



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 25/05/2012

| Deal Date  | Contract Details  | Strike | Call/<br>Put | Product                 | Previous<br>Close Price | Today Close<br>Price | % Movement<br>In MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 25/05/2012 | \$ / R 2012/06/18 |        |              | Foreign Exchange Future | 8.35790                 | 8.40390              | 0.55038              | 8.43700      | 8.3270      | 290,918       |
| 25/05/2012 | \$ / R 2012/06/18 | 7.25   | C            | Foreign Exchange Future | 1.10900                 | 1.15500              | 4.14788              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/06/18 | 7.25   | P            | Foreign Exchange Future | 0.00100                 | 0.00100              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/06/18 | 7.30   | C            | Foreign Exchange Future | 1.05900                 | 1.10500              | 4.34372              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/06/18 | 7.30   | P            | Foreign Exchange Future | 0.00100                 | 0.00100              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/06/18 | 7.20   | C            | Foreign Exchange Future | 1.15900                 | 1.20400              | 3.88266              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/06/18 | 7.20   | P            | Foreign Exchange Future | 0.00100                 | 0.00000              | 100.00000            | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/06/18 | 8.10   | C            | Foreign Exchange Future | 0.31300                 | 0.34300              | 9.58466              | 0.00000      | 0.0000      | 6,700         |
| 25/05/2012 | \$ / R 2012/06/18 | 8.10   | P            | Foreign Exchange Future | 0.05500                 | 0.03900              | 29.09091             | 0.00000      | 0.0000      | 6,832         |
| 25/05/2012 | \$ / R 2012/06/18 | 6.75   | P            | Foreign Exchange Future | 0.00000                 | 0.00000              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/06/18 | 6.75   | C            | Foreign Exchange Future | 1.60800                 | 1.65400              | 2.86070              | 0.00000      | 0.0000      | 4,850         |
| 25/05/2012 | \$ / R 2012/06/18 | 8.50   | C            | Foreign Exchange Future | 0.11200                 | 0.12500              | 11.60714             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/06/18 | 8.50   | P            | Foreign Exchange Future | 0.25400                 | 0.22100              | 12.99213             | 0.00000      | 0.0000      | 100           |
| 25/05/2012 | \$ / R 2012/06/18 | 8.65   | C            | Foreign Exchange Future | 0.07600                 | 0.08500              | 11.84211             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/06/18 | 8.65   | P            | Foreign Exchange Future | 0.36800                 | 0.33100              | 10.05435             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/06/18 | 8.75   | C            | Foreign Exchange Future | 0.05800                 | 0.06600              | 13.79310             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/06/18 | 8.75   | P            | Foreign Exchange Future | 0.45000                 | 0.41200              | 8.44444              | 0.00000      | 0.0000      | 132           |
| 25/05/2012 | \$ / R 2012/06/18 | 7.00   | C            | Foreign Exchange Future | 1.35800                 | 1.40400              | 3.38733              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/06/18 | 7.00   | P            | Foreign Exchange Future | 0.00000                 | 0.00000              | 0.00000              | 0.00000      | 0.0000      | 2,000         |
| 25/05/2012 | \$ / R 2012/06/18 | 7.50   | C            | Foreign Exchange Future | 0.86100                 | 0.90600              | 5.22648              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/06/18 | 7.50   | P            | Foreign Exchange Future | 0.00300                 | 0.00200              | 33.33333             | 0.00000      | 0.0000      | 12,000        |
| 25/05/2012 | \$ / R 2012/06/18 | 8.00   | C            | Foreign Exchange Future | 0.38900                 | 0.42400              | 8.99743              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/06/18 | 8.00   | P            | Foreign Exchange Future | 0.03100                 | 0.02000              | 35.48387             | 0.00000      | 0.0000      | 2,000         |
| 25/05/2012 | \$ / R 2012/06/18 | 8.20   | C            | Foreign Exchange Future | 0.24600                 | 0.27200              | 10.56911             | 0.00000      | 0.0000      | 10,000        |
| 25/05/2012 | \$ / R 2012/06/18 | 8.20   | P            | Foreign Exchange Future | 0.08800                 | 0.06800              | 22.72727             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/06/18 | 7.75   | C            | Foreign Exchange Future | 0.61700                 | 0.66000              | 6.96921              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/06/18 | 7.75   | P            | Foreign Exchange Future | 0.00900                 | 0.00600              | 33.33333             | 0.00000      | 0.0000      | 5,000         |
| 25/05/2012 | \$ / R 2012/06/18 | 8.85   | P            | Foreign Exchange Future | 0.53800                 | 0.49800              | 7.43494              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/06/18 | 8.85   | C            | Foreign Exchange Future | 0.04600                 | 0.05200              | 13.04348             | 0.00000      | 0.0000      | 5,000         |
| 25/05/2012 | \$ / R 2012/06/18 | 7.70   | C            | Foreign Exchange Future | 0.66500                 | 0.70900              | 6.61654              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/06/18 | 7.70   | P            | Foreign Exchange Future | 0.00700                 | 0.00500              | 28.57143             | 0.00000      | 0.0000      | 10,000        |
| 25/05/2012 | \$ / R 2012/06/18 | 9.25   | P            | Foreign Exchange Future | 0.91000                 | 0.86800              | 4.61538              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/06/18 | 9.25   | C            | Foreign Exchange Future | 0.01800                 | 0.02200              | 22.22222             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/06/18 | 8.40   | C            | Foreign Exchange Future | 0.14600                 | 0.16200              | 10.95890             | 0.00000      | 0.0000      | 0             |

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|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 25/05/2012 | \$ / R 2012/06/18 | 8.40   | P            | Foreign Exchange Future | 0.18800                 | 0.15800              | 15.95745             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/06/18 | 7.05   | C            | Foreign Exchange Future | 1.30800                 | 1.35400              | 3.51682              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/06/18 | 7.05   | P            | Foreign Exchange Future | 0.00000                 | 0.00000              | 0.00000              | 0.00000      | 0.0000      | 20,100        |
| 25/05/2012 | \$ / R 2012/06/18 | 7.65   | P            | Foreign Exchange Future | 0.00600                 | 0.00400              | 33.33333             | 0.00000      | 0.0000      | 6,800         |
| 25/05/2012 | \$ / R 2012/06/18 | 7.65   | C            | Foreign Exchange Future | 0.71400                 | 0.75800              | 6.16246              | 0.00000      | 0.0000      | 6,700         |
| 25/05/2012 | \$ / R 2012/06/18 | 7.80   | C            | Foreign Exchange Future | 0.57000                 | 0.61200              | 7.36842              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/06/18 | 7.80   | P            | Foreign Exchange Future | 0.01200                 | 0.00800              | 33.33333             | 0.00000      | 0.0000      | 200           |
| 25/05/2012 | \$ / R 2012/06/18 | 7.90   | C            | Foreign Exchange Future | 0.47600                 | 0.51700              | 8.61345              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/06/18 | 7.90   | P            | Foreign Exchange Future | 0.01800                 | 0.01300              | 27.77778             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/09/17 |        |              | Foreign Exchange Future | 8.46940                 | 8.51490              | 0.53723              | 8.52880      | 8.4518      | 62,494        |
| 25/05/2012 | \$ / R 2012/09/17 | 7.20   | C            | Foreign Exchange Future | 1.28900                 | 1.33200              | 3.33592              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/09/17 | 7.20   | P            | Foreign Exchange Future | 0.02000                 | 0.01700              | 15.00000             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/09/17 | 7.25   | C            | Foreign Exchange Future | 1.24200                 | 1.28400              | 3.38164              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/09/17 | 7.25   | P            | Foreign Exchange Future | 0.02300                 | 0.01900              | 17.39130             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/09/17 | 7.15   | C            | Foreign Exchange Future | 1.33700                 | 1.38000              | 3.21616              | 0.00000      | 0.0000      | 16,000        |
