



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Future & Options High/Low

High/Low from 22/06/2012 to 22/06/2012

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
22/06/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.38970	8.52530	1.61627	8.53380	8.4550	299,986
22/06/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.25177	1.38356	10.52790	0.00000	0.0000	16,000
22/06/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.01207	0.00826	31.60541	0.00000	0.0000	9,200
22/06/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.10718	1.23744	11.76480	0.00000	0.0000	37,000
22/06/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.01748	0.01214	30.56635	0.00000	0.0000	0
22/06/2012	\$ / R 2012/09/17	7.40	C	Foreign Exchange Future	1.01202	1.14094	12.73959	0.00000	0.0000	0
22/06/2012	\$ / R 2012/09/17	7.40	P	Foreign Exchange Future	0.02232	0.01564	29.90477	0.00000	0.0000	8,000
22/06/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.11455	0.13857	20.96886	0.00000	0.0000	5,500
22/06/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	0.92485	0.81327	12.06477	0.00000	0.0000	0
22/06/2012	\$ / R 2012/09/17	9.30	C	Foreign Exchange Future	0.10299	0.12400	20.39175	0.00000	0.0000	250
22/06/2012	\$ / R 2012/09/17	9.30	P	Foreign Exchange Future	1.01329	0.89870	11.30944	0.00000	0.0000	0
22/06/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.18098	0.22274	23.07595	0.00000	0.0000	250
22/06/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.59128	0.49744	15.87016	0.00000	0.0000	1,500
22/06/2012	\$ / R 2012/09/17	9.00	C	Foreign Exchange Future	0.14301	0.17459	22.07559	0.00000	0.0000	8,500
22/06/2012	\$ / R 2012/09/17	9.00	P	Foreign Exchange Future	0.75331	0.64929	13.80949	0.00000	0.0000	0
22/06/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.12777	0.15532	21.56380	0.00000	0.0000	24,360
22/06/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	0.83807	0.73002	12.89266	0.00000	0.0000	0
22/06/2012	\$ / R 2012/09/17	8.50	C	Foreign Exchange Future	0.26433	0.32538	23.09640	0.00000	0.0000	2,000
22/06/2012	\$ / R 2012/09/17	8.50	P	Foreign Exchange Future	0.37463	0.30008	19.89955	0.00000	0.0000	0
22/06/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.23253	0.28610	23.03850	0.00000	0.0000	2,000
22/06/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.44283	0.36080	18.52352	0.00000	0.0000	4,000
22/06/2012	\$ / R 2012/09/17	8.75	C	Foreign Exchange Future	0.19252	0.23701	23.10866	0.00000	0.0000	25,100
22/06/2012	\$ / R 2012/09/17	8.75	P	Foreign Exchange Future	0.55282	0.46171	16.48111	0.00000	0.0000	0
22/06/2012	\$ / R 2012/09/17	8.20	C	Foreign Exchange Future	0.39410	0.47807	21.30655	0.00000	0.0000	0
22/06/2012	\$ / R 2012/09/17	8.20	P	Foreign Exchange Future	0.20440	0.15277	25.25911	0.00000	0.0000	200
22/06/2012	\$ / R 2012/09/17	8.25	C	Foreign Exchange Future	0.36865	0.44896	21.78560	0.00000	0.0000	0
22/06/2012	\$ / R 2012/09/17	8.25	P	Foreign Exchange Future	0.22895	0.17366	24.14816	0.00000	0.0000	5,000
22/06/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.30084	0.37056	23.17475	0.00000	0.0000	0
22/06/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.31114	0.24526	21.17361	0.00000	0.0000	0
22/06/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.58342	0.69046	18.34674	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
22/06/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.09372	0.06516	30.47320	0.00000	0.0000	20,360
