



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Future & Options High/Low

High/Low from 27/06/2012 to 27/06/2012

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
27/06/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.58000	8.51110	0.80303	8.54520	8.4800	306,024
27/06/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.43631	1.36929	4.66612	0.00000	0.0000	16,000
27/06/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.00631	0.00819	29.81747	0.00000	0.0000	9,200
27/06/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.28928	1.22291	5.14803	0.00000	0.0000	37,000
27/06/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.00928	0.01181	27.22474	0.00000	0.0000	0
27/06/2012	\$ / R 2012/09/17	7.40	C	Foreign Exchange Future	1.19199	1.12616	5.52238	0.00000	0.0000	0
27/06/2012	\$ / R 2012/09/17	7.40	P	Foreign Exchange Future	0.01199	0.01506	25.63701	0.00000	0.0000	8,000
27/06/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.15390	0.13571	11.82348	0.00000	0.0000	24,360
27/06/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	0.67390	0.72461	7.52385	0.00000	0.0000	0
27/06/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.13633	0.12044	11.65777	0.00000	0.0000	5,500
27/06/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	0.75633	0.80934	7.00837	0.00000	0.0000	0
27/06/2012	\$ / R 2012/09/17	9.30	C	Foreign Exchange Future	0.12115	0.10729	11.44094	0.00000	0.0000	250
27/06/2012	\$ / R 2012/09/17	9.30	P	Foreign Exchange Future	0.84115	0.89619	6.54343	0.00000	0.0000	0
27/06/2012	\$ / R 2012/09/17	8.75	C	Foreign Exchange Future	0.24111	0.21251	11.86143	0.00000	0.0000	25,100
27/06/2012	\$ / R 2012/09/17	8.75	P	Foreign Exchange Future	0.41111	0.45141	9.80282	0.00000	0.0000	0
27/06/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.22580	0.19883	11.94497	0.00000	0.0000	250
27/06/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.44580	0.48773	9.40519	0.00000	0.0000	1,500
27/06/2012	\$ / R 2012/09/17	9.00	C	Foreign Exchange Future	0.17439	0.15344	12.01278	0.00000	0.0000	8,500
27/06/2012	\$ / R 2012/09/17	9.00	P	Foreign Exchange Future	0.59439	0.64234	8.06722	0.00000	0.0000	0
27/06/2012	\$ / R 2012/09/17	8.50	C	Foreign Exchange Future	0.33738	0.29795	11.68770	0.00000	0.0000	2,000
27/06/2012	\$ / R 2012/09/17	8.50	P	Foreign Exchange Future	0.25738	0.28685	11.44890	0.00000	0.0000	0
27/06/2012	\$ / R 2012/09/17	8.55	C	Foreign Exchange Future	0.31501	0.27836	11.63511	0.00000	0.0000	3,000
27/06/2012	\$ / R 2012/09/17	8.55	P	Foreign Exchange Future	0.28501	0.31726	11.31467	0.00000	0.0000	0
27/06/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.29400	0.26009	11.53467	0.00000	0.0000	2,000
27/06/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.31400	0.34899	11.14259	0.00000	0.0000	4,000
27/06/2012	\$ / R 2012/09/17	8.20	C	Foreign Exchange Future	0.50266	0.45412	9.65629	0.00000	0.0000	0
27/06/2012	\$ / R 2012/09/17	8.20	P	Foreign Exchange Future	0.12266	0.14302	16.60076	0.00000	0.0000	200
27/06/2012	\$ / R 2012/09/17	8.25	C	Foreign Exchange Future	0.47127	0.42429	9.96885	0.00000	0.0000	0
27/06/2012	\$ / R 2012/09/17	8.25	P	Foreign Exchange Future	0.14127	0.16319	15.51662	0.00000	0.0000	8,000
27/06/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.38642	0.34404	10.96806	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
27/06/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.20642	0.23294	12.84612	0.00000	0.0000	0
27/06/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.72954	0.67287	7.76887	0.00000	0.0000	0
