2012/06/18	11.10	C	Foreign Exchange Future	1.99100	1.98530	0.28629	0.00000	0.0000	0
18/06/2012	£ / R 2012/06/18	11.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/06/2012	£ / R 2012/06/18	12.50	C	Foreign Exchange Future	0.59317	0.58530	1.32632	0.00000	0.0000	0
18/06/2012	£ / R 2012/06/18	12.50	P	Foreign Exchange Future	0.00217	0.00000	100.00000	0.00000	0.0000	0
18/06/2012	£ / R 2012/09/17			Foreign Exchange Future	13.25910	13.24950	0.07240	13.23650	13.1119	76,897
18/06/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.93040	1.91870	0.60595	0.00000	0.0000	0
18/06/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.02130	0.01920	9.84689	0.00000	0.0000	6,000
18/06/2012	£ / R 2012/09/17	12.15	C	Foreign Exchange Future	1.17341	1.15931	1.20226	0.00000	0.0000	0
18/06/2012	£ / R 2012/09/17	12.15	P	Foreign Exchange Future	0.06431	0.05981	7.00872	0.00000	0.0000	38,400
18/06/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.37958	0.37077	2.32219	0.00000	0.0000	24,000
18/06/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	0.57048	0.57127	0.13767	0.00000	0.0000	0
18/06/2012	£ / R 2012/09/17	13.85	C	Foreign Exchange Future	0.26635	0.26213	1.58375	0.00000	0.0000	14,400
18/06/2012	£ / R 2012/09/17	13.85	P	Foreign Exchange Future	0.85725	0.86263	0.62779	0.00000	0.0000	0
18/06/2012	£ / R 2012/12/14			Foreign Exchange Future	13.41530	13.40520	0.07529	0.00000	0.0000	1,630
18/06/2012	£ / R 2012/12/14	13.37	C	Foreign Exchange Future	0.67906	0.67081	1.21409	0.00000	0.0000	0
18/06/2012	£ / R 2012/12/14	13.37	P	Foreign Exchange Future	0.63376	0.63561	0.29279	0.00000	0.0000	0
18/06/2012	£ / R 2013/03/18			Foreign Exchange Future	13.57320	13.56540	0.05747	0.00000	0.0000	1,855
18/06/2012	£ / R 2013/03/18	13.53	C	Foreign Exchange Future	1.25325	1.20668	3.71640	0.00000	0.0000	0
18/06/2012	£ / R 2013/03/18	13.53	P	Foreign Exchange Future	1.21005	1.17128	3.20447	0.00000	0.0000	0
18/06/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.10630	0.10592	0.35372	0.00000	0.0000	0
18/06/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00013	0.00000	100.00000	0.00000	0.0000	0
18/06/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00383	0.00408	6.46598	0.00000	0.0000	0
18/06/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.10780	0.10720	0.55659	0.00000	0.0000	3,433
18/06/2012	¥ / R 2012/09/17	0.11	C	Foreign Exchange Future	0.00438	0.00405	7.68607	0.00000	0.0000	0
18/06/2012	¥ / R 2012/09/17	0.11	P	Foreign Exchange Future	0.00658	0.00685	3.99655	0.00000	0.0000	0
18/06/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.10930	0.10870	0.54895	0.00000	0.0000	0
18/06/2012	¥ / R 2012/12/14	0.11	C	Foreign Exchange Future	0.00694	0.00638	8.13525	0.00000	0.0000	0