22/06/2012	\$ / R 2012/09/17	8.00	C	Foreign Exchange Future	0.51109	0.61317	19.97142	0.00000	0.0000	0
22/06/2012	\$ / R 2012/09/17	8.00	P	Foreign Exchange Future	0.12139	0.08787	27.61902	0.00000	0.0000	6,625
22/06/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.44951	0.54088	20.32643	0.00000	0.0000	0
22/06/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.15981	0.11558	27.67621	0.00000	0.0000	2,000
22/06/2012	\$ / R 2012/09/17	7.50	C	Foreign Exchange Future	0.91813	1.04541	13.86291	0.00000	0.0000	0
22/06/2012	\$ / R 2012/09/17	7.50	P	Foreign Exchange Future	0.02843	0.02011	29.26575	0.00000	0.0000	246
22/06/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.74223	0.85827	15.63382	0.00000	0.0000	0
22/06/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.05253	0.03297	37.23652	0.00000	0.0000	2,500
22/06/2012	\$ / R 2012/09/17	7.75	C	Foreign Exchange Future	0.70091	0.81483	16.25331	0.00000	0.0000	0
22/06/2012	\$ / R 2012/09/17	7.75	P	Foreign Exchange Future	0.06121	0.03953	35.41861	0.00000	0.0000	44,100
22/06/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.48860	8.62630	1.62218	8.58030	8.5645	52,745
22/06/2012	\$ / R 2012/12/14	11.10	C	Foreign Exchange Future	0.08170	0.08788	7.56518	0.00000	0.0000	0
22/06/2012	\$ / R 2012/12/14	11.10	P	Foreign Exchange Future	2.69310	2.56158	4.88359	0.00000	0.0000	0
22/06/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.27427	0.31521	14.92553	0.00000	0.0000	540
22/06/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	0.88567	0.78891	10.92534	0.00000	0.0000	0
22/06/2012	\$ / R 2012/12/14	9.50	C	Foreign Exchange Future	0.20587	0.23413	13.72567	0.00000	0.0000	300
22/06/2012	\$ / R 2012/12/14	9.50	P	Foreign Exchange Future	1.21727	1.10783	8.99085	0.00000	0.0000	0
22/06/2012	\$ / R 2012/12/14	10.40	C	Foreign Exchange Future	0.11847	0.12975	9.51661	0.00000	0.0000	0
22/06/2012	\$ / R 2012/12/14	10.40	P	Foreign Exchange Future	2.02987	1.90345	6.22823	0.00000	0.0000	0
22/06/2012	\$ / R 2012/12/14	8.60	C	Foreign Exchange Future	0.40794	0.47151	15.58335	0.00000	0.0000	6,000
22/06/2012	\$ / R 2012/12/14	8.60	P	Foreign Exchange Future	0.51934	0.44521	14.27391	0.00000	0.0000	0
22/06/2012	\$ / R 2012/12/14	8.80	C	Foreign Exchange Future	0.34629	0.40019	15.56520	0.00000	0.0000	0
22/06/2012	\$ / R 2012/12/14	8.80	P	Foreign Exchange Future	0.65769	0.57389	12.74155	0.00000	0.0000	300
22/06/2012	\$ / R 2012/12/14	9.00	C	Foreign Exchange Future	0.29585	0.34087	15.21593	0.00000	0.0000	25,000
22/06/2012	\$ / R 2012/12/14	9.00	P	Foreign Exchange Future	0.80725	0.71457	11.48144	0.00000	0.0000	0
22/06/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.68720	0.78517	14.25645	0.00000	0.0000	300
22/06/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.19860	0.15887	20.00561	0.00000	0.0000	6,040
22/06/2012	\$ / R 2012/12/14	8.05	C	Foreign Exchange Future	0.65547	0.75172	14.68376	0.00000	0.0000	0
22/06/2012	\$ / R 2012/12/14	8.05	P	Foreign Exchange Future	0.21687	0.17542	19.11375	0.00000	0.0000	20,000
22/06/2012	\$ / R 2012/12/14	8.30	C	Foreign Exchange Future	0.52582	0.60471	15.00213	0.00000	0.0000	0
22/06/2012	\$ / R 2012/12/14	8.30	P	Foreign Exchange Future	0.33722	0.27841	17.44105	0.00000	0.0000	6,000
22/06/2012	\$ / R 2012/12/14	7.95	C	Foreign Exchange Future	0.71993	0.81964	13.85001	0.00000	0.0000	0
22/06/2012	\$ / R 2012/12/14	7.95	P	Foreign Exchange Future	0.18133	0.14334	20.95124	0.00000	0.0000	15,000