27/06/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.04954	0.06177	24.66989	0.00000	0.0000	20,360
27/06/2012	\$ / R 2012/09/17	8.00	C	Foreign Exchange Future	0.64837	0.59332	8.49085	0.00000	0.0000	0
27/06/2012	\$ / R 2012/09/17	8.00	P	Foreign Exchange Future	0.06837	0.08222	20.25338	0.00000	0.0000	6,625
27/06/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.57192	0.51847	9.34672	0.00000	0.0000	0
27/06/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.09192	0.10737	16.80049	0.00000	0.0000	2,000
27/06/2012	\$ / R 2012/09/17	7.50	C	Foreign Exchange Future	1.09546	1.03030	5.94850	0.00000	0.0000	0
27/06/2012	\$ / R 2012/09/17	7.50	P	Foreign Exchange Future	0.01546	0.01920	24.16773	0.00000	0.0000	246
27/06/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.90558	0.84386	6.81554	0.00000	0.0000	0
27/06/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.02558	0.03276	28.07496	0.00000	0.0000	2,500
27/06/2012	\$ / R 2012/09/17	7.75	C	Foreign Exchange Future	0.85897	0.79980	6.88884	0.00000	0.0000	0
27/06/2012	\$ / R 2012/09/17	7.75	P	Foreign Exchange Future	0.02897	0.03870	33.57542	0.00000	0.0000	44,100
27/06/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.68330	8.61300	0.80960	8.65100	8.5900	53,511
27/06/2012	\$ / R 2012/12/14	10.40	C	Foreign Exchange Future	0.12600	0.11876	5.74792	0.00000	0.0000	0
27/06/2012	\$ / R 2012/12/14	10.40	P	Foreign Exchange Future	1.84270	1.90576	3.42202	0.00000	0.0000	0
27/06/2012	\$ / R 2012/12/14	11.10	C	Foreign Exchange Future	0.08421	0.08193	2.70176	0.00000	0.0000	0
27/06/2012	\$ / R 2012/12/14	11.10	P	Foreign Exchange Future	2.50091	2.56893	2.72001	0.00000	0.0000	0
27/06/2012	\$ / R 2012/12/14	9.00	C	Foreign Exchange Future	0.34368	0.31384	8.68062	0.00000	0.0000	25,000
27/06/2012	\$ / R 2012/12/14	9.00	P	Foreign Exchange Future	0.66038	0.70084	6.12779	0.00000	0.0000	0
27/06/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.31680	0.28944	8.63396	0.00000	0.0000	540
27/06/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	0.73350	0.77644	5.85523	0.00000	0.0000	0
27/06/2012	\$ / R 2012/12/14	9.50	C	Foreign Exchange Future	0.23244	0.21357	8.11665	0.00000	0.0000	300
27/06/2012	\$ / R 2012/12/14	9.50	P	Foreign Exchange Future	1.04914	1.10057	4.90247	0.00000	0.0000	0
27/06/2012	\$ / R 2012/12/14	8.30	C	Foreign Exchange Future	0.62315	0.57716	7.37981	0.00000	0.0000	0
27/06/2012	\$ / R 2012/12/14	8.30	P	Foreign Exchange Future	0.23985	0.26416	10.13690	0.00000	0.0000	6,000
27/06/2012	\$ / R 2012/12/14	8.60	C	Foreign Exchange Future	0.48126	0.44106	8.35264	0.00000	0.0000	6,000
27/06/2012	\$ / R 2012/12/14	8.60	P	Foreign Exchange Future	0.39796	0.42806	7.56406	0.00000	0.0000	0
27/06/2012	\$ / R 2012/12/14	8.80	C	Foreign Exchange Future	0.40606	0.37106	8.61946	0.00000	0.0000	0
27/06/2012	\$ / R 2012/12/14	8.80	P	Foreign Exchange Future	0.52276	0.55806	6.75258	0.00000	0.0000	300
27/06/2012	\$ / R 2012/12/14	7.95	C	Foreign Exchange Future	0.85217	0.79842	6.30737	0.00000	0.0000	0
27/06/2012	\$ / R 2012/12/14	7.95	P	Foreign Exchange Future	0.11887	0.13542	13.92239	0.00000	0.0000	15,000
27/06/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.81602	0.76240	6.57102	0.00000	0.0000	300
27/06/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.13272	0.14940	12.56775	0.00000	0.0000	6,040
27/06/2012	\$ / R 2012/12/14	8.05	C	Foreign Exchange Future	0.78087	0.72732	6.85775	0.00000	0.0000	0
27/06/2012	\$ / R 2012/12/14	8.05	P	Foreign Exchange Future	0.14757	0.16432	11.35030	0.00000	0.0000	20,000
27/06/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.78840	8.71660	0.81699	8.70000	8.7000	19,347