| 25/05/2012 | \$ / R 2012/09/17 | 7.15   | P            | Foreign Exchange Future | 0.01800                 | 0.01500              | 16.66667             | 0.00000      | 0.0000      | 9,200         |
| 25/05/2012 | \$ / R 2012/09/17 | 7.30   | P            | Foreign Exchange Future | 0.02600                 | 0.02200              | 15.38462             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/09/17 | 7.30   | C            | Foreign Exchange Future | 1.19500                 | 1.23700              | 3.51464              | 0.00000      | 0.0000      | 37,000        |
| 25/05/2012 | \$ / R 2012/09/17 | 9.10   | P            | Foreign Exchange Future | 0.82500                 | 0.79200              | 4.00000              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/09/17 | 9.10   | C            | Foreign Exchange Future | 0.19400                 | 0.20700              | 6.70103              | 0.00000      | 0.0000      | 360           |
| 25/05/2012 | \$ / R 2012/09/17 | 7.90   | C            | Foreign Exchange Future | 0.68200                 | 0.71300              | 4.54545              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/09/17 | 7.90   | P            | Foreign Exchange Future | 0.11300                 | 0.09800              | 13.27434             | 0.00000      | 0.0000      | 20,360        |
| 25/05/2012 | \$ / R 2012/09/17 | 8.60   | C            | Foreign Exchange Future | 0.31900                 | 0.33600              | 5.32915              | 0.00000      | 0.0000      | 2,000         |
| 25/05/2012 | \$ / R 2012/09/17 | 8.60   | P            | Foreign Exchange Future | 0.45000                 | 0.42100              | 6.44444              | 0.00000      | 0.0000      | 4,000         |
| 25/05/2012 | \$ / R 2012/09/17 | 9.20   | P            | Foreign Exchange Future | 0.90900                 | 0.87400              | 3.85039              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/09/17 | 9.20   | C            | Foreign Exchange Future | 0.17800                 | 0.18900              | 6.17978              | 0.00000      | 0.0000      | 5,500         |
| 25/05/2012 | \$ / R 2012/09/17 | 8.80   | P            | Foreign Exchange Future | 0.59100                 | 0.56000              | 5.24535              | 0.00000      | 0.0000      | 1,500         |
| 25/05/2012 | \$ / R 2012/09/17 | 8.80   | C            | Foreign Exchange Future | 0.26000                 | 0.27500              | 5.76923              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/09/17 | 7.70   | C            | Foreign Exchange Future | 0.83800                 | 0.87300              | 4.17661              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/09/17 | 7.70   | P            | Foreign Exchange Future | 0.06900                 | 0.05800              | 15.94203             | 0.00000      | 0.0000      | 2,500         |
| 25/05/2012 | \$ / R 2012/09/17 | 8.40   | P            | Foreign Exchange Future | 0.32500                 | 0.30000              | 7.69231              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/09/17 | 8.40   | C            | Foreign Exchange Future | 0.39400                 | 0.41500              | 5.32995              | 0.00000      | 0.0000      | 2,500         |
| 25/05/2012 | \$ / R 2012/09/17 | 8.10   | C            | Foreign Exchange Future | 0.54600                 | 0.57100              | 4.57875              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/09/17 | 8.10   | P            | Foreign Exchange Future | 0.17700                 | 0.15600              | 11.86441             | 0.00000      | 0.0000      | 2,000         |
| 25/05/2012 | \$ / R 2012/09/17 | 7.50   | C            | Foreign Exchange Future | 1.01000                 | 1.05000              | 3.96040              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/09/17 | 7.50   | P            | Foreign Exchange Future | 0.04100                 | 0.03500              | 14.63415             | 0.00000      | 0.0000      | 246           |
| 25/05/2012 | \$ / R 2012/09/17 | 7.40   | C            | Foreign Exchange Future | 1.10200                 | 1.14300              | 3.72051              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/09/17 | 7.40   | P            | Foreign Exchange Future | 0.03300                 | 0.02800              | 15.15152             | 0.00000      | 0.0000      | 8,000         |
| 25/05/2012 | \$ / R 2012/09/17 | 8.75   | P            | Foreign Exchange Future | 0.55400                 | 0.52400              | 5.41516              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/09/17 | 8.75   | C            | Foreign Exchange Future | 0.27300                 | 0.28900              | 5.86081              | 0.00000      | 0.0000      | 22,600        |
| 25/05/2012 | \$ / R 2012/09/17 | 8.50   | C            | Foreign Exchange Future | 0.35400                 | 0.37300              | 5.36723              | 0.00000      | 0.0000      | 2,000         |
| 25/05/2012 | \$ / R 2012/09/17 | 8.50   | P            | Foreign Exchange Future | 0.38500                 | 0.35800              | 7.01299              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/09/17 | 8.00   | C            | Foreign Exchange Future | 0.61000                 | 0.64000              | 4.91803              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/09/17 | 8.00   | P            | Foreign Exchange Future | 0.14100                 | 0.12500              | 11.34752             | 0.00000      | 0.0000      | 3,925         |
| 25/05/2012 | \$ / R 2012/09/17 | 8.25   | C            | Foreign Exchange Future | 0.46400                 | 0.48700              | 4.95690              | 0.00000      | 0.0000      | 0             |

| Deal Date  | Contract Details  | Strike | Call/<br>Put | Product                 | Previous<br>Close Price | Today Close<br>Price | % Movement<br>In MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 25/05/2012 | \$ / R 2012/09/17 | 8.25   | P            | Foreign Exchange Future | 0.24500                 | 0.22200              | 9.38776              | 0.00000      | 0.0000      | 2,500         |
| 25/05/2012 | \$ / R 2012/12/14 |        |              | Foreign Exchange Future | 8.57190                 | 8.61720              | 0.52847              | 8.57600      | 8.5729      | 28,419        |
| 25/05/2012 | \$ / R 2012/12/14 | 7.70   | C            | Foreign Exchange Future | 0.98600                 | 1.02300              | 3.75254              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/12/14 | 7.70   | P            | Foreign Exchange Future | 0.11400                 | 0.10600              | 7.01754              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/12/14 | 7.75   | C            | Foreign Exchange Future | 0.94900                 | 0.98200              | 3.47734              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/12/14 | 7.75   | P            | Foreign Exchange Future | 0.12700                 | 0.11500              | 9.44882              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/12/14 | 7.65   | C            | Foreign Exchange Future | 1.02700                 | 1.06400              | 3.60273              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/12/14 | 7.65   | P            | Foreign Exchange Future | 0.10500                 | 0.09700              | 7.61905              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/12/14 | 8.00   | P            | Foreign Exchange Future | 0.20300                 | 0.18700              | 7.88177              | 0.00000      | 0.0000      | 6,040         |
| 25/05/2012 | \$ / R 2012/12/14 | 8.00   | C            | Foreign Exchange Future | 0.77500                 | 0.80400              | 3.74194              | 0.00000      | 0.0000      | 300           |
| 25/05/2012 | \$ / R 2012/12/14 | 9.10   | P            | Foreign Exchange Future | 0.86600                 | 0.83800              | 3.23326              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/12/14 | 9.10   | C            | Foreign Exchange Future | 0.33800                 | 0.35500              | 5.02959              | 0.00000      | 0.0000      | 540           |
| 25/05/2012 | \$ / R 2012/12/14 | 8.30   | C            | Foreign Exchange Future | 0.60900                 | 0.63200              | 3.77668              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/12/14 | 8.30   | P            | Foreign Exchange Future | 0.33700                 | 0.31500              | 6.52819              | 0.00000      | 0.0000      | 6,000         |
| 25/05/2012 | \$ / R 2012/12/14 | 8.60   | P            | Foreign Exchange Future | 0.51300                 | 0.48800              | 4.87329              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/12/14 | 8.60   | C            | Foreign Exchange Future | 0.48500                 | 0.50500              | 4.12371              | 0.00000      | 0.0000      | 6,000         |
| 25/05/2012 | \$ / R 2012/12/14 | 9.00   | P            | Foreign Exchange Future | 0.79000                 | 0.76300              | 3.41772              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2012/12/14 | 9.00   | C            | Foreign Exchange Future | 0.36200                 | 0.38000              | 4.97238              | 0.00000      | 0.0000      | 5,500         |