22/06/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.59040	8.73060	1.63205	8.67150	8.6590	19,550
22/06/2012	\$ / R 2013/03/18	10.20	C	Foreign Exchange Future	0.00000	0.25133	100.00000	0.00000	0.0000	500
22/06/2012	\$ / R 2013/03/18	10.20	P	Foreign Exchange Future	0.00000	1.72073	100.00000	0.00000	0.0000	0
22/06/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.78141	0.87891	12.47724	0.00000	0.0000	0
22/06/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.29101	0.24831	14.67352	0.00000	0.0000	180
22/06/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.40967	0.46221	12.82388	0.00000	0.0000	180
22/06/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	0.91927	0.83161	9.53619	0.00000	0.0000	0
22/06/2012	\$ / R 2013/03/18	9.55	C	Foreign Exchange Future	0.31547	0.35518	12.58741	0.00000	0.0000	500
22/06/2012	\$ / R 2013/03/18	9.55	P	Foreign Exchange Future	1.27507	1.17458	7.88121	0.00000	0.0000	0
22/06/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.83969	0.94109	12.07547	0.00000	0.0000	0
22/06/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.24929	0.21049	15.56553	0.00000	0.0000	1,000

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
22/06/2012	\$ / R 2013/06/14			Foreign Exchange Future	8.68450	8.82680	1.63855	8.77080	8.7708	1,350
22/06/2012	\$ / R 2013/06/14	8.74	C	Foreign Exchange Future	0.64117	0.71271	11.15723	0.00000	0.0000	0
22/06/2012	\$ / R 2013/06/14	8.74	P	Foreign Exchange Future	0.69667	0.62591	10.15722	0.00000	0.0000	0
22/06/2012	\$ / R 2013/06/14	8.75	C	Foreign Exchange Future	0.63768	0.70906	11.19306	0.00000	0.0000	0
22/06/2012	\$ / R 2013/06/14	8.75	P	Foreign Exchange Future	0.70318	0.63226	10.08608	0.00000	0.0000	0
22/06/2012	\$ / R 2013/06/14	8.76	C	Foreign Exchange Future	0.63422	0.70543	11.22796	0.00000	0.0000	0
22/06/2012	\$ / R 2013/06/14	8.76	P	Foreign Exchange Future	0.70972	0.63863	10.01660	0.00000	0.0000	0
22/06/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.77270	8.91670	1.64146	0.00000	0.0000	542
22/06/2012	\$ / R 2013/12/13	8.00	C	Foreign Exchange Future	1.16774	1.26337	8.18922	0.00000	0.0000	0
22/06/2012	\$ / R 2013/12/13	8.00	P	Foreign Exchange Future	0.39504	0.34667	12.24471	0.00000	0.0000	0
22/06/2012	\$ / R 2013/12/13	9.00	C	Foreign Exchange Future	0.76106	0.82812	8.81115	0.00000	0.0000	0
22/06/2012	\$ / R 2013/12/13	9.00	P	Foreign Exchange Future	0.98836	0.91142	7.78477	0.00000	0.0000	0
22/06/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.19000	9.33340	1.56039	0.00000	0.0000	0
22/06/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.71484	1.80385	5.19080	0.00000	0.0000	200
22/06/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.52484	0.47045	10.36250	0.00000	0.0000	0
22/06/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.61360	10.74870	1.27290	0.00000	0.0000	0
22/06/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	8.38970	8.52530	1.61627	8.51000	8.4685	865
22/06/2012	\$ / R MAXI 2012/09/17	8.49	C	Foreign Exchange Future	0.26776	0.32966	23.11638	0.00000	0.0000	0
22/06/2012	\$ / R MAXI 2012/09/17	8.49	P	Foreign Exchange Future	0.36806	0.29436	20.02497	0.00000	0.0000	0
22/06/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	8.48860	8.62630	1.62218	8.57300	8.5730	18
22/06/2012	\$ / R MAXI 2012/12/14	8.59	C	Foreign Exchange Future	0.41135	0.47538	15.56616	0.00000	0.0000	0
22/06/2012	\$ / R MAXI 2012/12/14	8.59	P	Foreign Exchange Future	0.51275	0.43908	14.36730	0.00000	0.0000	0