18/06/2012	¥ / R 2012/12/14	0.11	P	Foreign Exchange Future	0.00764	0.00768	0.46212	0.00000	0.0000	0
18/06/2012	€ / R 2012/06/18			Foreign Exchange Future	10.56930	10.52440	0.42482	0.00000	0.0000	0
18/06/2012	€ / R 2012/06/18	9.45	C	Foreign Exchange Future	1.12178	1.07440	4.22368	0.00000	0.0000	0
18/06/2012	€ / R 2012/06/18	9.45	P	Foreign Exchange Future	0.00248	0.00000	100.00000	0.00000	0.0000	0
18/06/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	0.97510	0.92440	5.19930	0.00000	0.0000	0
18/06/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.00580	0.00000	100.00000	0.00000	0.0000	0
18/06/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.78498	0.72440	7.71684	0.00000	0.0000	0
18/06/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.01568	0.00000	100.00000	0.00000	0.0000	0
18/06/2012	€ / R 2012/06/18	10.55	C	Foreign Exchange Future	0.22407	0.00000	100.00000	0.00000	0.0000	0
18/06/2012	€ / R 2012/06/18	10.55	P	Foreign Exchange Future	0.20477	0.02560	87.49789	0.00000	0.0000	0
18/06/2012	€ / R 2012/06/18	9.85	C	Foreign Exchange Future	0.73894	0.67440	8.73444	0.00000	0.0000	0
18/06/2012	€ / R 2012/06/18	9.85	P	Foreign Exchange Future	0.01964	0.00000	100.00000	0.00000	0.0000	0
18/06/2012	€ / R 2012/06/18	10.05	C	Foreign Exchange Future	0.56378	0.47440	15.85333	0.00000	0.0000	0
18/06/2012	€ / R 2012/06/18	10.05	P	Foreign Exchange Future	0.04448	0.00000	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
18/06/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.37307	0.22440	39.84979	0.00000	0.0000	0
18/06/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.10377	0.00000	100.00000	0.00000	0.0000	0
18/06/2012	€ / R 2012/09/17			Foreign Exchange Future	10.71710	10.65120	0.61491	10.67050	10.6215	29,973
18/06/2012	€ / R 2012/09/17	11.25	C	Foreign Exchange Future	0.20170	0.17389	13.78582	0.00000	0.0000	15,360
18/06/2012	€ / R 2012/09/17	11.25	P	Foreign Exchange Future	0.73460	0.77269	5.18566	0.00000	0.0000	0
18/06/2012	€ / R 2012/09/17	9.90	C	Foreign Exchange Future	0.88102	0.81193	7.84176	0.00000	0.0000	0
18/06/2012	€ / R 2012/09/17	9.90	P	Foreign Exchange Future	0.06392	0.06073	4.98665	0.00000	0.0000	33,360
18/06/2012	€ / R 2012/09/17	10.20	C	Foreign Exchange Future	0.64863	0.58478	9.84359	0.00000	0.0000	0
18/06/2012	€ / R 2012/09/17	10.20	P	Foreign Exchange Future	0.13153	0.13358	1.55963	0.00000	0.0000	1,500
18/06/2012	€ / R 2012/09/17	11.20	C	Foreign Exchange Future	0.21290	0.18343	13.84201	0.00000	0.0000	21,300
18/06/2012	€ / R 2012/09/17	11.20	P	Foreign Exchange Future	0.69580	0.73223	5.23562	0.00000	0.0000	0
18/06/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.28980	1.21983	5.42522	0.00000	0.0000	0