27/06/2012	\$ / R 2013/03/18	10.85	C	Foreign Exchange Future	0.18446	0.16854	8.63065	0.00000	0.0000	250
27/06/2012	\$ / R 2013/03/18	10.85	P	Foreign Exchange Future	2.24606	2.30194	2.48792	0.00000	0.0000	0
27/06/2012	\$ / R 2013/03/18	9.55	C	Foreign Exchange Future	0.35909	0.32597	9.22336	0.00000	0.0000	500
27/06/2012	\$ / R 2013/03/18	9.55	P	Foreign Exchange Future	1.12069	1.15937	3.45148	0.00000	0.0000	0
27/06/2012	\$ / R 2013/03/18	10.20	C	Foreign Exchange Future	0.25187	0.22889	9.12466	0.00000	0.0000	500
27/06/2012	\$ / R 2013/03/18	10.20	P	Foreign Exchange Future	1.66347	1.71229	2.93467	0.00000	0.0000	0
27/06/2012	\$ / R 2013/03/18	10.55	C	Foreign Exchange Future	0.21238	0.19335	8.95868	0.00000	0.0000	250
27/06/2012	\$ / R 2013/03/18	10.55	P	Foreign Exchange Future	1.97398	2.02675	2.67346	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
27/06/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.97414	0.91038	6.54493	0.00000	0.0000	0
27/06/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.18574	0.19378	4.33063	0.00000	0.0000	1,500
27/06/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.90903	0.84562	6.97547	0.00000	0.0000	0
27/06/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.22063	0.22902	3.80330	0.00000	0.0000	180
27/06/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.47047	0.42783	9.06281	0.00000	0.0000	180
27/06/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	0.78207	0.81123	3.72883	0.00000	0.0000	0
27/06/2012	\$ / R 2013/06/14			Foreign Exchange Future	8.88510	8.81260	0.81597	0.00000	0.0000	1,350
27/06/2012	\$ / R 2013/06/14	8.74	C	Foreign Exchange Future	0.72711	0.67679	6.92146	0.00000	0.0000	0
27/06/2012	\$ / R 2013/06/14	8.74	P	Foreign Exchange Future	0.58201	0.60419	3.80972	0.00000	0.0000	0
27/06/2012	\$ / R 2013/06/14	8.75	C	Foreign Exchange Future	0.72328	0.67315	6.93112	0.00000	0.0000	0
27/06/2012	\$ / R 2013/06/14	8.75	P	Foreign Exchange Future	0.58818	0.61055	3.80302	0.00000	0.0000	0
27/06/2012	\$ / R 2013/06/14	8.76	C	Foreign Exchange Future	0.71948	0.66954	6.94108	0.00000	0.0000	0
27/06/2012	\$ / R 2013/06/14	8.76	P	Foreign Exchange Future	0.59438	0.61694	3.79568	0.00000	0.0000	0
27/06/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.97640	8.90480	0.79765	0.00000	0.0000	542
27/06/2012	\$ / R 2013/12/13	8.00	C	Foreign Exchange Future	1.31730	1.24603	5.41000	0.00000	0.0000	0
27/06/2012	\$ / R 2013/12/13	8.00	P	Foreign Exchange Future	0.34090	0.34123	0.09806	0.00000	0.0000	0
27/06/2012	\$ / R 2013/12/13	9.00	C	Foreign Exchange Future	0.86408	0.80362	6.99618	0.00000	0.0000	0
27/06/2012	\$ / R 2013/12/13	9.00	P	Foreign Exchange Future	0.88768	0.89882	1.25582	0.00000	0.0000	0
27/06/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.39310	9.32630	0.71116	0.00000	0.0000	0
27/06/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.86155	1.79328	3.66731	0.00000	0.0000	200
27/06/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.46845	0.46698	0.31355	0.00000	0.0000	0
27/06/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.80490	10.73760	0.62287	0.00000	0.0000	0
27/06/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	8.58000	8.51110	0.80303	8.49550	8.4955	905
27/06/2012	\$ / R MAXI 2012/09/17	8.49	C	Foreign Exchange Future	0.34203	0.30231	11.61368	0.00000	0.0000	0
27/06/2012	\$ / R MAXI 2012/09/17	8.49	P	Foreign Exchange Future	0.25203	0.28121	11.57737	0.00000	0.0000	0
27/06/2012	\$ / R MAXI 2012/09/17	8.60	C	Foreign Exchange Future	0.29400	0.26009	11.53467	0.00000	0.0000	60