22/06/2012	\$ / R MAXI 2013/03/18			Foreign Exchange Future	8.59040	8.73060	1.63205	0.00000	0.0000	5
22/06/2012	\$ / R MAXI 2013/03/18	8.69	C	Foreign Exchange Future	0.00000	0.04060	100.00000	0.00000	0.0000	0
22/06/2012	\$ / R MAXI 2013/03/18	8.69	P	Foreign Exchange Future	0.09960	0.00000	100.00000	0.00000	0.0000	0
22/06/2012	\$ / R MAXI 2013/06/14			Foreign Exchange Future	8.68450	8.82680	1.63855	0.00000	0.0000	0
22/06/2012	\$ / R MAXI 2013/06/14	8.74	C	Foreign Exchange Future	0.63938	0.71271	11.46858	0.00000	0.0000	0
22/06/2012	\$ / R MAXI 2013/06/14	8.74	P	Foreign Exchange Future	0.69488	0.62591	9.92567	0.00000	0.0000	0
22/06/2012	\$ / R MAXI 2013/06/14	8.75	C	Foreign Exchange Future	0.63603	0.70906	11.48170	0.00000	0.0000	0
22/06/2012	\$ / R MAXI 2013/06/14	8.75	P	Foreign Exchange Future	0.70153	0.63226	9.87447	0.00000	0.0000	0
22/06/2012	\$ / R MAXI 2013/06/14	8.76	C	Foreign Exchange Future	0.63270	0.70543	11.49482	0.00000	0.0000	0
22/06/2012	\$ / R MAXI 2013/06/14	8.76	P	Foreign Exchange Future	0.70820	0.63863	9.82373	0.00000	0.0000	0
22/06/2012	£ / R 2012/09/17			Foreign Exchange Future	13.13900	13.26640	0.96963	13.27450	13.2025	61,770
22/06/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.80671	1.93239	6.95619	0.00000	0.0000	0
22/06/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.01771	0.01599	9.72270	0.00000	0.0000	6,000
22/06/2012	£ / R 2012/09/17	12.15	C	Foreign Exchange Future	1.04811	1.16594	11.24265	0.00000	0.0000	0
22/06/2012	£ / R 2012/09/17	12.15	P	Foreign Exchange Future	0.05911	0.04954	16.18327	0.00000	0.0000	38,400
22/06/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.27389	0.32548	18.83808	0.00000	0.0000	24,000
22/06/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	0.58489	0.50908	12.96057	0.00000	0.0000	0
22/06/2012	£ / R 2012/09/17	13.85	C	Foreign Exchange Future	0.18075	0.21669	19.88207	0.00000	0.0000	14,400
22/06/2012	£ / R 2012/09/17	13.85	P	Foreign Exchange Future	0.89175	0.80029	10.25646	0.00000	0.0000	0
22/06/2012	£ / R 2012/12/14			Foreign Exchange Future	13.29080	13.41940	0.96759	13.43000	13.3625	1,780
22/06/2012	£ / R 2012/12/14	13.70	C	Foreign Exchange Future	0.00000	0.51197	100.00000	0.00000	0.0000	100
22/06/2012	£ / R 2012/12/14	13.70	P	Foreign Exchange Future	0.00000	0.79257	100.00000	0.00000	0.0000	0
22/06/2012	£ / R 2012/12/14	14.20	C	Foreign Exchange Future	0.00000	0.37689	100.00000	0.00000	0.0000	100

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
22/06/2012	£ / R 2012/12/14	14.20	P	Foreign Exchange Future	0.00000	1.15749	100.00000	0.00000	0.0000	0
22/06/2012	£ / R 2012/12/14	13.37	C	Foreign Exchange Future	0.56363	0.63123	11.99471	0.00000	0.0000	0
22/06/2012	£ / R 2012/12/14	13.37	P	Foreign Exchange Future	0.64283	0.58183	9.48844	0.00000	0.0000	0
22/06/2012	£ / R 2012/12/14	13.55	C	Foreign Exchange Future	0.00000	0.56281	100.00000	0.00000	0.0000	0
22/06/2012	£ / R 2012/12/14	13.55	P	Foreign Exchange Future	0.00000	0.69341	100.00000	0.00000	0.0000	100
22/06/2012	£ / R 2013/03/18			Foreign Exchange Future	13.44700	13.57700	0.96676	13.51750	13.5175	1,905
22/06/2012	£ / R 2013/03/18	13.53	C	Foreign Exchange Future	1.09403	1.17490	7.39171	0.00000	0.0000	0
22/06/2012	£ / R 2013/03/18	13.53	P	Foreign Exchange Future	1.17703	1.12790	4.17425	0.00000	0.0000	0
22/06/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.10470	0.10600	1.24164	0.00000	0.0000	3,433
22/06/2012	¥ / R 2012/09/17	0.11	C	Foreign Exchange Future	0.00289	0.00318	10.04778	0.00000	0.0000	0