| 25/05/2012 | \$ / R 2013/03/18 |        |              | Foreign Exchange Future | 8.67790                 | 8.72400              | 0.53123              | 0.00000      | 0.0000      | 12,490        |
| 25/05/2012 | \$ / R 2013/03/18 | 7.95   | C            | Foreign Exchange Future | 0.95500                 | 0.98500              | 3.14136              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2013/03/18 | 7.95   | P            | Foreign Exchange Future | 0.22700                 | 0.21100              | 7.04846              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2013/03/18 | 8.00   | C            | Foreign Exchange Future | 0.92400                 | 0.95300              | 3.13853              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2013/03/18 | 8.00   | P            | Foreign Exchange Future | 0.24600                 | 0.22900              | 6.91057              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2013/03/18 | 7.90   | C            | Foreign Exchange Future | 0.98700                 | 1.01700              | 3.03951              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2013/03/18 | 7.90   | P            | Foreign Exchange Future | 0.20900                 | 0.19300              | 7.65550              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2013/03/18 | 9.10   | P            | Foreign Exchange Future | 0.89600                 | 0.86900              | 3.01339              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2013/03/18 | 9.10   | C            | Foreign Exchange Future | 0.47400                 | 0.49300              | 4.00844              | 0.00000      | 0.0000      | 180           |
| 25/05/2012 | \$ / R 2013/03/18 | 8.10   | C            | Foreign Exchange Future | 0.86500                 | 0.89300              | 3.23699              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2013/03/18 | 8.10   | P            | Foreign Exchange Future | 0.28700                 | 0.26900              | 6.27178              | 0.00000      | 0.0000      | 180           |
| 25/05/2012 | \$ / R 2013/12/13 |        |              | Foreign Exchange Future | 8.88350                 | 8.92980              | 0.52119              | 0.00000      | 0.0000      | 659           |
| 25/05/2012 | \$ / R 2013/12/13 | 8.98   | C            | Foreign Exchange Future | 0.84000                 | 0.86500              | 2.97619              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2013/12/13 | 8.98   | P            | Foreign Exchange Future | 0.93400                 | 0.91300              | 2.24839              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2013/12/13 | 9.03   | C            | Foreign Exchange Future | 0.82300                 | 0.84800              | 3.03767              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2013/12/13 | 9.03   | P            | Foreign Exchange Future | 0.96700                 | 0.94600              | 2.17166              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2013/12/13 | 8.93   | C            | Foreign Exchange Future | 0.85800                 | 0.88200              | 2.79720              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2013/12/13 | 8.93   | P            | Foreign Exchange Future | 0.90200                 | 0.88000              | 2.43902              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2013/12/13 | 8.00   | C            | Foreign Exchange Future | 1.25300                 | 1.28200              | 2.31445              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2013/12/13 | 8.00   | P            | Foreign Exchange Future | 0.37000                 | 0.35200              | 4.86486              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2013/12/13 | 9.00   | P            | Foreign Exchange Future | 0.95000                 | 0.92700              | 2.42105              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2013/12/13 | 9.00   | C            | Foreign Exchange Future | 0.83300                 | 0.85700              | 2.88115              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2014/12/12 |        |              | Foreign Exchange Future | 9.58410                 | 9.63090              | 0.48831              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2014/12/12 | 8.50   | C            | Foreign Exchange Future | 1.69700                 | 1.72700              | 1.76783              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2014/12/12 | 8.50   | P            | Foreign Exchange Future | 0.61300                 | 0.59600              | 2.77325              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2014/12/12 | 8.55   | C            | Foreign Exchange Future | 1.67300                 | 1.70300              | 1.79319              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2014/12/12 | 8.55   | P            | Foreign Exchange Future | 0.63900                 | 0.62200              | 2.66041              | 0.00000      | 0.0000      | 0             |

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| 25/05/2012 | \$ / R 2014/12/12      | 8.45   | C            | Foreign Exchange Future | 1.72200                 | 1.75200              | 1.74216              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2014/12/12      | 8.45   | P            | Foreign Exchange Future | 0.58800                 | 0.57100              | 2.89116              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2014/12/12      | 8.00   | P            | Foreign Exchange Future | 0.38500                 | 0.37100              | 3.63636              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2014/12/12      | 8.00   | C            | Foreign Exchange Future | 1.96900                 | 2.00200              | 1.67598              | 0.00000      | 0.0000      | 200           |
| 25/05/2012 | \$ / R 2015/12/14      |        |              | Foreign Exchange Future | 10.65820                | 10.70500             | 0.43910              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2015/12/14      | 9.20   | C            | Foreign Exchange Future | 2.32800                 | 2.36200              | 1.46048              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2015/12/14      | 9.20   | P            | Foreign Exchange Future | 0.87000                 | 0.85700              | 1.49425              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2015/12/14      | 9.25   | C            | Foreign Exchange Future | 2.30700                 | 2.34100              | 1.47378              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2015/12/14      | 9.25   | P            | Foreign Exchange Future | 0.89900                 | 0.88600              | 1.44605              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2015/12/14      | 9.15   | C            | Foreign Exchange Future | 2.35000                 | 2.38400              | 1.44681              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R 2015/12/14      | 9.15   | P            | Foreign Exchange Future | 0.84200                 | 0.82900              | 1.54394              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R MAXI 2012/06/18 |        |              | Foreign Exchange Future | 8.35790                 | 8.40390              | 0.55038              | 8.44200      | 8.3717      | 797           |
| 25/05/2012 | \$ / R MAXI 2012/06/18 | 8.35   | C            | Foreign Exchange Future | 0.16566                 | 0.18504              | 11.69866             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R MAXI 2012/06/18 | 8.35   | P            | Foreign Exchange Future | 0.15776                 | 0.13114              | 16.87373             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R MAXI 2012/06/18 | 8.40   | C            | Foreign Exchange Future | 0.14554                 | 0.16150              | 10.96606             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R MAXI 2012/06/18 | 8.40   | P            | Foreign Exchange Future | 0.18764                 | 0.15760              | 16.00938             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R MAXI 2012/06/18 | 8.30   | C            | Foreign Exchange Future | 0.18996                 | 0.21121              | 11.18657             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R MAXI 2012/06/18 | 8.30   | P            | Foreign Exchange Future | 0.13206                 | 0.10731              | 18.74148             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R MAXI 2012/09/17 |        |              | Foreign Exchange Future | 8.46940                 | 8.51490              | 0.53723              | 8.47000      | 8.4696      | 2             |