27/06/2012	\$ / R MAXI 2012/09/17	8.60	P	Foreign Exchange Future	0.31400	0.34899	11.14260	0.00000	0.0000	0
27/06/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	8.68330	8.61300	0.80960	0.00000	0.0000	18
27/06/2012	\$ / R MAXI 2012/12/14	8.59	C	Foreign Exchange Future	0.48539	0.44501	8.31819	0.00000	0.0000	0
27/06/2012	\$ / R MAXI 2012/12/14	8.59	P	Foreign Exchange Future	0.39209	0.42201	7.63214	0.00000	0.0000	0
27/06/2012	\$ / R MAXI 2013/03/18			Foreign Exchange Future	8.78840	8.71660	0.81699	0.00000	0.0000	5
27/06/2012	\$ / R MAXI 2013/03/18	8.69	C	Foreign Exchange Future	0.09840	0.02660	72.96748	0.00000	0.0000	0
27/06/2012	\$ / R MAXI 2013/03/18	8.69	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/06/2012	\$ / R MAXI 2013/06/14			Foreign Exchange Future	8.88510	8.81260	0.81597	0.00000	0.0000	0
27/06/2012	\$ / R MAXI 2013/06/14	8.76	C	Foreign Exchange Future	0.71948	0.66954	6.94108	0.00000	0.0000	0
27/06/2012	\$ / R MAXI 2013/06/14	8.76	P	Foreign Exchange Future	0.59438	0.61694	3.79568	0.00000	0.0000	0
27/06/2012	\$ / R MAXI 2013/06/14	8.74	C	Foreign Exchange Future	0.72711	0.67679	6.92146	0.00000	0.0000	0
27/06/2012	\$ / R MAXI 2013/06/14	8.74	P	Foreign Exchange Future	0.58201	0.60419	3.80971	0.00000	0.0000	0
27/06/2012	\$ / R MAXI 2013/06/14	8.75	C	Foreign Exchange Future	0.72328	0.67315	6.93111	0.00000	0.0000	0
27/06/2012	\$ / R MAXI 2013/06/14	8.75	P	Foreign Exchange Future	0.58818	0.61055	3.80303	0.00000	0.0000	0
27/06/2012	£ / R 2012/09/17			Foreign Exchange Future	13.38540	13.24180	1.07281	13.33350	13.2255	56,256
27/06/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	2.04861	1.90645	6.93936	0.00000	0.0000	0
27/06/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.01321	0.01465	10.89914	0.00000	0.0000	6,000
27/06/2012	£ / R 2012/09/17	12.15	C	Foreign Exchange Future	1.27491	1.13870	10.68452	0.00000	0.0000	0
27/06/2012	£ / R 2012/09/17	12.15	P	Foreign Exchange Future	0.03951	0.04689	18.68126	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
27/06/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.36134	0.29696	17.81583	0.00000	0.0000	24,000
27/06/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	0.42594	0.50516	18.60026	0.00000	0.0000	0
27/06/2012	£ / R 2012/09/17	13.85	C	Foreign Exchange Future	0.23511	0.19399	17.49143	0.00000	0.0000	14,400
27/06/2012	£ / R 2012/09/17	13.85	P	Foreign Exchange Future	0.69971	0.80219	14.64551	0.00000	0.0000	0
27/06/2012	£ / R 2012/12/14			Foreign Exchange Future	13.54340	13.39720	1.07949	0.00000	0.0000	1,780
27/06/2012	£ / R 2012/12/14	13.70	C	Foreign Exchange Future	0.55264	0.48119	12.92797	0.00000	0.0000	100
27/06/2012	£ / R 2012/12/14	13.70	P	Foreign Exchange Future	0.70924	0.78399	10.54027	0.00000	0.0000	0
27/06/2012	£ / R 2012/12/14	14.20	C	Foreign Exchange Future	0.40456	0.35114	13.20323	0.00000	0.0000	100
27/06/2012	£ / R 2012/12/14	14.20	P	Foreign Exchange Future	1.06116	1.15394	8.74383	0.00000	0.0000	0
27/06/2012	£ / R 2012/12/14	13.37	C	Foreign Exchange Future	0.68325	0.59763	12.53044	0.00000	0.0000	0
27/06/2012	£ / R 2012/12/14	13.37	P	Foreign Exchange Future	0.50985	0.57043	11.88315	0.00000	0.0000	0
27/06/2012	£ / R 2012/12/14	13.55	C	Foreign Exchange Future	0.60819	0.53059	12.75956	0.00000	0.0000	0
27/06/2012	£ / R 2012/12/14	13.55	P	Foreign Exchange Future	0.61479	0.68339	11.15780	0.00000	0.0000	100
27/06/2012	£ / R 2013/03/18			Foreign Exchange Future	13.70390	13.55460	1.08947	0.00000	0.0000	1,905
27/06/2012	£ / R 2013/03/18	13.53	C	Foreign Exchange Future	1.22489	1.12107	8.47598	0.00000	0.0000	0