18/06/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.02270	0.01863	17.94729	0.00000	0.0000	10,200
18/06/2012	€ / R 2012/09/17	9.75	C	Foreign Exchange Future	1.00977	0.94043	6.86739	0.00000	0.0000	0
18/06/2012	€ / R 2012/09/17	9.75	P	Foreign Exchange Future	0.04267	0.03923	8.07305	0.00000	0.0000	1,625
18/06/2012	€ / R 2012/12/14			Foreign Exchange Future	10.85650	10.79030	0.60977	0.00000	0.0000	52,680
18/06/2012	€ / R 2012/12/14	10.40	C	Foreign Exchange Future	0.73892	0.68456	7.35732	0.00000	0.0000	0
18/06/2012	€ / R 2012/12/14	10.40	P	Foreign Exchange Future	0.28242	0.29425	4.19068	0.00000	0.0000	750
18/06/2012	€ / R 2012/12/14	10.82	C	Foreign Exchange Future	0.54025	0.49463	8.44509	0.00000	0.0000	0
18/06/2012	€ / R 2012/12/14	10.82	P	Foreign Exchange Future	0.50375	0.52433	4.08436	0.00000	0.0000	0
18/06/2012	€ / R 2012/12/14	11.10	C	Foreign Exchange Future	0.44009	0.40137	8.79677	0.00000	0.0000	750
18/06/2012	€ / R 2012/12/14	11.10	P	Foreign Exchange Future	0.68359	0.71107	4.02096	0.00000	0.0000	0
18/06/2012	€ / R 2012/12/14	10.30	C	Foreign Exchange Future	0.79581	0.73955	7.06960	0.00000	0.0000	0
18/06/2012	€ / R 2012/12/14	10.30	P	Foreign Exchange Future	0.23931	0.24925	4.15321	0.00000	0.0000	375
18/06/2012	€ / R 2013/03/18			Foreign Exchange Future	11.00320	10.93720	0.59983	0.00000	0.0000	75
18/06/2012	€ / R 2013/03/18	10.97	C	Foreign Exchange Future	0.67114	0.63019	6.10114	0.00000	0.0000	0
18/06/2012	€ / R 2013/03/18	10.97	P	Foreign Exchange Future	0.63794	0.66299	3.92719	0.00000	0.0000	0
18/06/2012	€ / R 2013/12/13			Foreign Exchange Future	11.23550	11.17110	0.57318	0.00000	0.0000	435
18/06/2012	€ / R 2013/12/13	11.20	C	Foreign Exchange Future	0.97146	0.92238	5.05259	0.00000	0.0000	0
18/06/2012	€ / R 2013/12/13	11.20	P	Foreign Exchange Future	0.93596	0.95128	1.63639	0.00000	0.0000	0
18/06/2012	ANY DAY EXPIRY DAAH 201			Any day expiry	8.37920	8.35330	0.30910	0.00000	0.0000	2,360
18/06/2012	ANY DAY EXPIRY DAAH 201	7.40	C	Any day expiry	0.98000	0.95400	2.65306	0.00000	0.0000	0
18/06/2012	ANY DAY EXPIRY DAAH 201	7.40	P	Any day expiry	0.00100	0.00100	0.00000	0.00000	0.0000	0
18/06/2012	ANY DAY EXPIRY DAAH 201	8.25	C	Any day expiry	0.20400	0.16800	17.64706	0.00000	0.0000	0
18/06/2012	ANY DAY EXPIRY DAAH 201	8.25	P	Any day expiry	0.07500	0.06500	13.33333	0.00000	0.0000	0
18/06/2012	AUS\$ / R 2012/06/18			Foreign Exchange Future	8.41920	8.41760	0.01900	0.00000	0.0000	0
18/06/2012	AUS\$ / R 2012/06/18	8.37	C	Foreign Exchange Future	0.07855	0.04760	39.39849	0.00000	0.0000	0
18/06/2012	AUS\$ / R 2012/06/18	8.37	P	Foreign Exchange Future	0.02935	0.00000	100.00000	0.00000	0.0000	0
18/06/2012	AUS\$ / R 2012/09/17			Foreign Exchange Future	8.46250	8.46150	0.01182	8.47850	8.4090	5,862