| 25/05/2012 | \$ / R MAXI 2012/09/17 | 7.65   | C            | Foreign Exchange Future | 0.87852                 | 0.91448              | 4.09325              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R MAXI 2012/09/17 | 7.65   | P            | Foreign Exchange Future | 0.05952                 | 0.04998              | 16.02823             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R MAXI 2012/09/17 | 7.70   | C            | Foreign Exchange Future | 0.83718                 | 0.87233              | 4.19862              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R MAXI 2012/09/17 | 7.70   | P            | Foreign Exchange Future | 0.06818                 | 0.05783              | 15.18040             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R MAXI 2012/09/17 | 7.60   | C            | Foreign Exchange Future | 0.92071                 | 0.95909              | 4.16852              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R MAXI 2012/09/17 | 7.60   | P            | Foreign Exchange Future | 0.05171                 | 0.04459              | 13.76910             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R MAXI 2012/12/14 |        |              | Foreign Exchange Future | 8.57190                 | 8.61720              | 0.52847              | 8.57200      | 8.5072      | 2             |
| 25/05/2012 | \$ / R MAXI 2012/12/14 | 7.87   | C            | Foreign Exchange Future | 0.86014                 | 0.89123              | 3.61453              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R MAXI 2012/12/14 | 7.87   | P            | Foreign Exchange Future | 0.16144                 | 0.14723              | 8.80203              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R MAXI 2012/12/14 | 7.92   | C            | Foreign Exchange Future | 0.82572                 | 0.85616              | 3.68648              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R MAXI 2012/12/14 | 7.92   | P            | Foreign Exchange Future | 0.17702                 | 0.16216              | 8.39453              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R MAXI 2012/12/14 | 7.82   | C            | Foreign Exchange Future | 0.89547                 | 0.92722              | 3.54562              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | \$ / R MAXI 2012/12/14 | 7.82   | P            | Foreign Exchange Future | 0.14677                 | 0.13322              | 9.23213              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | £ / R 2012/06/18       |        |              | Foreign Exchange Future | 13.10250                | 13.14200             | 0.30147              | 0.00000      | 0.0000      | 72,452        |
| 25/05/2012 | £ / R 2012/06/18       | 11.85  | C            | Foreign Exchange Future | 1.26000                 | 1.29800              | 3.01587              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | £ / R 2012/06/18       | 11.85  | P            | Foreign Exchange Future | 0.00800                 | 0.00600              | 25.00000             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | £ / R 2012/06/18       | 11.90  | C            | Foreign Exchange Future | 1.21100                 | 1.24900              | 3.13790              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | £ / R 2012/06/18       | 11.90  | P            | Foreign Exchange Future | 0.00900                 | 0.00700              | 22.22222             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | £ / R 2012/06/18       | 11.80  | C            | Foreign Exchange Future | 1.31000                 | 1.34700              | 2.82443              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | £ / R 2012/06/18       | 11.80  | P            | Foreign Exchange Future | 0.00800                 | 0.00500              | 37.50000             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | £ / R 2012/06/18       | 11.10  | C            | Foreign Exchange Future | 2.00300                 | 2.04200              | 1.94708              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | £ / R 2012/06/18       | 11.10  | P            | Foreign Exchange Future | 0.00100                 | 0.00000              | 100.00000            | 0.00000      | 0.0000      | 24,000        |
| 25/05/2012 | £ / R 2012/06/18       | 12.50  | P            | Foreign Exchange Future | 0.03400                 | 0.02400              | 29.41176             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | £ / R 2012/06/18       | 12.50  | C            | Foreign Exchange Future | 0.63600                 | 0.66600              | 4.71698              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | £ / R 2012/09/17       |        |              | Foreign Exchange Future | 13.27090                | 13.30920             | 0.28860              | 13.32000     | 13.3200     | 2,375         |
| 25/05/2012 | £ / R 2012/09/17       | 13.45  | C            | Foreign Exchange Future | 0.43300                 | 0.44800              | 3.46420              | 0.00000      | 0.0000      | 24,000        |

| Deal Date  | Contract Details | Strike | Call/<br>Put | Product                 | Previous<br>Close Price | Today Close<br>Price | % Movement<br>In MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 25/05/2012 | £ / R 2012/09/17 | 13.45  | P            | Foreign Exchange Future | 0.61200                 | 0.58900              | 3.75817              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | £ / R 2012/09/17 | 13.50  | C            | Foreign Exchange Future | 0.41600                 | 0.43100              | 3.60577              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | £ / R 2012/09/17 | 13.50  | P            | Foreign Exchange Future | 0.64500                 | 0.62200              | 3.56589              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | £ / R 2012/09/17 | 13.40  | C            | Foreign Exchange Future | 0.45000                 | 0.46600              | 3.55556              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | £ / R 2012/09/17 | 13.40  | P            | Foreign Exchange Future | 0.57900                 | 0.55700              | 3.79965              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | £ / R 2012/09/17 | 11.35  | C            | Foreign Exchange Future | 1.94800                 | 1.98500              | 1.89938              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | £ / R 2012/09/17 | 11.35  | P            | Foreign Exchange Future | 0.02700                 | 0.02600              | 3.70370              | 0.00000      | 0.0000      | 6,000         |
| 25/05/2012 | £ / R 2012/12/14 |        |              | Foreign Exchange Future | 13.42670                | 13.46480             | 0.28376              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | £ / R 2012/12/14 | 12.45  | C            | Foreign Exchange Future | 1.18800                 | 1.21700              | 2.44108              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | £ / R 2012/12/14 | 12.45  | P            | Foreign Exchange Future | 0.21200                 | 0.20300              | 4.24528              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | £ / R 2012/12/14 | 12.50  | C            | Foreign Exchange Future | 1.15400                 | 1.18200              | 2.42634              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | £ / R 2012/12/14 | 12.50  | P            | Foreign Exchange Future | 0.22800                 | 0.21800              | 4.38596              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | £ / R 2012/12/14 | 12.40  | C            | Foreign Exchange Future | 1.22300                 | 1.25200              | 2.37122              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | £ / R 2012/12/14 | 12.40  | P            | Foreign Exchange Future | 0.19700                 | 0.18800              | 4.56853              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | ¥ / R 2012/06/18 |        |              | Foreign Exchange Future | 0.10530                 | 0.10560              | 0.28490              | 0.00000      | 0.0000      | 3,849         |
| 25/05/2012 | ¥ / R 2012/06/18 | 0.11   | C            | Foreign Exchange Future | 0.00140                 | 0.00145              | 3.57143              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | ¥ / R 2012/06/18 | 0.11   | P            | Foreign Exchange Future | 0.00410                 | 0.00385              | 6.09756              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | ¥ / R 2012/06/18 | 0.12   | C            | Foreign Exchange Future | 0.00016                 | 0.00017              | 6.25000              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | ¥ / R 2012/06/18 | 0.12   | P            | Foreign Exchange Future | 0.01286                 | 0.01257              | 2.25505              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | ¥ / R 2012/06/18 | 0.10   | C            | Foreign Exchange Future | 0.00756                 | 0.00780              | 3.17460              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | ¥ / R 2012/06/18 | 0.10   | P            | Foreign Exchange Future | 0.00026                 | 0.00020              | 23.07692             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | ¥ / R 2012/09/17 |        |              | Foreign Exchange Future | 0.10680                 | 0.10710              | 0.28090              | 0.00000      | 0.0000      | 25            |
