



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 31/05/2012

| 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 |
|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 31/05/2012 | \$ / R 2012/06/18 | | | Foreign Exchange Future | 8.52900 | 8.58200 | 0.62141 | 8.60500 | 8.5151 | 280,733 |
| 31/05/2012 | \$ / R 2012/06/18 | 7.25 | C | Foreign Exchange Future | 1.27900 | 1.33200 | 4.14386 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/06/18 | 7.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/06/18 | 7.30 | C | Foreign Exchange Future | 1.22900 | 1.28200 | 4.31245 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/06/18 | 7.30 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/06/18 | 7.20 | C | Foreign Exchange Future | 1.32900 | 1.38200 | 3.98796 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/06/18 | 7.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/06/18 | 8.10 | C | Foreign Exchange Future | 0.44000 | 0.49300 | 12.04545 | 0.00000 | 0.0000 | 6,700 |
| 31/05/2012 | \$ / R 2012/06/18 | 8.10 | P | Foreign Exchange Future | 0.01100 | 0.01100 | 0.00000 | 0.00000 | 0.0000 | 6,832 |
| 31/05/2012 | \$ / R 2012/06/18 | 6.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/06/18 | 6.75 | C | Foreign Exchange Future | 1.77900 | 1.83200 | 2.97920 | 0.00000 | 0.0000 | 4,850 |
| 31/05/2012 | \$ / R 2012/06/18 | 8.50 | C | Foreign Exchange Future | 0.15600 | 0.19100 | 22.43590 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/06/18 | 8.50 | P | Foreign Exchange Future | 0.12700 | 0.10900 | 14.17323 | 0.00000 | 0.0000 | 100 |
| 31/05/2012 | \$ / R 2012/06/18 | 8.65 | C | Foreign Exchange Future | 0.10100 | 0.12300 | 21.78218 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/06/18 | 8.65 | P | Foreign Exchange Future | 0.22200 | 0.19100 | 13.96396 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/06/18 | 8.75 | C | Foreign Exchange Future | 0.07500 | 0.09200 | 22.66667 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/06/18 | 8.75 | P | Foreign Exchange Future | 0.29600 | 0.26000 | 12.16216 | 0.00000 | 0.0000 | 132 |
| 31/05/2012 | \$ / R 2012/06/18 | 7.00 | C | Foreign Exchange Future | 1.52900 | 1.58200 | 3.46632 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/06/18 | 7.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 2,000 |
| 31/05/2012 | \$ / R 2012/06/18 | 7.50 | C | Foreign Exchange Future | 1.03000 | 1.08300 | 5.14563 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/06/18 | 7.50 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0.00000 | 0.00000 | 0.0000 | 12,000 |
| 31/05/2012 | \$ / R 2012/06/18 | 8.00 | C | Foreign Exchange Future | 0.53600 | 0.58900 | 9.88806 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/06/18 | 8.00 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0.00000 | 0.00000 | 0.0000 | 2,000 |
| 31/05/2012 | \$ / R 2012/06/18 | 8.20 | C | Foreign Exchange Future | 0.35400 | 0.40200 | 13.55932 | 0.00000 | 0.0000 | 10,000 |
| 31/05/2012 | \$ / R 2012/06/18 | 8.20 | P | Foreign Exchange Future | 0.02500 | 0.02000 | 20.00000 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/06/18 | 7.75 | C | Foreign Exchange Future | 0.78200 | 0.83400 | 6.64962 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/06/18 | 7.75 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 33.33333 | 0.00000 | 0.0000 | 5,000 |
| 31/05/2012 | \$ / R 2012/06/18 | 8.85 | P | Foreign Exchange Future | 0.37700 | 0.33700 | 10.61008 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/06/18 | 8.85 | C | Foreign Exchange Future | 0.05600 | 0.06900 | 23.21429 | 0.00000 | 0.0000 | 5,000 |
| 31/05/2012 | \$ / R 2012/06/18 | 7.70 | C | Foreign Exchange Future | 0.83100 | 0.88400 | 6.37786 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/06/18 | 7.70 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0.00000 | 0.00000 | 0.0000 | 10,000 |