22/06/2012	¥ / R 2012/09/17	0.11	P	Foreign Exchange Future	0.00819	0.00718	12.33167	0.00000	0.0000	0
22/06/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.10610	0.10740	1.22526	0.00000	0.0000	0
22/06/2012	¥ / R 2012/12/14	0.11	C	Foreign Exchange Future	0.00503	0.00551	9.55438	0.00000	0.0000	0
22/06/2012	¥ / R 2012/12/14	0.11	P	Foreign Exchange Future	0.00893	0.00811	9.16949	0.00000	0.0000	0
22/06/2012	€ / R 2012/09/17			Foreign Exchange Future	10.58710	10.69850	1.05222	10.69250	10.6600	27,373
22/06/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.15253	1.26016	9.33833	0.00000	0.0000	0
22/06/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.01543	0.01166	24.45332	0.00000	0.0000	10,200
22/06/2012	€ / R 2012/09/17	9.75	C	Foreign Exchange Future	0.87232	0.97245	11.47841	0.00000	0.0000	0
22/06/2012	€ / R 2012/09/17	9.75	P	Foreign Exchange Future	0.03522	0.02395	31.99771	0.00000	0.0000	1,625
22/06/2012	€ / R 2012/09/17	9.90	C	Foreign Exchange Future	0.74148	0.83768	12.97502	0.00000	0.0000	0
22/06/2012	€ / R 2012/09/17	9.90	P	Foreign Exchange Future	0.05438	0.03918	27.94153	0.00000	0.0000	33,360
22/06/2012	€ / R 2012/09/17	10.20	C	Foreign Exchange Future	0.51196	0.59277	15.78484	0.00000	0.0000	0
22/06/2012	€ / R 2012/09/17	10.20	P	Foreign Exchange Future	0.12486	0.09427	24.49711	0.00000	0.0000	1,500
22/06/2012	€ / R 2012/09/17	11.20	C	Foreign Exchange Future	0.13168	0.16051	21.90037	0.00000	0.0000	21,300
22/06/2012	€ / R 2012/09/17	11.20	P	Foreign Exchange Future	0.74458	0.66201	11.08849	0.00000	0.0000	0
22/06/2012	€ / R 2012/09/17	11.25	C	Foreign Exchange Future	0.12391	0.15092	21.79634	0.00000	0.0000	15,360
22/06/2012	€ / R 2012/09/17	11.25	P	Foreign Exchange Future	0.78681	0.70242	10.72587	0.00000	0.0000	0
22/06/2012	€ / R 2012/12/14			Foreign Exchange Future	10.72330	10.83640	1.05471	0.00000	0.0000	52,680
22/06/2012	€ / R 2012/12/14	11.10	C	Foreign Exchange Future	0.33751	0.38229	13.26701	0.00000	0.0000	750
22/06/2012	€ / R 2012/12/14	11.10	P	Foreign Exchange Future	0.71421	0.64589	9.56602	0.00000	0.0000	0
22/06/2012	€ / R 2012/12/14	11.50	C	Foreign Exchange Future	0.00000	0.28090	100.00000	0.00000	0.0000	100
22/06/2012	€ / R 2012/12/14	11.50	P	Foreign Exchange Future	0.00000	0.94450	100.00000	0.00000	0.0000	0
22/06/2012	€ / R 2012/12/14	10.82	C	Foreign Exchange Future	0.42418	0.47948	13.03540	0.00000	0.0000	0
22/06/2012	€ / R 2012/12/14	10.82	P	Foreign Exchange Future	0.52088	0.46308	11.09775	0.00000	0.0000	0
22/06/2012	€ / R 2012/12/14	10.95	C	Foreign Exchange Future	0.00000	0.43115	100.00000	0.00000	0.0000	0
22/06/2012	€ / R 2012/12/14	10.95	P	Foreign Exchange Future	0.00000	0.54475	100.00000	0.00000	0.0000	100
22/06/2012	€ / R 2012/12/14	11.00	C	Foreign Exchange Future	0.00000	0.41411	100.00000	0.00000	0.0000	100
22/06/2012	€ / R 2012/12/14	11.00	P	Foreign Exchange Future	0.00000	0.57771	100.00000	0.00000	0.0000	0
22/06/2012	€ / R 2012/12/14	10.30	C	Foreign Exchange Future	0.66546	0.73922	11.08381	0.00000	0.0000	0
22/06/2012	€ / R 2012/12/14	10.30	P	Foreign Exchange Future	0.24216	0.20282	16.24565	0.00000	0.0000	375
22/06/2012	€ / R 2012/12/14	10.40	C	Foreign Exchange Future	0.61032	0.68071	11.53278	0.00000	0.0000	0
22/06/2012	€ / R 2012/12/14	10.40	P	Foreign Exchange Future	0.28702	0.24431	14.88124	0.00000	0.0000	750
22/06/2012	€ / R 2013/03/18			Foreign Exchange Future	10.86640	10.98220	1.06567	0.00000	0.0000	75