| 25/05/2012 | ¥ / R 2012/09/17 | 0.09   | C            | Foreign Exchange Future | 0.01440                 | 0.01464              | 1.66667              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | ¥ / R 2012/09/17 | 0.09   | P            | Foreign Exchange Future | 0.00060                 | 0.00054              | 10.00000             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | ¥ / R 2012/09/17 | 0.10   | C            | Foreign Exchange Future | 0.00707                 | 0.00721              | 1.98020              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | ¥ / R 2012/09/17 | 0.10   | P            | Foreign Exchange Future | 0.00327                 | 0.00311              | 4.89297              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | ¥ / R 2012/09/17 | 0.08   | C            | Foreign Exchange Future | 0.02390                 | 0.02419              | 1.21339              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | ¥ / R 2012/09/17 | 0.08   | P            | Foreign Exchange Future | 0.00010                 | 0.00009              | 10.00000             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | ¥ / R 2012/12/14 |        |              | Foreign Exchange Future | 0.10820                 | 0.10850              | 0.27726              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | ¥ / R 2012/12/14 | 0.09   | C            | Foreign Exchange Future | 0.01605                 | 0.01627              | 1.37072              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | ¥ / R 2012/12/14 | 0.09   | P            | Foreign Exchange Future | 0.00125                 | 0.00117              | 6.40000              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | ¥ / R 2012/12/14 | 0.10   | C            | Foreign Exchange Future | 0.00913                 | 0.00928              | 1.64294              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | ¥ / R 2012/12/14 | 0.10   | P            | Foreign Exchange Future | 0.00433                 | 0.00418              | 3.46420              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | ¥ / R 2012/12/14 | 0.08   | C            | Foreign Exchange Future | 0.02506                 | 0.02534              | 1.11732              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | ¥ / R 2012/12/14 | 0.08   | P            | Foreign Exchange Future | 0.00026                 | 0.00024              | 7.69231              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | € / R 2012/06/18 |        |              | Foreign Exchange Future | 10.51520                | 10.51910             | 0.03709              | 10.53300     | 10.5260     | 47,225        |
| 25/05/2012 | € / R 2012/06/18 | 10.40  | C            | Foreign Exchange Future | 0.22400                 | 0.22000              | 1.78571              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | € / R 2012/06/18 | 10.40  | P            | Foreign Exchange Future | 0.10900                 | 0.10100              | 7.33945              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | € / R 2012/06/18 | 10.45  | C            | Foreign Exchange Future | 0.19800                 | 0.19300              | 2.52525              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | € / R 2012/06/18 | 10.45  | P            | Foreign Exchange Future | 0.13300                 | 0.12400              | 6.76692              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | € / R 2012/06/18 | 10.35  | C            | Foreign Exchange Future | 0.25400                 | 0.25000              | 1.57480              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | € / R 2012/06/18 | 10.35  | P            | Foreign Exchange Future | 0.08900                 | 0.08100              | 8.98876              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | € / R 2012/06/18 | 10.30  | P            | Foreign Exchange Future | 0.07000                 | 0.06400              | 8.57143              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | € / R 2012/06/18 | 10.30  | C            | Foreign Exchange Future | 0.28500                 | 0.28300              | 0.70175              | 0.00000      | 0.0000      | 800           |
| 25/05/2012 | € / R 2012/06/18 | 9.80   | C            | Foreign Exchange Future | 0.72100                 | 0.72300              | 0.27739              | 0.00000      | 0.0000      | 0             |

| Deal Date  | Contract Details    | Strike | Call/<br>Put | Product                 | Previous<br>Close Price | Today Close<br>Price | % Movement<br>In MTM | Today's High | Today's Low | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 25/05/2012 | € / R 2012/06/18    | 9.80   | P            | Foreign Exchange Future | 0.00600                 | 0.00400              | 33.33333             | 0.00000      | 0.0000      | 1,000         |
| 25/05/2012 | € / R 2012/06/18    | 9.60   | C            | Foreign Exchange Future | 0.91800                 | 0.92100              | 0.32680              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | € / R 2012/06/18    | 9.60   | P            | Foreign Exchange Future | 0.00300                 | 0.00200              | 33.33333             | 0.00000      | 0.0000      | 1,000         |
| 25/05/2012 | € / R 2012/06/18    | 9.45   | C            | Foreign Exchange Future | 1.06700                 | 1.07100              | 0.37488              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | € / R 2012/06/18    | 9.45   | P            | Foreign Exchange Future | 0.00200                 | 0.00200              | 0.00000              | 0.00000      | 0.0000      | 15,360        |
| 25/05/2012 | € / R 2012/06/18    | 9.85   | C            | Foreign Exchange Future | 0.67200                 | 0.67400              | 0.29762              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | € / R 2012/06/18    | 9.85   | P            | Foreign Exchange Future | 0.00700                 | 0.00500              | 28.57143             | 0.00000      | 0.0000      | 5,120         |
| 25/05/2012 | € / R 2012/06/18    | 10.05  | P            | Foreign Exchange Future | 0.01600                 | 0.01300              | 18.75000             | 0.00000      | 0.0000      | 5,120         |
| 25/05/2012 | € / R 2012/06/18    | 10.05  | C            | Foreign Exchange Future | 0.48100                 | 0.48200              | 0.20790              | 0.00000      | 0.0000      | 5,120         |
| 25/05/2012 | € / R 2012/06/18    | 10.55  | P            | Foreign Exchange Future | 0.18800                 | 0.17900              | 4.78723              | 0.00000      | 0.0000      | 5,120         |
| 25/05/2012 | € / R 2012/06/18    | 10.55  | C            | Foreign Exchange Future | 0.15300                 | 0.14800              | 3.26797              | 0.00000      | 0.0000      | 5,120         |
| 25/05/2012 | € / R 2012/09/17    |        |              | Foreign Exchange Future | 10.66430                | 10.66700             | 0.02532              | 10.64400     | 10.6440     | 14,257        |
| 25/05/2012 | € / R 2012/09/17    | 10.73  | C            | Foreign Exchange Future | 0.36400                 | 0.36100              | 0.82418              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | € / R 2012/09/17    | 10.73  | P            | Foreign Exchange Future | 0.42500                 | 0.42000              | 1.17647              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | € / R 2012/09/17    | 10.78  | C            | Foreign Exchange Future | 0.34600                 | 0.34300              | 0.86705              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | € / R 2012/09/17    | 10.78  | P            | Foreign Exchange Future | 0.45700                 | 0.45200              | 1.09409              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | € / R 2012/09/17    | 10.68  | C            | Foreign Exchange Future | 0.38300                 | 0.38000              | 0.78329              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | € / R 2012/09/17    | 10.68  | P            | Foreign Exchange Future | 0.39400                 | 0.38900              | 1.26904              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | € / R 2012/09/17    | 9.45   | C            | Foreign Exchange Future | 1.23500                 | 1.23900              | 0.32389              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | € / R 2012/09/17    | 9.45   | P            | Foreign Exchange Future | 0.02100                 | 0.02200              | 4.76190              | 0.00000      | 0.0000      | 10,200        |
| 25/05/2012 | € / R 2012/09/17    | 9.75   | C            | Foreign Exchange Future | 0.95900                 | 0.96300              | 0.41710              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | € / R 2012/09/17    | 9.75   | P            | Foreign Exchange Future | 0.04500                 | 0.04600              | 2.22222              | 0.00000      | 0.0000      | 1,625         |
| 25/05/2012 | € / R 2012/09/17    | 11.25  | P            | Foreign Exchange Future | 0.80600                 | 0.80100              | 0.62035              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | € / R 2012/09/17    | 11.25  | C            | Foreign Exchange Future | 0.22000                 | 0.21800              | 0.90909              | 0.00000      | 0.0000      | 15,360        |
| 25/05/2012 | € / R 2012/09/17    | 10.20  | C            | Foreign Exchange Future | 0.62000                 | 0.62000              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | € / R 2012/09/17    | 10.20  | P            | Foreign Exchange Future | 0.15600                 | 0.15300              | 1.92308              | 0.00000      | 0.0000      | 1,500         |