18/06/2012	AUS\$ / R 2012/09/17	8.42	C	Foreign Exchange Future	0.30815	0.30057	2.46043	0.00000	0.0000	0
18/06/2012	AUS\$ / R 2012/09/17	8.42	P	Foreign Exchange Future	0.26565	0.25907	2.47762	0.00000	0.0000	0
18/06/2012	AUS\$ / R 2012/12/14			Foreign Exchange Future	8.50730	8.50520	0.02468	0.00000	0.0000	11,786
18/06/2012	AUS\$ / R 2012/12/14	8.46	C	Foreign Exchange Future	0.42213	0.41619	1.40534	0.00000	0.0000	0
18/06/2012	AUS\$ / R 2012/12/14	8.46	P	Foreign Exchange Future	0.37483	0.37099	1.02242	0.00000	0.0000	0
18/06/2012	AUS\$ / R 2013/03/18			Foreign Exchange Future	8.55520	8.55270	0.02922	0.00000	0.0000	3,790

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
18/06/2012	AUS / R 2013/03/18	8.51	C	Foreign Exchange Future	0.51203	0.50847	0.69609	0.00000	0.0000	0
18/06/2012	AUS / R 2013/03/18	8.51	P	Foreign Exchange Future	0.46683	0.46577	0.22796	0.00000	0.0000	0
18/06/2012	AUS / R 2015/12/14			Foreign Exchange Future	9.77740	9.76940	0.08182	0.00000	0.0000	0
18/06/2012	CAD/ R 2012/06/18			Foreign Exchange Future	8.17720	8.14250	0.42435	0.00000	0.0000	0
18/06/2012	CAD/ R 2012/06/18	8.17	C	Foreign Exchange Future	0.04846	0.00000	100.00000	0.00000	0.0000	0
18/06/2012	CAD/ R 2012/06/18	8.17	P	Foreign Exchange Future	0.04126	0.02750	33.34513	0.00000	0.0000	0
18/06/2012	CAD/ R 2012/09/17			Foreign Exchange Future	8.26980	8.23130	0.46555	0.00000	0.0000	33
18/06/2012	CAD/ R 2012/09/17	8.27	C	Foreign Exchange Future	0.24732	0.21360	13.63522	0.00000	0.0000	0
18/06/2012	CAD/ R 2012/09/17	8.27	P	Foreign Exchange Future	0.24752	0.25230	1.92979	0.00000	0.0000	0
18/06/2012	CAD/ R 2012/12/14			Foreign Exchange Future	8.35530	8.31700	0.45839	0.00000	0.0000	0
18/06/2012	CAD/ R 2012/12/14	8.35	C	Foreign Exchange Future	0.36306	0.32782	9.70598	0.00000	0.0000	0
18/06/2012	CAD/ R 2012/12/14	8.35	P	Foreign Exchange Future	0.35776	0.36082	0.85583	0.00000	0.0000	0
18/06/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.37170	0.35820	3.63196	0.00000	0.0000	0
18/06/2012	CF CANDO CABA 2012/06/18			Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/06/2012	CF CANDO CABB 2012/06/18			Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/06/2012	CF CANDO CABD 2012/06/18			Can-Do Future	0.00050	0.00000	100.00000	0.00000	0.0000	0
18/06/2012	CF CANDO CABE 2012/09/17			Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/06/2012	CF CANDO CABF 2012/09/17			Can-Do Future	0.10430	0.11200	7.38255	0.00000	0.0000	11,120
18/06/2012	CF CANDO CABG 2012/09/17			Can-Do Future	0.05160	0.05290	2.51938	0.00000	0.0000	7,100
18/06/2012	CF CANDO CABH 2012/09/17			Can-Do Future	0.12330	0.13220	7.21817	0.00000	0.0000	14,700
18/06/2012	CF CANDO CABI 2012/09/17			Can-Do Future	0.02950	0.03120	5.76271	0.00000	0.0000	8,000