22/06/2012	€ / R 2013/03/18	10.97	C	Foreign Exchange Future	0.54399	0.60327	10.89681	0.00000	0.0000	0
22/06/2012	€ / R 2013/03/18	10.97	P	Foreign Exchange Future	0.64759	0.59107	8.72805	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
22/06/2012	€ / R 2013/12/13			Foreign Exchange Future	11.14380	11.26340	1.07324	0.00000	0.0000	435
22/06/2012	€ / R 2013/12/13	11.20	C	Foreign Exchange Future	0.83850	0.90301	7.69303	0.00000	0.0000	0
22/06/2012	€ / R 2013/12/13	11.20	P	Foreign Exchange Future	0.89470	0.83961	6.15780	0.00000	0.0000	0
22/06/2012	ANY DAY EXPIRY DAAH 201			Any day expiry	8.29200	8.42600	1.61602	0.00000	0.0000	2,360
22/06/2012	ANY DAY EXPIRY DAAH 201	7.40	C	Any day expiry	0.89200	1.02600	15.02242	0.00000	0.0000	0
22/06/2012	ANY DAY EXPIRY DAAH 201	7.40	P	Any day expiry	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/06/2012	ANY DAY EXPIRY DAAH 201	8.25	C	Any day expiry	0.10600	0.20100	89.62264	0.00000	0.0000	0
22/06/2012	ANY DAY EXPIRY DAAH 201	8.25	P	Any day expiry	0.06400	0.02500	60.93750	0.00000	0.0000	0
22/06/2012	AUS / R 2012/09/17			Foreign Exchange Future	8.43540	8.50010	0.76701	8.48880	8.4275	5,990
22/06/2012	AUS / R 2012/09/17	8.42	C	Foreign Exchange Future	0.25917	0.28869	11.38835	0.00000	0.0000	0
22/06/2012	AUS / R 2012/09/17	8.42	P	Foreign Exchange Future	0.24377	0.20859	14.43359	0.00000	0.0000	0
22/06/2012	AUS / R 2012/12/14			Foreign Exchange Future	8.47620	8.54140	0.76921	0.00000	0.0000	11,786
22/06/2012	AUS / R 2012/12/14	8.46	C	Foreign Exchange Future	0.37179	0.39882	7.27138	0.00000	0.0000	0
22/06/2012	AUS / R 2012/12/14	8.46	P	Foreign Exchange Future	0.35559	0.31742	10.73312	0.00000	0.0000	0
22/06/2012	AUS / R 2013/03/18			Foreign Exchange Future	8.51910	8.58470	0.77003	0.00000	0.0000	3,790
22/06/2012	AUS / R 2013/03/18	8.51	C	Foreign Exchange Future	0.46013	0.48479	5.35871	0.00000	0.0000	0
22/06/2012	AUS / R 2013/03/18	8.51	P	Foreign Exchange Future	0.45103	0.41009	9.07762	0.00000	0.0000	0
22/06/2012	AUS / R 2015/12/14			Foreign Exchange Future	9.73220	9.77400	0.42950	0.00000	0.0000	0
22/06/2012	CAD/ R 2012/09/17			Foreign Exchange Future	8.18860	8.28660	1.19679	8.27400	8.2740	4
22/06/2012	CAD/ R 2012/09/17	8.27	C	Foreign Exchange Future	0.18361	0.22334	21.63624	0.00000	0.0000	0
22/06/2012	CAD/ R 2012/09/17	8.27	P	Foreign Exchange Future	0.26501	0.20674	21.98917	0.00000	0.0000	0
22/06/2012	CAD/ R 2012/12/14			Foreign Exchange Future	8.27100	8.36950	1.19091	0.00000	0.0000	0
22/06/2012	CAD/ R 2012/12/14	8.35	C	Foreign Exchange Future	0.29246	0.33448	14.36949	0.00000	0.0000	0
22/06/2012	CAD/ R 2012/12/14	8.35	P	Foreign Exchange Future	0.37146	0.31498	15.20380	0.00000	0.0000	0
22/06/2012	CF CANDO CABE 2012/09/17			Can-Do Future	0.11870	0.11110	6.40270	0.00000	0.0000	11,120
22/06/2012	CF CANDO CABF 2012/09/17			Can-Do Future	0.05440	0.06280	15.44118	0.00000	0.0000	7,100
22/06/2012	CF CANDO CABG 2012/09/17			Can-Do Future	0.14560	0.12020	17.44505	0.00000	0.0000	14,700
22/06/2012	CF CANDO CABH 2012/09/17			Can-Do Future	0.03180	0.03570	12.26415	0.00000	0.0000	8,000
22/06/2012	CF CANDO CABI 2012/09/17			Can-Do Future	0.20030	0.14980	25.21218	0.00000	0.0000	12,800
22/06/2012	CF CANDO CABJ 2012/09/17			Can-Do Future	0.07170	0.08320	16.03905	0.00000	0.0000	4,800
22/06/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.82520	8.91610	1.03000	0.00000	0.0000	17,705
22/06/2012	CHF / R 2012/09/17	8.91	C	Foreign Exchange Future	0.23091	0.27310	18.26877	0.00000	0.0000	0