| 25/05/2012 | € / R 2012/12/14    |        |              | Foreign Exchange Future | 10.80880                | 10.81030             | 0.01388              | 10.79100     | 10.7910     | 18,272        |
| 25/05/2012 | € / R 2012/12/14    | 10.39  | C            | Foreign Exchange Future | 0.71400                 | 0.71200              | 0.28011              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | € / R 2012/12/14    | 10.39  | P            | Foreign Exchange Future | 0.29500                 | 0.29200              | 1.01695              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | € / R 2012/12/14    | 10.44  | C            | Foreign Exchange Future | 0.68800                 | 0.68600              | 0.29070              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | € / R 2012/12/14    | 10.44  | P            | Foreign Exchange Future | 0.31900                 | 0.31600              | 0.94044              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | € / R 2012/12/14    | 10.34  | C            | Foreign Exchange Future | 0.74000                 | 0.73800              | 0.27027              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | € / R 2012/12/14    | 10.34  | P            | Foreign Exchange Future | 0.27100                 | 0.26800              | 1.10701              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | € / R 2013/12/13    |        |              | Foreign Exchange Future | 11.22750                | 11.22990             | 0.02138              | 0.00000      | 0.0000      | 500           |
| 25/05/2012 | € / R 2013/12/13    | 11.49  | C            | Foreign Exchange Future | 0.84700                 | 0.83500              | 1.41677              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | € / R 2013/12/13    | 11.49  | P            | Foreign Exchange Future | 1.11300                 | 1.09800              | 1.34771              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | € / R 2013/12/13    | 11.54  | C            | Foreign Exchange Future | 0.83000                 | 0.81900              | 1.32530              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | € / R 2013/12/13    | 11.54  | P            | Foreign Exchange Future | 1.14600                 | 1.13200              | 1.22164              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | € / R 2013/12/13    | 11.44  | C            | Foreign Exchange Future | 0.86300                 | 0.85200              | 1.27462              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | € / R 2013/12/13    | 11.44  | P            | Foreign Exchange Future | 1.07900                 | 1.06500              | 1.29750              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | AU\$ / R 2012/06/18 |        |              | Foreign Exchange Future | 8.15610                 | 8.19910              | 0.52721              | 0.00000      | 0.0000      | 13,535        |
| 25/05/2012 | AU\$ / R 2012/06/18 | 7.65   | C            | Foreign Exchange Future | 0.51300                 | 0.55500              | 8.18713              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | AU\$ / R 2012/06/18 | 7.65   | P            | Foreign Exchange Future | 0.00700                 | 0.00600              | 14.28571             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | AU\$ / R 2012/06/18 | 7.70   | C            | Foreign Exchange Future | 0.46500                 | 0.50700              | 9.03226              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | AU\$ / R 2012/06/18 | 7.70   | P            | Foreign Exchange Future | 0.00900                 | 0.00800              | 11.11111             | 0.00000      | 0.0000      | 0             |

| Deal Date  | Contract Details         | Strike | Call/<br>Put | Product                 | Previous<br>Close Price | Today Close<br>Price | % Movement<br>In MTM | Today's High | Today's Low | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 25/05/2012 | AU\$ / R 2012/06/18      | 7.60   | C            | Foreign Exchange Future | 0.56200                 | 0.60400              | 7.47331              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | AU\$ / R 2012/06/18      | 7.60   | P            | Foreign Exchange Future | 0.00600                 | 0.00500              | 16.66667             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | AU\$ / R 2012/09/17      |        |              | Foreign Exchange Future | 8.20040                 | 8.24240              | 0.51217              | 0.00000      | 0.0000      | 3,160         |
| 25/05/2012 | AU\$ / R 2012/09/17      | 8.24   | C            | Foreign Exchange Future | 0.25100                 | 0.27600              | 9.96016              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | AU\$ / R 2012/09/17      | 8.24   | P            | Foreign Exchange Future | 0.28700                 | 0.27000              | 5.92334              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | AU\$ / R 2012/09/17      | 8.29   | C            | Foreign Exchange Future | 0.23100                 | 0.25400              | 9.95671              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | AU\$ / R 2012/09/17      | 8.29   | P            | Foreign Exchange Future | 0.31700                 | 0.29800              | 5.99369              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | AU\$ / R 2012/09/17      | 8.19   | C            | Foreign Exchange Future | 0.27300                 | 0.30000              | 9.89011              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | AU\$ / R 2012/09/17      | 8.19   | P            | Foreign Exchange Future | 0.25900                 | 0.24400              | 5.79151              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | AU\$ / R 2012/12/14      |        |              | Foreign Exchange Future | 8.24790                 | 8.29060              | 0.51771              | 0.00000      | 0.0000      | 1,115         |
| 25/05/2012 | AU\$ / R 2012/12/14      | 8.09   | C            | Foreign Exchange Future | 0.43600                 | 0.46600              | 6.88073              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | AU\$ / R 2012/12/14      | 8.09   | P            | Foreign Exchange Future | 0.27700                 | 0.26500              | 4.33213              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | AU\$ / R 2012/12/14      | 8.14   | C            | Foreign Exchange Future | 0.41000                 | 0.43900              | 7.07317              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | AU\$ / R 2012/12/14      | 8.14   | P            | Foreign Exchange Future | 0.30100                 | 0.28800              | 4.31894              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | AU\$ / R 2012/12/14      | 8.04   | C            | Foreign Exchange Future | 0.46200                 | 0.49300              | 6.70996              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | AU\$ / R 2012/12/14      | 8.04   | P            | Foreign Exchange Future | 0.25300                 | 0.24200              | 4.34783              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | AU\$ / R 2015/12/14      |        |              | Foreign Exchange Future | 9.42780                 | 9.47210              | 0.46989              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | AU\$ / R 2015/12/14      | 7.30   | C            | Foreign Exchange Future | 2.39300                 | 2.43600              | 1.79691              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | AU\$ / R 2015/12/14      | 7.30   | P            | Foreign Exchange Future | 0.26500                 | 0.26400              | 0.37736              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | AU\$ / R 2015/12/14      | 7.35   | C            | Foreign Exchange Future | 2.35000                 | 2.39300              | 1.82979              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | AU\$ / R 2015/12/14      | 7.35   | P            | Foreign Exchange Future | 0.27200                 | 0.27100              | 0.36765              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | AU\$ / R 2015/12/14      | 7.25   | C            | Foreign Exchange Future | 2.43500                 | 2.47900              | 1.80698              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | AU\$ / R 2015/12/14      | 7.25   | P            | Foreign Exchange Future | 0.25700                 | 0.25700              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CAD/ R 2012/06/18        |        |              | Foreign Exchange Future | 8.14180                 | 8.16520              | 0.28741              | 0.00000      | 0.0000      | 10            |