18/06/2012	CF CANDO CABI 2012/09/17			Can-Do Future	0.15740	0.16060	2.03304	0.00000	0.0000	12,800
18/06/2012	CF CANDO CABJ 2012/09/17			Can-Do Future	0.07730	0.08090	4.65718	0.00000	0.0000	4,800
18/06/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.79770	8.76350	0.38874	0.00000	0.0000	0
18/06/2012	CHF / R 2012/06/18	8.77	C	Foreign Exchange Future	0.07798	0.00000	100.00000	0.00000	0.0000	0
18/06/2012	CHF / R 2012/06/18	8.77	P	Foreign Exchange Future	0.05028	0.00650	87.07239	0.00000	0.0000	0
18/06/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.93410	8.87600	0.65032	0.00000	0.0000	18,785
18/06/2012	CHF / R 2012/09/17	8.91	C	Foreign Exchange Future	0.32660	0.32311	1.06618	0.00000	0.0000	0
18/06/2012	CHF / R 2012/09/17	8.91	P	Foreign Exchange Future	0.30250	0.35711	18.05577	0.00000	0.0000	0
18/06/2012	CHF / R 2012/12/14			Foreign Exchange Future	9.06620	9.00700	0.65297	0.00000	0.0000	0
18/06/2012	CHF / R 2012/12/14	9.04	C	Foreign Exchange Future	0.50884	0.49596	2.53210	0.00000	0.0000	0
18/06/2012	CHF / R 2012/12/14	9.04	P	Foreign Exchange Future	0.48264	0.52896	9.59624	0.00000	0.0000	0
18/06/2012	DAUS 2012/06/29			Any day expiry	8.38040	8.35450	0.30905	0.00000	0.0000	0
18/06/2012	DAUS 2012/06/29	7.40	C	Any day expiry	0.98100	0.95500	2.65036	0.00000	0.0000	0
18/06/2012	DAUS 2012/06/29	7.40	P	Any day expiry	0.00100	0.00100	0.00000	0.00000	0.0000	0
18/06/2012	DAUS 2012/06/29	7.72	C	Any day expiry	0.66500	0.63700	4.21053	0.00000	0.0000	0
18/06/2012	DAUS 2012/06/29	7.72	P	Any day expiry	0.00500	0.00300	40.00000	0.00000	0.0000	5,480
18/06/2012	DAUS 2012/06/29	8.25	C	Any day expiry	0.21000	0.17400	17.14286	0.00000	0.0000	0
18/06/2012	DAUS 2012/06/29	8.25	P	Any day expiry	0.08000	0.07000	12.50000	0.00000	0.0000	0
18/06/2012	DAUS 2012/06/29	8.51	C	Any day expiry	0.09200	0.06400	30.43478	0.00000	0.0000	5,480
18/06/2012	DAUS 2012/06/29	8.51	P	Any day expiry	0.22200	0.22000	0.90090	0.00000	0.0000	0
18/06/2012	DAUS 2012/07/31			Any day expiry	8.42060	8.39450	0.30995	0.00000	0.0000	0
18/06/2012	DAUS 2012/07/31	8.25	C	Any day expiry	0.32800	0.29600	9.75610	0.00000	0.0000	0
18/06/2012	DAUS 2012/07/31	8.25	P	Any day expiry	0.15700	0.15200	3.18471	0.00000	0.0000	0
18/06/2012	DAUS 2012/07/31	8.51	C	Any day expiry	0.21200	0.18300	13.67925	0.00000	0.0000	4,800

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
18/06/2012	DAUS 2012/07/31	8.51	P	Any day expiry	0.30100	0.29900	0.66445	0.00000	0.0000	0
18/06/2012	DAUS 2012/07/31	7.40	C	Any day expiry	1.02700	0.99900	2.72639	0.00000	0.0000	0
18/06/2012	DAUS 2012/07/31	7.40	P	Any day expiry	0.00600	0.00500	16.66667	0.00000	0.0000	0
18/06/2012	DAUS 2012/07/31	7.72	C	Any day expiry	0.72300	0.69300	4.14938	0.00000	0.0000	0