27/06/2012	£ / R 2013/03/18	13.53	P	Foreign Exchange Future	1.05099	1.09647	4.32719	0.00000	0.0000	0
27/06/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.10810	0.10680	1.20259	0.00000	0.0000	3,433
27/06/2012	¥ / R 2012/09/17	0.11	C	Foreign Exchange Future	0.00375	0.00314	16.15958	0.00000	0.0000	0
27/06/2012	¥ / R 2012/09/17	0.11	P	Foreign Exchange Future	0.00565	0.00634	12.30417	0.00000	0.0000	0
27/06/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.10960	0.10830	1.18613	0.00000	0.0000	0
27/06/2012	¥ / R 2012/12/14	0.11	C	Foreign Exchange Future	0.00630	0.00562	10.82109	0.00000	0.0000	0
27/06/2012	¥ / R 2012/12/14	0.11	P	Foreign Exchange Future	0.00670	0.00732	9.21841	0.00000	0.0000	0
27/06/2012	€ / R 2012/09/17			Foreign Exchange Future	10.71350	10.61150	0.95207	0.00000	0.0000	27,373
27/06/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.27391	1.17292	7.92736	0.00000	0.0000	0
27/06/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.01041	0.01142	9.73200	0.00000	0.0000	10,200
27/06/2012	€ / R 2012/09/17	9.75	C	Foreign Exchange Future	0.98513	0.88934	9.72443	0.00000	0.0000	0
27/06/2012	€ / R 2012/09/17	9.75	P	Foreign Exchange Future	0.02163	0.02784	28.66367	0.00000	0.0000	1,625
27/06/2012	€ / R 2012/09/17	9.90	C	Foreign Exchange Future	0.84852	0.75622	10.87729	0.00000	0.0000	0
27/06/2012	€ / R 2012/09/17	9.90	P	Foreign Exchange Future	0.03502	0.04472	27.70896	0.00000	0.0000	33,360
27/06/2012	€ / R 2012/09/17	10.20	C	Foreign Exchange Future	0.59784	0.52052	12.93224	0.00000	0.0000	0
27/06/2012	€ / R 2012/09/17	10.20	P	Foreign Exchange Future	0.08434	0.10902	29.27069	0.00000	0.0000	1,500
27/06/2012	€ / R 2012/09/17	11.20	C	Foreign Exchange Future	0.15123	0.12512	17.26461	0.00000	0.0000	21,300
27/06/2012	€ / R 2012/09/17	11.20	P	Foreign Exchange Future	0.63773	0.71362	11.90026	0.00000	0.0000	0
27/06/2012	€ / R 2012/09/17	11.25	C	Foreign Exchange Future	0.14161	0.11723	17.21585	0.00000	0.0000	15,360
27/06/2012	€ / R 2012/09/17	11.25	P	Foreign Exchange Future	0.67811	0.75573	11.44683	0.00000	0.0000	0
27/06/2012	€ / R 2012/12/14			Foreign Exchange Future	10.85340	10.75010	0.95178	10.81400	10.7500	52,680
27/06/2012	€ / R 2012/12/14	11.00	C	Foreign Exchange Future	0.40801	0.36383	10.82763	0.00000	0.0000	100
27/06/2012	€ / R 2012/12/14	11.00	P	Foreign Exchange Future	0.55461	0.61373	10.66007	0.00000	0.0000	0
27/06/2012	€ / R 2012/12/14	11.10	C	Foreign Exchange Future	0.37564	0.33462	10.92056	0.00000	0.0000	750
27/06/2012	€ / R 2012/12/14	11.10	P	Foreign Exchange Future	0.62224	0.68452	10.00877	0.00000	0.0000	0
27/06/2012	€ / R 2012/12/14	11.50	C	Foreign Exchange Future	0.27300	0.24296	11.00366	0.00000	0.0000	100
27/06/2012	€ / R 2012/12/14	11.50	P	Foreign Exchange Future	0.91960	0.99286	7.96647	0.00000	0.0000	0
27/06/2012	€ / R 2012/12/14	10.40	C	Foreign Exchange Future	0.68228	0.61654	9.63537	0.00000	0.0000	0
27/06/2012	€ / R 2012/12/14	10.40	P	Foreign Exchange Future	0.22888	0.26644	16.41039	0.00000	0.0000	750
27/06/2012	€ / R 2012/12/14	10.82	C	Foreign Exchange Future	0.47480	0.42405	10.68723	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
27/06/2012	€ / R 2012/12/14	10.82	P	Foreign Exchange Future	0.44140	0.49395	11.90712	0.00000	0.0000	0
27/06/2012	€ / R 2012/12/14	10.95	C	Foreign Exchange Future	0.42537	0.37954	10.77438	0.00000	0.0000	0
27/06/2012	€ / R 2012/12/14	10.95	P	Foreign Exchange Future	0.52197	0.57944	11.01017	0.00000	0.0000	100
27/06/2012	€ / R 2012/12/14	9.50	C	Foreign Exchange Future	1.39807	1.30321	6.78509	0.00000	0.0000	0