| 31/05/2012 | \$ / R 2012/06/18 | 9.25 | P | Foreign Exchange Future | 0.74000 | 0.69100 | 6.62162 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/06/18 | 9.25 | C | Foreign Exchange Future | 0.01900 | 0.02300 | 21.05263 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/06/18 | 8.40 | C | Foreign Exchange Future | 0.21000 | 0.25000 | 19.04762 | 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 |
|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 31/05/2012 | \$ / R 2012/06/18 | 8.40 | P | Foreign Exchange Future | 0.08100 | 0.06800 | 16.04938 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/06/18 | 7.05 | C | Foreign Exchange Future | 1.47900 | 1.53200 | 3.58350 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/06/18 | 7.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 20,100 |
| 31/05/2012 | \$ / R 2012/06/18 | 7.65 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 50.00000 | 0.00000 | 0.0000 | 6,800 |
| 31/05/2012 | \$ / R 2012/06/18 | 7.65 | C | Foreign Exchange Future | 0.88100 | 0.93300 | 5.90238 | 0.00000 | 0.0000 | 6,700 |
| 31/05/2012 | \$ / R 2012/06/18 | 7.80 | C | Foreign Exchange Future | 0.73200 | 0.78500 | 7.24044 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/06/18 | 7.80 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0.00000 | 0.00000 | 0.0000 | 200 |
| 31/05/2012 | \$ / R 2012/06/18 | 7.90 | C | Foreign Exchange Future | 0.63400 | 0.68700 | 8.35962 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/06/18 | 7.90 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/06/18 | 10.30 | P | Foreign Exchange Future | 1.77100 | 1.71800 | 2.99266 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/06/18 | 10.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/09/17 | | | Foreign Exchange Future | 8.64200 | 8.69510 | 0.61444 | 8.71230 | 8.6322 | 77,378 |
| 31/05/2012 | \$ / R 2012/09/17 | 7.20 | C | Foreign Exchange Future | 1.45300 | 1.50800 | 3.78527 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/09/17 | 7.20 | P | Foreign Exchange Future | 0.01100 | 0.01300 | 18.18182 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/09/17 | 7.25 | C | Foreign Exchange Future | 1.40400 | 1.45900 | 3.91738 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/09/17 | 7.25 | P | Foreign Exchange Future | 0.01200 | 0.01400 | 16.66667 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/09/17 | 7.15 | C | Foreign Exchange Future | 1.50100 | 1.55600 | 3.66422 | 0.00000 | 0.0000 | 16,000 |
| 31/05/2012 | \$ / R 2012/09/17 | 7.15 | P | Foreign Exchange Future | 0.00900 | 0.01100 | 22.22222 | 0.00000 | 0.0000 | 9,200 |
| 31/05/2012 | \$ / R 2012/09/17 | 7.30 | P | Foreign Exchange Future | 0.01400 | 0.01600 | 14.28571 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/09/17 | 7.30 | C | Foreign Exchange Future | 1.35600 | 1.41100 | 4.05605 | 0.00000 | 0.0000 | 37,000 |
| 31/05/2012 | \$ / R 2012/09/17 | 9.10 | P | Foreign Exchange Future | 0.68700 | 0.67000 | 2.47453 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/09/17 | 9.10 | C | Foreign Exchange Future | 0.22900 | 0.26500 | 15.72052 | 0.00000 | 0.0000 | 360 |
| 31/05/2012 | \$ / R 2012/09/17 | 7.90 | C | Foreign Exchange Future | 0.80600 | 0.86600 | 7.44417 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/09/17 | 7.90 | P | Foreign Exchange Future | 0.06400 | 0.07100 | 10.93750 | 0.00000 | 0.0000 | 20,360 |
| 31/05/2012 | \$ / R 2012/09/17 | 8.60 | C | Foreign Exchange Future | 0.38300 | 0.43200 | 12.79373 | 0.00000 | 0.0000 | 2,000 |
| 31/05/2012 | \$ / R 2012/09/17 | 8.60 | P | Foreign Exchange Future | 0.34100 | 0.33700 | 1.17302 | 0.00000 | 0.0000 | 4,000 |
| 31/05/2012 | \$ / R 2012/09/17 | 9.20 | P | Foreign Exchange Future | 0.76600 | 0.74600 | 2.61097 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/09/17 | 9.20 | C | Foreign Exchange Future | 0.20800 | 0.24100 | 15.86538 | 0.00000 | 0.0000 | 5,500 |
| 31/05/2012 | \$ / R 2012/09/17 | 8.80 | P | Foreign Exchange Future | 0.46800 | 0.45900 | 1.92308 | 0.00000 | 0.0000 | 1,500 |