18/06/2012	DAUS 2012/07/31	7.72	P	Any day expiry	0.02200	0.01900	13.63636	0.00000	0.0000	4,800
18/06/2012	DAUS 2012/08/31			Any day expiry	8.45880	8.43240	0.31210	0.00000	0.0000	0
18/06/2012	DAUS 2012/08/31	7.72	C	Any day expiry	0.78700	0.75500	4.06607	0.00000	0.0000	0
18/06/2012	DAUS 2012/08/31	7.72	P	Any day expiry	0.04800	0.04300	10.41667	0.00000	0.0000	6,170
18/06/2012	DAUS 2012/08/31	8.25	C	Any day expiry	0.41700	0.38500	7.67386	0.00000	0.0000	0
18/06/2012	DAUS 2012/08/31	8.25	P	Any day expiry	0.20800	0.20300	2.40385	0.00000	0.0000	0
18/06/2012	DAUS 2012/08/31	8.51	C	Any day expiry	0.30100	0.27100	9.96678	0.00000	0.0000	6,170
18/06/2012	DAUS 2012/08/31	8.51	P	Any day expiry	0.35200	0.34900	0.85227	0.00000	0.0000	0
18/06/2012	DAUS 2012/08/31	7.40	C	Any day expiry	1.07800	1.04900	2.69017	0.00000	0.0000	0
18/06/2012	DAUS 2012/08/31	7.40	P	Any day expiry	0.01900	0.01700	10.52632	0.00000	0.0000	0
18/06/2012	DAUS 2012/09/28			Any day expiry	8.49220	8.46590	0.30970	0.00000	0.0000	0
18/06/2012	DAUS 2012/09/28	8.51	C	Any day expiry	0.36900	0.34000	7.85908	0.00000	0.0000	7,540
18/06/2012	DAUS 2012/09/28	8.51	P	Any day expiry	0.38700	0.38400	0.77519	0.00000	0.0000	0
18/06/2012	DAUS 2012/09/28	7.40	C	Any day expiry	1.12400	1.09400	2.66904	0.00000	0.0000	0
18/06/2012	DAUS 2012/09/28	7.40	P	Any day expiry	0.03200	0.02800	12.50000	0.00000	0.0000	0
18/06/2012	DAUS 2012/09/28	7.72	C	Any day expiry	0.84200	0.81100	3.68171	0.00000	0.0000	0
18/06/2012	DAUS 2012/09/28	7.72	P	Any day expiry	0.07000	0.06500	7.14286	0.00000	0.0000	7,540
18/06/2012	DAUS 2012/09/28	8.25	C	Any day expiry	0.48500	0.45400	6.39175	0.00000	0.0000	0
18/06/2012	DAUS 2012/09/28	8.25	P	Any day expiry	0.24300	0.23800	2.05761	0.00000	0.0000	0
18/06/2012	DAUS 2012/10/31			Any day expiry	8.53000	8.50370	0.30832	0.00000	0.0000	0
18/06/2012	DAUS 2012/10/31	8.25	C	Any day expiry	0.55700	0.52400	5.92460	0.00000	0.0000	0
18/06/2012	DAUS 2012/10/31	8.25	P	Any day expiry	0.27700	0.27000	2.52708	0.00000	0.0000	0
18/06/2012	DAUS 2012/10/31	8.51	C	Any day expiry	0.44100	0.41100	6.80272	0.00000	0.0000	8,220
18/06/2012	DAUS 2012/10/31	8.51	P	Any day expiry	0.42100	0.41700	0.95012	0.00000	0.0000	0
18/06/2012	DAUS 2012/10/31	7.40	C	Any day expiry	1.17700	1.14700	2.54885	0.00000	0.0000	0
18/06/2012	DAUS 2012/10/31	7.40	P	Any day expiry	0.04700	0.04300	8.51064	0.00000	0.0000	0
18/06/2012	DAUS 2012/10/31	7.72	C	Any day expiry	0.90400	0.87100	3.65044	0.00000	0.0000	0
18/06/2012	DAUS 2012/10/31	7.72	P	Any day expiry	0.09400	0.08700	7.44681	0.00000	0.0000	8,220
18/06/2012	DAUS 2012/11/30			Any day expiry	8.56440	8.53800	0.30825	0.00000	0.0000	0
18/06/2012	DAUS 2012/11/30	8.51	C	Any day expiry	0.50200	0.47000	6.37450	0.00000	0.0000	8,440