27/06/2012	€ / R 2012/12/14	9.50	P	Foreign Exchange Future	0.04467	0.05311	18.89400	0.00000	0.0000	5,690
27/06/2012	€ / R 2012/12/14	10.30	C	Foreign Exchange Future	0.74247	0.67321	9.32814	0.00000	0.0000	0
27/06/2012	€ / R 2012/12/14	10.30	P	Foreign Exchange Future	0.18907	0.22311	18.00472	0.00000	0.0000	375
27/06/2012	€ / R 2013/03/18			Foreign Exchange Future	10.99910	10.89410	0.95462	0.00000	0.0000	75
27/06/2012	€ / R 2013/03/18	10.97	C	Foreign Exchange Future	0.59846	0.54837	8.37019	0.00000	0.0000	0
27/06/2012	€ / R 2013/03/18	10.97	P	Foreign Exchange Future	0.56936	0.62427	9.64378	0.00000	0.0000	0
27/06/2012	€ / R 2013/12/13			Foreign Exchange Future	11.27980	11.17330	0.94417	0.00000	0.0000	435
27/06/2012	€ / R 2013/12/13	11.20	C	Foreign Exchange Future	0.88767	0.83725	5.68007	0.00000	0.0000	0
27/06/2012	€ / R 2013/12/13	11.20	P	Foreign Exchange Future	0.80787	0.86395	6.94167	0.00000	0.0000	0
27/06/2012	ANY DAY EXPIRY DAAH 201			Any day expiry	8.48090	8.41360	0.79355	0.00000	0.0000	2,360
27/06/2012	ANY DAY EXPIRY DAAH 201	7.40	C	Any day expiry	1.08100	1.01400	6.19796	0.00000	0.0000	0
27/06/2012	ANY DAY EXPIRY DAAH 201	7.40	P	Any day expiry	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/06/2012	ANY DAY EXPIRY DAAH 201	8.25	C	Any day expiry	0.23400	0.16500	29.48718	0.00000	0.0000	0
27/06/2012	ANY DAY EXPIRY DAAH 201	8.25	P	Any day expiry	0.00300	0.00100	66.66667	0.00000	0.0000	0
27/06/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.53980	8.50860	0.36535	0.00000	0.0000	5,916
27/06/2012	AU\$ / R 2012/09/17	8.42	C	Foreign Exchange Future	0.30627	0.28190	7.95635	0.00000	0.0000	0
27/06/2012	AU\$ / R 2012/09/17	8.42	P	Foreign Exchange Future	0.18647	0.19330	3.66392	0.00000	0.0000	0
27/06/2012	AU\$ / R 2012/12/14			Foreign Exchange Future	8.58290	8.55030	0.37983	0.00000	0.0000	11,926
27/06/2012	AU\$ / R 2012/12/14	8.46	C	Foreign Exchange Future	0.41912	0.39216	6.43405	0.00000	0.0000	0
27/06/2012	AU\$ / R 2012/12/14	8.46	P	Foreign Exchange Future	0.29622	0.30186	1.90170	0.00000	0.0000	0
27/06/2012	AU\$ / R 2013/03/18			Foreign Exchange Future	8.62670	8.59430	0.37558	0.00000	0.0000	3,790
27/06/2012	AU\$ / R 2013/03/18	8.51	C	Foreign Exchange Future	0.50458	0.47647	5.57022	0.00000	0.0000	0
27/06/2012	AU\$ / R 2013/03/18	8.51	P	Foreign Exchange Future	0.38788	0.39217	1.10702	0.00000	0.0000	0
27/06/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.82030	9.79970	0.20977	0.00000	0.0000	0
27/06/2012	CAD/ R 2012/09/17			Foreign Exchange Future	8.32870	8.27840	0.60394	0.00000	0.0000	4
27/06/2012	CAD/ R 2012/09/17	8.27	C	Foreign Exchange Future	0.23739	0.20590	13.26725	0.00000	0.0000	0
27/06/2012	CAD/ R 2012/09/17	8.27	P	Foreign Exchange Future	0.17869	0.19750	10.52307	0.00000	0.0000	0
27/06/2012	CAD/ R 2012/12/14			Foreign Exchange Future	8.41390	8.36480	0.58356	0.00000	0.0000	0
27/06/2012	CAD/ R 2012/12/14	8.35	C	Foreign Exchange Future	0.34439	0.31182	9.45601	0.00000	0.0000	0
27/06/2012	CAD/ R 2012/12/14	8.35	P	Foreign Exchange Future	0.28049	0.29702	5.89482	0.00000	0.0000	0
27/06/2012	CF CANDO CABE 2012/09/17			Can-Do Future	0.11040	0.11810	6.97464	0.00000	0.0000	11,120
27/06/2012	CF CANDO CABF 2012/09/17			Can-Do Future	0.06330	0.05970	5.68720	0.00000	0.0000	7,100
27/06/2012	CF CANDO CABG 2012/09/17			Can-Do Future	0.10770	0.12520	16.24884	0.00000	0.0000	14,700
27/06/2012	CF CANDO CABH 2012/09/17			Can-Do Future	0.03940	0.03800	3.55330	0.00000	0.0000	8,000
27/06/2012	CF CANDO CABI 2012/09/17			Can-Do Future	0.11790	0.15450	31.04326	0.00000	0.0000	12,800