22/06/2012	CHF / R 2012/09/17	8.91	P	Foreign Exchange Future	0.31571	0.26700	15.43003	0.00000	0.0000	0
22/06/2012	CHF / R 2012/12/14			Foreign Exchange Future	8.95210	9.04430	1.02993	0.00000	0.0000	0
22/06/2012	CHF / R 2012/12/14	9.04	C	Foreign Exchange Future	0.38567	0.43901	13.83149	0.00000	0.0000	0
22/06/2012	CHF / R 2012/12/14	9.04	P	Foreign Exchange Future	0.47357	0.43471	8.20503	0.00000	0.0000	0
22/06/2012	DAUS 2012/06/29			Any day expiry	8.29330	8.42720	1.61456	0.00000	0.0000	0
22/06/2012	DAUS 2012/06/29	7.40	C	Any day expiry	0.89300	1.02700	15.00560	0.00000	0.0000	0
22/06/2012	DAUS 2012/06/29	7.40	P	Any day expiry	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/06/2012	DAUS 2012/06/29	7.72	C	Any day expiry	0.57500	0.70800	23.13043	0.00000	0.0000	0
22/06/2012	DAUS 2012/06/29	7.72	P	Any day expiry	0.00200	0.00100	50.00000	0.00000	0.0000	5,480
22/06/2012	DAUS 2012/06/29	8.25	C	Any day expiry	0.11300	0.20200	78.76106	0.00000	0.0000	0
22/06/2012	DAUS 2012/06/29	8.25	P	Any day expiry	0.07000	0.02500	64.28571	0.00000	0.0000	0
22/06/2012	DAUS 2012/06/29	8.51	C	Any day expiry	0.02800	0.05400	92.85714	0.00000	0.0000	5,480
22/06/2012	DAUS 2012/06/29	8.51	P	Any day expiry	0.24500	0.13700	44.08163	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
22/06/2012	DAUS 2012/07/31			Any day expiry	8.33280	8.46740	1.61530	0.00000	0.0000	0
22/06/2012	DAUS 2012/07/31	8.25	C	Any day expiry	0.24100	0.32100	33.19502	0.00000	0.0000	0
22/06/2012	DAUS 2012/07/31	8.25	P	Any day expiry	0.15800	0.10400	34.17722	0.00000	0.0000	0
22/06/2012	DAUS 2012/07/31	8.51	C	Any day expiry	0.13800	0.18900	36.95652	0.00000	0.0000	4,800
22/06/2012	DAUS 2012/07/31	8.51	P	Any day expiry	0.31500	0.23200	26.34921	0.00000	0.0000	0
22/06/2012	DAUS 2012/07/31	7.40	C	Any day expiry	0.93700	1.07000	14.19424	0.00000	0.0000	0
22/06/2012	DAUS 2012/07/31	7.40	P	Any day expiry	0.00400	0.00300	25.00000	0.00000	0.0000	0
22/06/2012	DAUS 2012/07/31	7.72	C	Any day expiry	0.63100	0.75700	19.96830	0.00000	0.0000	0
22/06/2012	DAUS 2012/07/31	7.72	P	Any day expiry	0.01800	0.01000	44.44444	0.00000	0.0000	4,800
22/06/2012	DAUS 2012/08/31			Any day expiry	8.36980	8.50510	1.61653	0.00000	0.0000	0
22/06/2012	DAUS 2012/08/31	7.72	C	Any day expiry	0.69300	0.81100	17.02742	0.00000	0.0000	0
22/06/2012	DAUS 2012/08/31	7.72	P	Any day expiry	0.04300	0.02600	39.53488	0.00000	0.0000	6,170
22/06/2012	DAUS 2012/08/31	8.25	C	Any day expiry	0.32800	0.40700	24.08537	0.00000	0.0000	0
22/06/2012	DAUS 2012/08/31	8.25	P	Any day expiry	0.20800	0.15200	26.92308	0.00000	0.0000	0
22/06/2012	DAUS 2012/08/31	8.51	C	Any day expiry	0.22100	0.27800	25.79186	0.00000	0.0000	6,170
22/06/2012	DAUS 2012/08/31	8.51	P	Any day expiry	0.36100	0.28300	21.60665	0.00000	0.0000	0
22/06/2012	DAUS 2012/08/31	7.40	C	Any day expiry	0.98500	1.11500	13.19797	0.00000	0.0000	0
22/06/2012	DAUS 2012/08/31	7.40	P	Any day expiry	0.01500	0.01000	33.33333	0.00000	0.0000	0
22/06/2012	DAUS 2012/09/28			Any day expiry	8.40240	8.53820	1.61620	0.00000	0.0000	0
22/06/2012	DAUS 2012/09/28	8.51	C	Any day expiry	0.28700	0.34900	21.60279	0.00000	0.0000	7,540
22/06/2012	DAUS 2012/09/28	8.51	P	Any day expiry	0.39500	0.32100	18.73418	0.00000	0.0000	0
22/06/2012	DAUS 2012/09/28	7.40	C	Any day expiry	1.03000	1.15800	12.42718	0.00000	0.0000	0
22/06/2012	DAUS 2012/09/28	7.40	P	Any day expiry	0.02800	0.02000	28.57143	0.00000	0.0000	0
22/06/2012	DAUS 2012/09/28	7.72	C	Any day expiry	0.74700	0.86100	15.26104	0.00000	0.0000	0