| 25/05/2012 | CAD/ R 2012/06/18        | 8.15   | C            | Foreign Exchange Future | 0.11300                 | 0.12100              | 7.07965              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CAD/ R 2012/06/18        | 8.15   | P            | Foreign Exchange Future | 0.12100                 | 0.10600              | 12.39669             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CAD/ R 2012/06/18        | 8.20   | C            | Foreign Exchange Future | 0.09300                 | 0.10000              | 7.52688              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CAD/ R 2012/06/18        | 8.20   | P            | Foreign Exchange Future | 0.15100                 | 0.13500              | 10.59603             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CAD/ R 2012/06/18        | 8.10   | C            | Foreign Exchange Future | 0.13900                 | 0.14800              | 6.47482              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CAD/ R 2012/06/18        | 8.10   | P            | Foreign Exchange Future | 0.09700                 | 0.08300              | 14.43299             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CAD/ R 2012/09/17        |        |              | Foreign Exchange Future | 8.23270                 | 8.25590              | 0.28180              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CAD/ R 2012/09/17        | 7.71   | C            | Foreign Exchange Future | 0.58800                 | 0.60400              | 2.72109              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CAD/ R 2012/09/17        | 7.71   | P            | Foreign Exchange Future | 0.06400                 | 0.05700              | 10.93750             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CAD/ R 2012/09/17        | 7.76   | C            | Foreign Exchange Future | 0.54700                 | 0.56300              | 2.92505              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CAD/ R 2012/09/17        | 7.76   | P            | Foreign Exchange Future | 0.07300                 | 0.06600              | 9.58904              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CAD/ R 2012/09/17        | 7.66   | C            | Foreign Exchange Future | 0.63000                 | 0.64600              | 2.53968              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CAD/ R 2012/09/17        | 7.66   | P            | Foreign Exchange Future | 0.05600                 | 0.04900              | 12.50000             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CAD/ R 2012/12/14        |        |              | Foreign Exchange Future | 8.31610                 | 8.34030              | 0.29100              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CAD/ R 2012/12/14        | 7.80   | C            | Foreign Exchange Future | 0.63500                 | 0.65100              | 2.51969              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CAD/ R 2012/12/14        | 7.80   | P            | Foreign Exchange Future | 0.12300                 | 0.11400              | 7.31707              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CAD/ R 2012/12/14        | 7.85   | C            | Foreign Exchange Future | 0.59700                 | 0.61300              | 2.68007              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CAD/ R 2012/12/14        | 7.85   | P            | Foreign Exchange Future | 0.13500                 | 0.12600              | 6.66667              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CAD/ R 2012/12/14        | 7.75   | C            | Foreign Exchange Future | 0.67400                 | 0.69000              | 2.37389              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CAD/ R 2012/12/14        | 7.75   | P            | Foreign Exchange Future | 0.11200                 | 0.10300              | 8.03571              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CF CANDO CAAZ 2012/06/18 |        |              | Can-Do Future           | 0.30560                 | 0.33270              | 8.86780              | 0.00000      | 0.0000      | 5,670         |

| Deal Date  | Contract Details         | Strike | Call/<br>Put | Product                 | Previous<br>Close Price | Today Close<br>Price | % Movement<br>In MTM | Today's High | Today's Low | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 25/05/2012 | CF CANDO CABA 2012/06/18 |        |              | Can-Do Future           | 0.00000                 | 0.00000              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CF CANDO CABB 2012/06/18 |        |              | Can-Do Future           | 0.00360                 | 0.00300              | 16.66667             | 0.00000      | 0.0000      | 8,000         |
| 25/05/2012 | CF CANDO CABC 2012/06/18 |        |              | Can-Do Future           | 0.03980                 | 0.03430              | 13.81910             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CF CANDO CABD 2012/06/18 |        |              | Can-Do Future           | 0.00020                 | 0.00010              | 50.00000             | 0.00000      | 0.0000      | 16,000        |
| 25/05/2012 | CHF / R 2012/06/18       |        |              | Foreign Exchange Future | 8.74820                 | 8.75620              | 0.09145              | 0.00000      | 0.0000      | 11,122        |
| 25/05/2012 | CHF / R 2012/06/18       | 9.10   | C            | Foreign Exchange Future | 0.06000                 | 0.05900              | 1.66667              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CHF / R 2012/06/18       | 9.10   | P            | Foreign Exchange Future | 0.41200                 | 0.40300              | 2.18447              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CHF / R 2012/06/18       | 9.15   | C            | Foreign Exchange Future | 0.05200                 | 0.05100              | 1.92308              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CHF / R 2012/06/18       | 9.15   | P            | Foreign Exchange Future | 0.45400                 | 0.44500              | 1.98238              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CHF / R 2012/06/18       | 9.05   | C            | Foreign Exchange Future | 0.06900                 | 0.06800              | 1.44928              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CHF / R 2012/06/18       | 9.05   | P            | Foreign Exchange Future | 0.37100                 | 0.36200              | 2.42588              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CHF / R 2012/09/17       |        |              | Foreign Exchange Future | 8.88390                 | 8.89230              | 0.09455              | 0.00000      | 0.0000      | 50            |
| 25/05/2012 | CHF / R 2012/09/17       | 8.75   | C            | Foreign Exchange Future | 0.42300                 | 0.42100              | 0.47281              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CHF / R 2012/09/17       | 8.75   | P            | Foreign Exchange Future | 0.28900                 | 0.27900              | 3.46021              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CHF / R 2012/09/17       | 8.80   | C            | Foreign Exchange Future | 0.40000                 | 0.39800              | 0.50000              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CHF / R 2012/09/17       | 8.80   | P            | Foreign Exchange Future | 0.31600                 | 0.30600              | 3.16456              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CHF / R 2012/09/17       | 8.70   | C            | Foreign Exchange Future | 0.44700                 | 0.44500              | 0.44743              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CHF / R 2012/09/17       | 8.70   | P            | Foreign Exchange Future | 0.26300                 | 0.25300              | 3.80228              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CHF / R 2012/12/14       |        |              | Foreign Exchange Future | 9.01580                 | 9.02470              | 0.09872              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CHF / R 2012/12/14       | 8.51   | C            | Foreign Exchange Future | 0.74200                 | 0.74500              | 0.40431              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CHF / R 2012/12/14       | 8.51   | P            | Foreign Exchange Future | 0.23200                 | 0.22600              | 2.58621              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CHF / R 2012/12/14       | 8.56   | C            | Foreign Exchange Future | 0.71200                 | 0.71400              | 0.28090              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CHF / R 2012/12/14       | 8.56   | P            | Foreign Exchange Future | 0.25200                 | 0.24500              | 2.77778              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CHF / R 2012/12/14       | 8.46   | C            | Foreign Exchange Future | 0.77400                 | 0.77700              | 0.38760              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | CHF / R 2012/12/14       | 8.46   | P            | Foreign Exchange Future | 0.21400                 | 0.20800              | 2.80374              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | NZ\$ / R 2012/06/18      |        |              | Foreign Exchange Future | 6.28360                 | 6.33490              | 0.81641              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | NZ\$ / R 2012/06/18      | 6.30   | C            | Foreign Exchange Future | 0.08200                 | 0.10700              | 30.48780             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | NZ\$ / R 2012/06/18      | 6.30   | P            | Foreign Exchange Future | 0.09800                 | 0.07200              | 26.53061             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | NZ\$ / R 2012/06/18      | 6.35   | C            | Foreign Exchange Future | 0.06300                 | 0.08100              | 28.57143             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | NZ\$ / R 2012/06/18      | 6.35   | P            | Foreign Exchange Future | 0.12900                 | 0.09600              | 25.58140             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | NZ\$ / R 2012/06/18      | 6.25   | C            | Foreign Exchange Future | 0.10800                 | 0.13700              | 26.85185             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | NZ\$ / R 2012/06/18      | 6.25   | P            | Foreign Exchange Future | 0.07400                 | 0.05200              | 29.72973             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | NZ\$ / R 2012/09/17      |        |              | Foreign Exchange Future | 6.34210                 | 6.39240              | 0.79311              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | NZ\$ / R 2012/09/17      | 6.24   | C            | Foreign Exchange Future | 0.24800                 | 0.27700              | 11.69355             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | NZ\$ / R 2012/09/17      | 6.24   | P            | Foreign Exchange Future | 0.14900                 | 0.12800              | 14.09396             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | NZ\$ / R 2012/09/17      | 6.29   | C            | Foreign Exchange Future | 0.22000                 | 0.24700              | 12.27273             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | NZ\$ / R 2012/09/17      | 6.29   | P            | Foreign Exchange Future | 0.17100                 | 0.14800              | 13.45029             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | NZ\$ / R 2012/09/17      | 6.19   | C            | Foreign Exchange Future | 0.27800                 | 0.30800              | 10.79137             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | NZ\$ / R 2012/09/17      | 6.19   | P            | Foreign Exchange Future | 0.12900                 | 0.10900              | 15.50388             | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | NZ\$ / R 2012/12/14      |        |              | Foreign Exchange Future | 6.38770                 | 6.43790              | 0.78589              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | NZ\$ / R 2012/12/14      | 6.34   | C            | Foreign Exchange Future | 0.31400                 | 0.34000              | 8.28025              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | NZ\$ / R 2012/12/14      | 6.34   | P            | Foreign Exchange Future | 0.26400                 | 0.23900              | 9.46970              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | NZ\$ / R 2012/12/14      | 6.39   | C            | Foreign Exchange Future | 0.29000                 | 0.31500              | 8.62069              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | NZ\$ / R 2012/12/14      | 6.39   | P            | Foreign Exchange Future | 0.29000                 | 0.26400              | 8.96552              | 0.00000      | 0.0000      | 0             |
| 25/05/2012 | NZ\$ / R 2012/12/14      | 6.29   | C            | Foreign Exchange Future | 0.34000                 | 0.36700              | 7.94118              | 0.00000      | 0.0000      | 0             |



| Deal Date                   | Contract Details    | Strike | Call/<br>Put | Product                 | Previous<br>Close Price | Today Close<br>Price | % Movement<br>In MTM | Today's High | Today's Low | Open Interest    |
|-----------------------------|---------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|------------------|
| 25/05/2012                  | NZ\$ / R 2012/12/14 | 6.29   | P            | Foreign Exchange Future | 0.24000                 | 0.21600              | 10.00000             | 0.00000      | 0.0000      | 0                |
| 25/05/2012                  | YUAN/R 2012/06/18   |        |              | Foreign Exchange Future | 1.31680                 | 1.32430              | 0.56956              | 0.00000      | 0.0000      | 0                |
| 25/05/2012                  | YUAN/R 2012/06/18   | 1.15   | C            | Foreign Exchange Future | 0.16720                 | 0.17460              | 4.42584              | 0.00000      | 0.0000      | 0                |
| 25/05/2012                  | YUAN/R 2012/06/18   | 1.15   | P            | Foreign Exchange Future | 0.00040                 | 0.00030              | 25.00000             | 0.00000      | 0.0000      | 0                |
| 25/05/2012                  | YUAN/R 2012/06/18   | 1.20   | C            | Foreign Exchange Future | 0.11790                 | 0.12500              | 6.02205              | 0.00000      | 0.0000      | 0                |
| 25/05/2012                  | YUAN/R 2012/06/18   | 1.20   | P            | Foreign Exchange Future | 0.00110                 | 0.00070              | 36.36364             | 0.00000      | 0.0000      | 0                |
| 25/05/2012                  | YUAN/R 2012/06/18   | 1.10   | C            | Foreign Exchange Future | 0.21690                 | 0.22430              | 3.41171              | 0.00000      | 0.0000      | 0                |
| 25/05/2012                  | YUAN/R 2012/06/18   | 1.10   | P            | Foreign Exchange Future | 0.00010                 | 0.00000              | 100.00000            | 0.00000      | 0.0000      | 0                |
| 25/05/2012                  | YUAN/R 2012/09/17   |        |              | Foreign Exchange Future | 1.33260                 | 1.34030              | 0.57782              | 0.00000      | 0.0000      | 0                |
| 25/05/2012                  | YUAN/R 2012/09/17   | 1.21   | C            | Foreign Exchange Future | 0.13340                 | 0.13970              | 4.72264              | 0.00000      | 0.0000      | 0                |
| 25/05/2012                  | YUAN/R 2012/09/17   | 1.21   | P            | Foreign Exchange Future | 0.01160                 | 0.01020              | 12.06897             | 0.00000      | 0.0000      | 0                |
| 25/05/2012                  | YUAN/R 2012/09/17   | 1.26   | C            | Foreign Exchange Future | 0.09640                 | 0.10190              | 5.70539              | 0.00000      | 0.0000      | 0                |
| 25/05/2012                  | YUAN/R 2012/09/17   | 1.26   | P            | Foreign Exchange Future | 0.02460                 | 0.02240              | 8.94309              | 0.00000      | 0.0000      | 0                |
| 25/05/2012                  | YUAN/R 2012/09/17   | 1.16   | C            | Foreign Exchange Future | 0.17640                 | 0.18410              | 4.36508              | 0.00000      | 0.0000      | 0                |
| 25/05/2012                  | YUAN/R 2012/09/17   | 1.16   | P            | Foreign Exchange Future | 0.00460                 | 0.00460              | 0.00000              | 0.00000      | 0.0000      | 0                |
| 25/05/2012                  | YUAN/R 2012/12/14   |        |              | Foreign Exchange Future | 1.34750                 | 1.35520              | 0.57143              | 0.00000      | 0.0000      | 0                |
| 25/05/2012                  | YUAN/R 2012/12/14   | 1.23   | C            | Foreign Exchange Future | 0.14490                 | 0.15050              | 3.86473              | 0.00000      | 0.0000      | 0                |
| 25/05/2012                  | YUAN/R 2012/12/14   | 1.23   | P            | Foreign Exchange Future | 0.02540                 | 0.02330              | 8.26772              | 0.00000      | 0.0000      | 0                |
| 25/05/2012                  | YUAN/R 2012/12/14   | 1.28   | C            | Foreign Exchange Future | 0.11220                 | 0.11700              | 4.27807              | 0.00000      | 0.0000      | 0                |
| 25/05/2012                  | YUAN/R 2012/12/14   | 1.28   | P            | Foreign Exchange Future | 0.04270                 | 0.03980              | 6.79157              | 0.00000      | 0.0000      | 0                |
| 25/05/2012                  | YUAN/R 2012/12/14   | 1.18   | C            | Foreign Exchange Future | 0.18340                 | 0.18970              | 3.43511              | 0.00000      | 0.0000      | 0                |
| 25/05/2012                  | YUAN/R 2012/12/14   | 1.18   | P            | Foreign Exchange Future | 0.01390                 | 0.01250              | 10.07194             | 0.00000      | 0.0000      | 0                |
| <b>Future Open Interest</b> |                     |        |              |                         |                         |                      |                      |              |             | <b>613,398</b>   |
| <b>Option Open Interest</b> |                     |        |              |                         |                         |                      |                      |              |             | <b>391,990</b>   |
| <b>Total</b>                |                     |        |              |                         |                         |                      |                      |              |             | <b>1,005,388</b> |