27/06/2012	CF CANDO CABJ 2012/09/17			Can-Do Future	0.09440	0.08950	5.19068	0.00000	0.0000	4,800
27/06/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.92810	8.84350	0.94757	0.00000	0.0000	12,292
27/06/2012	CHF / R 2012/09/17	8.91	C	Foreign Exchange Future	0.27185	0.23070	15.13869	0.00000	0.0000	0
27/06/2012	CHF / R 2012/09/17	8.91	P	Foreign Exchange Future	0.25375	0.29720	17.12081	0.00000	0.0000	0
27/06/2012	CHF / R 2012/12/14			Foreign Exchange Future	9.05980	8.97330	0.95477	0.00000	0.0000	0
27/06/2012	CHF / R 2012/12/14	9.04	C	Foreign Exchange Future	0.41980	0.37822	9.90397	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
27/06/2012	CHF / R 2012/12/14	9.04	P	Foreign Exchange Future	0.40000	0.44492	11.23087	0.00000	0.0000	0
27/06/2012	DAUS 2012/06/29			Any day expiry	8.48090	8.41360	0.79355	0.00000	0.0000	0
27/06/2012	DAUS 2012/06/29	7.40	C	Any day expiry	1.08100	1.01400	6.19796	0.00000	0.0000	0
27/06/2012	DAUS 2012/06/29	7.40	P	Any day expiry	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/06/2012	DAUS 2012/06/29	7.72	C	Any day expiry	0.76100	0.69400	8.80420	0.00000	0.0000	0
27/06/2012	DAUS 2012/06/29	7.72	P	Any day expiry	0.00000	0.00000	0.00000	0.00000	0.0000	5,480
27/06/2012	DAUS 2012/06/29	8.25	C	Any day expiry	0.23800	0.17200	27.73109	0.00000	0.0000	0
27/06/2012	DAUS 2012/06/29	8.25	P	Any day expiry	0.00700	0.00800	14.28571	0.00000	0.0000	0
27/06/2012	DAUS 2012/06/29	8.51	C	Any day expiry	0.04700	0.01800	61.70213	0.00000	0.0000	5,480
27/06/2012	DAUS 2012/06/29	8.51	P	Any day expiry	0.07600	0.11400	50.00000	0.00000	0.0000	0
27/06/2012	DAUS 2012/07/31			Any day expiry	8.52170	8.45280	0.80852	0.00000	0.0000	0
27/06/2012	DAUS 2012/07/31	8.25	C	Any day expiry	0.34400	0.29400	14.53488	0.00000	0.0000	0
27/06/2012	DAUS 2012/07/31	8.25	P	Any day expiry	0.07200	0.09100	26.38889	0.00000	0.0000	0
27/06/2012	DAUS 2012/07/31	8.51	C	Any day expiry	0.19500	0.16000	17.94872	0.00000	0.0000	4,800
27/06/2012	DAUS 2012/07/31	8.51	P	Any day expiry	0.18300	0.21700	18.57923	0.00000	0.0000	0
27/06/2012	DAUS 2012/07/31	7.40	C	Any day expiry	1.12300	1.05500	6.05521	0.00000	0.0000	0
27/06/2012	DAUS 2012/07/31	7.40	P	Any day expiry	0.00100	0.00200	100.00000	0.00000	0.0000	0
27/06/2012	DAUS 2012/07/31	7.72	C	Any day expiry	0.80700	0.74000	8.30235	0.00000	0.0000	0
27/06/2012	DAUS 2012/07/31	7.72	P	Any day expiry	0.00500	0.00700	40.00000	0.00000	0.0000	4,800
27/06/2012	DAUS 2012/08/31			Any day expiry	8.55960	8.49080	0.80378	0.00000	0.0000	0
27/06/2012	DAUS 2012/08/31	7.72	C	Any day expiry	0.85700	0.79600	7.11785	0.00000	0.0000	0
27/06/2012	DAUS 2012/08/31	7.72	P	Any day expiry	0.01700	0.02500	47.05882	0.00000	0.0000	6,170
27/06/2012	DAUS 2012/08/31	8.25	C	Any day expiry	0.43100	0.38500	10.67285	0.00000	0.0000	0
27/06/2012	DAUS 2012/08/31	8.25	P	Any day expiry	0.12100	0.14400	19.00826	0.00000	0.0000	0
27/06/2012	DAUS 2012/08/31	8.51	C	Any day expiry	0.28900	0.25400	12.11073	0.00000	0.0000	6,170
27/06/2012	DAUS 2012/08/31	8.51	P	Any day expiry	0.23900	0.27300	14.22594	0.00000	0.0000	0
27/06/2012	DAUS 2012/08/31	7.40	C	Any day expiry	1.16700	1.10000	5.74122	0.00000	0.0000	0
27/06/2012	DAUS 2012/08/31	7.40	P	Any day expiry	0.00700	0.00900	28.57143	0.00000	0.0000	0
27/06/2012	DAUS 2012/09/28			Any day expiry	8.59320	8.52410	0.80412	0.00000	0.0000	0
27/06/2012	DAUS 2012/09/28	8.51	C	Any day expiry	0.36000	0.32000	11.11111	0.00000	0.0000	7,540
27/06/2012	DAUS 2012/09/28	8.51	P	Any day expiry	0.27700	0.30600	10.46931	0.00000	0.0000	0
27/06/2012	DAUS 2012/09/28	7.40	C	Any day expiry	1.20800	1.14300	5.38079	0.00000	0.0000	0