22/06/2012	DAUS 2012/09/28	7.72	P	Any day expiry	0.06500	0.04300	33.84615	0.00000	0.0000	7,540
22/06/2012	DAUS 2012/09/28	8.25	C	Any day expiry	0.39500	0.47600	20.50633	0.00000	0.0000	0
22/06/2012	DAUS 2012/09/28	8.25	P	Any day expiry	0.24300	0.18800	22.63374	0.00000	0.0000	0
22/06/2012	DAUS 2012/10/31			Any day expiry	8.43930	8.57600	1.61980	0.00000	0.0000	0
22/06/2012	DAUS 2012/10/31	8.25	C	Any day expiry	0.46500	0.54600	17.41935	0.00000	0.0000	0
22/06/2012	DAUS 2012/10/31	8.25	P	Any day expiry	0.27600	0.22000	20.28986	0.00000	0.0000	0
22/06/2012	DAUS 2012/10/31	8.51	C	Any day expiry	0.35600	0.42100	18.25843	0.00000	0.0000	8,220
22/06/2012	DAUS 2012/10/31	8.51	P	Any day expiry	0.42700	0.35500	16.86183	0.00000	0.0000	0
22/06/2012	DAUS 2012/10/31	7.40	C	Any day expiry	1.08100	1.20600	11.56337	0.00000	0.0000	0
22/06/2012	DAUS 2012/10/31	7.40	P	Any day expiry	0.04200	0.03000	28.57143	0.00000	0.0000	0
22/06/2012	DAUS 2012/10/31	7.72	C	Any day expiry	0.80700	0.91900	13.87856	0.00000	0.0000	0
22/06/2012	DAUS 2012/10/31	7.72	P	Any day expiry	0.08800	0.06300	28.40909	0.00000	0.0000	8,220
22/06/2012	DAUS 2012/11/30			Any day expiry	8.47290	8.61030	1.62164	0.00000	0.0000	0
22/06/2012	DAUS 2012/11/30	8.51	C	Any day expiry	0.41400	0.48100	16.18357	0.00000	0.0000	8,440
22/06/2012	DAUS 2012/11/30	8.51	P	Any day expiry	0.45100	0.38100	15.52106	0.00000	0.0000	0
22/06/2012	DAUS 2012/11/30	7.72	C	Any day expiry	0.86000	0.97000	12.79070	0.00000	0.0000	0
22/06/2012	DAUS 2012/11/30	7.72	P	Any day expiry	0.10700	0.08000	25.23364	0.00000	0.0000	8,440
22/06/2012	DAUS 2012/12/27			Any day expiry	8.50310	8.64120	1.62411	0.00000	0.0000	0
22/06/2012	DAUS 2012/12/27	7.72	C	Any day expiry	0.90400	1.01500	12.27876	0.00000	0.0000	0
22/06/2012	DAUS 2012/12/27	7.72	P	Any day expiry	0.12100	0.09400	22.31405	0.00000	0.0000	7,530
22/06/2012	DAUS 2012/12/27	8.51	C	Any day expiry	0.46200	0.53100	14.93506	0.00000	0.0000	7,530

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
22/06/2012	DAUS 2012/12/27	8.51	P	Any day expiry	0.46900	0.40000	14.71215	0.00000	0.0000	0
22/06/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.63720	6.69660	0.89496	0.00000	0.0000	0
22/06/2012	NZ\$ / R 2012/09/17	6.59	C	Foreign Exchange Future	0.18718	0.22406	19.70047	0.00000	0.0000	0
22/06/2012	NZ\$ / R 2012/09/17	6.59	P	Foreign Exchange Future	0.13998	0.11746	16.09022	0.00000	0.0000	0
22/06/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.69100	6.75060	0.89075	0.00000	0.0000	0
22/06/2012	NZ\$ / R 2012/12/14	6.63	C	Foreign Exchange Future	0.30068	0.33639	11.87760	0.00000	0.0000	0
22/06/2012	NZ\$ / R 2012/12/14	6.63	P	Foreign Exchange Future	0.23968	0.21579	9.96618	0.00000	0.0000	0
22/06/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.31470	1.33690	1.68860	0.00000	0.0000	0
22/06/2012	YUAN/R 2012/09/17	1.33	C	Foreign Exchange Future	0.04115	0.05170	25.63106	0.00000	0.0000	0
22/06/2012	YUAN/R 2012/09/17	1.33	P	Foreign Exchange Future	0.05645	0.04480	20.64110	0.00000	0.0000	0
22/06/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.32860	1.35130	1.70857	0.00000	0.0000	0
22/06/2012	YUAN/R 2012/12/14	1.34	C	Foreign Exchange Future	0.06502	0.07622	17.22889	0.00000	0.0000	0
22/06/2012	YUAN/R 2012/12/14	1.34	P	Foreign Exchange Future	0.07642	0.06492	15.04480	0.00000	0.0000	0

**Future Open Interest**

**624,667**

**Option Open Interest**

**571,711**

**Total**

**1,196,378**