18/06/2012	DAUS 2012/11/30	8.51	P	Any day expiry	0.44800	0.44200	1.33929	0.00000	0.0000	0
18/06/2012	DAUS 2012/11/30	7.72	C	Any day expiry	0.95700	0.92400	3.44828	0.00000	0.0000	0
18/06/2012	DAUS 2012/11/30	7.72	P	Any day expiry	0.11300	0.10600	6.19469	0.00000	0.0000	8,440
18/06/2012	DAUS 2012/12/27			Any day expiry	8.59480	8.56860	0.30484	0.00000	0.0000	0
18/06/2012	DAUS 2012/12/27	7.72	C	Any day expiry	1.00300	0.96800	3.48953	0.00000	0.0000	0
18/06/2012	DAUS 2012/12/27	7.72	P	Any day expiry	0.12800	0.11900	7.03125	0.00000	0.0000	7,530
18/06/2012	DAUS 2012/12/27	8.51	C	Any day expiry	0.55300	0.51900	6.14828	0.00000	0.0000	7,530
18/06/2012	DAUS 2012/12/27	8.51	P	Any day expiry	0.46800	0.46000	1.70940	0.00000	0.0000	0
18/06/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.58860	6.60550	0.25650	0.00000	0.0000	0
18/06/2012	NZ\$ / R 2012/06/18	6.53	C	Foreign Exchange Future	0.08307	0.07550	9.10842	0.00000	0.0000	0
18/06/2012	NZ\$ / R 2012/06/18	6.53	P	Foreign Exchange Future	0.02447	0.00000	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
18/06/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.65210	6.66450	0.18641	0.00000	0.0000	0
18/06/2012	NZ\$ / R 2012/09/17	6.59	C	Foreign Exchange Future	0.21834	0.21562	1.24613	0.00000	0.0000	0
18/06/2012	NZ\$ / R 2012/09/17	6.59	P	Foreign Exchange Future	0.15624	0.14112	9.67793	0.00000	0.0000	0
18/06/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.69360	6.70550	0.17778	0.00000	0.0000	0
18/06/2012	NZ\$ / R 2012/12/14	6.63	C	Foreign Exchange Future	0.33028	0.32701	0.98977	0.00000	0.0000	0
18/06/2012	NZ\$ / R 2012/12/14	6.63	P	Foreign Exchange Future	0.26668	0.25151	5.68810	0.00000	0.0000	0
18/06/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.31470	1.31470	0.00000	0.00000	0.0000	0
18/06/2012	YUAN/R 2012/06/18	1.31	C	Foreign Exchange Future	0.01258	0.00470	62.63584	0.00000	0.0000	0
18/06/2012	YUAN/R 2012/06/18	1.31	P	Foreign Exchange Future	0.00788	0.00000	100.00000	0.00000	0.0000	0
18/06/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.32940	1.32680	0.19558	0.00000	0.0000	0
18/06/2012	YUAN/R 2012/09/17	1.33	C	Foreign Exchange Future	0.05450	0.05093	6.54418	0.00000	0.0000	0
18/06/2012	YUAN/R 2012/09/17	1.33	P	Foreign Exchange Future	0.05510	0.05413	1.75436	0.00000	0.0000	0
18/06/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.34400	1.34120	0.20833	0.00000	0.0000	0
18/06/2012	YUAN/R 2012/12/14	1.34	C	Foreign Exchange Future	0.07982	0.07539	5.55042	0.00000	0.0000	0
18/06/2012	YUAN/R 2012/12/14	1.34	P	Foreign Exchange Future	0.07582	0.07419	2.15033	0.00000	0.0000	0

**Future Open Interest**

**658,085**

**Option Open Interest**

**569,011**

**Total**

**1,227,096**