27/06/2012	DAUS 2012/09/28	7.40	P	Any day expiry	0.01500	0.01900	26.66667	0.00000	0.0000	0
27/06/2012	DAUS 2012/09/28	7.72	C	Any day expiry	0.90600	0.84600	6.62252	0.00000	0.0000	0
27/06/2012	DAUS 2012/09/28	7.72	P	Any day expiry	0.03300	0.04200	27.27273	0.00000	0.0000	7,540
27/06/2012	DAUS 2012/09/28	8.25	C	Any day expiry	0.49800	0.45000	9.63855	0.00000	0.0000	0
27/06/2012	DAUS 2012/09/28	8.25	P	Any day expiry	0.15500	0.17600	13.54839	0.00000	0.0000	0
27/06/2012	DAUS 2012/10/31			Any day expiry	8.63180	8.56220	0.80632	0.00000	0.0000	0
27/06/2012	DAUS 2012/10/31	8.25	C	Any day expiry	0.56700	0.52000	8.28924	0.00000	0.0000	0
27/06/2012	DAUS 2012/10/31	8.25	P	Any day expiry	0.18500	0.20800	12.43243	0.00000	0.0000	0
27/06/2012	DAUS 2012/10/31	8.51	C	Any day expiry	0.43300	0.39200	9.46882	0.00000	0.0000	8,220
27/06/2012	DAUS 2012/10/31	8.51	P	Any day expiry	0.31100	0.34000	9.32476	0.00000	0.0000	0
27/06/2012	DAUS 2012/10/31	7.40	C	Any day expiry	1.25600	1.19100	5.17516	0.00000	0.0000	0
27/06/2012	DAUS 2012/10/31	7.40	P	Any day expiry	0.02400	0.02900	20.83333	0.00000	0.0000	0
27/06/2012	DAUS 2012/10/31	7.72	C	Any day expiry	0.96300	0.90300	6.23053	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
27/06/2012	DAUS 2012/10/31	7.72	P	Any day expiry	0.05100	0.06100	19.60784	0.00000	0.0000	8,220
27/06/2012	DAUS 2012/11/30			Any day expiry	8.66690	8.59690	0.80767	0.00000	0.0000	0
27/06/2012	DAUS 2012/11/30	8.51	C	Any day expiry	0.49400	0.45200	8.50202	0.00000	0.0000	8,440
27/06/2012	DAUS 2012/11/30	8.51	P	Any day expiry	0.33700	0.36500	8.30861	0.00000	0.0000	0
27/06/2012	DAUS 2012/11/30	7.72	C	Any day expiry	1.01200	0.95400	5.73123	0.00000	0.0000	0
27/06/2012	DAUS 2012/11/30	7.72	P	Any day expiry	0.06500	0.07700	18.46154	0.00000	0.0000	8,440
27/06/2012	DAUS 2012/12/27			Any day expiry	8.69850	8.62800	0.81048	0.00000	0.0000	0
27/06/2012	DAUS 2012/12/27	7.72	C	Any day expiry	1.05700	0.99700	5.67644	0.00000	0.0000	0
27/06/2012	DAUS 2012/12/27	7.72	P	Any day expiry	0.07900	0.08900	12.65823	0.00000	0.0000	7,530
27/06/2012	DAUS 2012/12/27	8.51	C	Any day expiry	0.54300	0.50100	7.73481	0.00000	0.0000	7,530
27/06/2012	DAUS 2012/12/27	8.51	P	Any day expiry	0.35500	0.38300	7.88732	0.00000	0.0000	0
27/06/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.73680	6.69260	0.65610	0.00000	0.0000	0
27/06/2012	NZ\$ / R 2012/09/17	6.59	C	Foreign Exchange Future	0.24196	0.21097	12.80681	0.00000	0.0000	0
27/06/2012	NZ\$ / R 2012/09/17	6.59	P	Foreign Exchange Future	0.09516	0.10837	13.88524	0.00000	0.0000	0
27/06/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.79250	6.74780	0.65808	0.00000	0.0000	0
27/06/2012	NZ\$ / R 2012/12/14	6.63	C	Foreign Exchange Future	0.35442	0.32386	8.62068	0.00000	0.0000	0
27/06/2012	NZ\$ / R 2012/12/14	6.63	P	Foreign Exchange Future	0.19192	0.20606	7.37138	0.00000	0.0000	0
27/06/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.34470	1.33510	0.71391	0.00000	0.0000	0
27/06/2012	YUAN/R 2012/09/17	1.33	C	Foreign Exchange Future	0.05272	0.04673	11.36564	0.00000	0.0000	0
27/06/2012	YUAN/R 2012/09/17	1.33	P	Foreign Exchange Future	0.03802	0.04163	9.49024	0.00000	0.0000	0
27/06/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.35900	1.34910	0.72848	0.00000	0.0000	0
27/06/2012	YUAN/R 2012/12/14	1.34	C	Foreign Exchange Future	0.07743	0.07117	8.09241	0.00000	0.0000	0
27/06/2012	YUAN/R 2012/12/14	1.34	P	Foreign Exchange Future	0.05843	0.06207	6.21850	0.00000	0.0000	0

**Future Open Interest**

**620,447**

**Option Open Interest**

**584,461**

**Total**

**1,204,908**