| 31/05/2012 | \$ / R 2012/09/17 | 8.80 | C | Foreign Exchange Future | 0.31000 | 0.35400 | 14.19355 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/09/17 | 7.70 | C | Foreign Exchange Future | 0.97900 | 1.03900 | 6.12870 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/09/17 | 7.70 | P | Foreign Exchange Future | 0.03700 | 0.04400 | 18.91892 | 0.00000 | 0.0000 | 2,500 |
| 31/05/2012 | \$ / R 2012/09/17 | 8.40 | P | Foreign Exchange Future | 0.23200 | 0.23200 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/09/17 | 8.40 | C | Foreign Exchange Future | 0.47400 | 0.52700 | 11.18143 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/09/17 | 8.10 | C | Foreign Exchange Future | 0.65400 | 0.71400 | 9.17431 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/09/17 | 8.10 | P | Foreign Exchange Future | 0.11200 | 0.11900 | 6.25000 | 0.00000 | 0.0000 | 2,000 |
| 31/05/2012 | \$ / R 2012/09/17 | 7.50 | C | Foreign Exchange Future | 1.16500 | 1.22200 | 4.89270 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/09/17 | 7.50 | P | Foreign Exchange Future | 0.02300 | 0.02700 | 17.39130 | 0.00000 | 0.0000 | 246 |
| 31/05/2012 | \$ / R 2012/09/17 | 7.40 | C | Foreign Exchange Future | 1.26000 | 1.31600 | 4.44444 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/09/17 | 7.40 | P | Foreign Exchange Future | 0.01800 | 0.02100 | 16.66667 | 0.00000 | 0.0000 | 8,000 |
| 31/05/2012 | \$ / R 2012/09/17 | 8.75 | P | Foreign Exchange Future | 0.43500 | 0.42700 | 1.83908 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/09/17 | 8.75 | C | Foreign Exchange Future | 0.32700 | 0.37200 | 13.76147 | 0.00000 | 0.0000 | 29,600 |
| 31/05/2012 | \$ / R 2012/09/17 | 8.50 | C | Foreign Exchange Future | 0.42600 | 0.47700 | 11.97183 | 0.00000 | 0.0000 | 2,000 |
| 31/05/2012 | \$ / R 2012/09/17 | 8.50 | P | Foreign Exchange Future | 0.28400 | 0.28200 | 0.70423 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/09/17 | 8.00 | C | Foreign Exchange Future | 0.72800 | 0.78800 | 8.24176 | 0.00000 | 0.0000 | 0 |

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|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 31/05/2012 | \$ / R 2012/09/17 | 8.00 | P | Foreign Exchange Future | 0.08600 | 0.09300 | 8.13953 | 0.00000 | 0.0000 | 3,925 |
| 31/05/2012 | \$ / R 2012/09/17 | 8.25 | C | Foreign Exchange Future | 0.55600 | 0.61200 | 10.07194 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/09/17 | 8.25 | P | Foreign Exchange Future | 0.16400 | 0.16700 | 1.82927 | 0.00000 | 0.0000 | 5,000 |
| 31/05/2012 | \$ / R 2012/12/14 | | | Foreign Exchange Future | 8.74520 | 8.79690 | 0.59118 | 8.75000 | 8.7500 | 31,824 |
| 31/05/2012 | \$ / R 2012/12/14 | 7.70 | C | Foreign Exchange Future | 1.12500 | 1.18800 | 5.60000 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/12/14 | 7.70 | P | Foreign Exchange Future | 0.08000 | 0.09100 | 13.75000 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/12/14 | 7.75 | C | Foreign Exchange Future | 1.08300 | 1.14600 | 5.81717 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/12/14 | 7.75 | P | Foreign Exchange Future | 0.08800 | 0.09900 | 12.50000 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/12/14 | 7.65 | C | Foreign Exchange Future | 1.16800 | 1.23000 | 5.30822 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/12/14 | 7.65 | P | Foreign Exchange Future | 0.07300 | 0.08300 | 13.69863 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/12/14 | 8.00 | P | Foreign Exchange Future | 0.14500 | 0.15500 | 6.89655 | 0.00000 | 0.0000 | 6,040 |
| 31/05/2012 | \$ / R 2012/12/14 | 8.00 | C | Foreign Exchange Future | 0.89000 | 0.95200 | 6.96629 | 0.00000 | 0.0000 | 300 |
| 31/05/2012 | \$ / R 2012/12/14 | 9.10 | P | Foreign Exchange Future | 0.74400 | 0.73500 | 1.20968 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/12/14 | 9.10 | C | Foreign Exchange Future | 0.38900 | 0.43200 | 11.05398 | 0.00000 | 0.0000 | 540 |
| 31/05/2012 | \$ / R 2012/12/14 | 8.30 | C | Foreign Exchange Future | 0.70000 | 0.76000 | 8.57143 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/12/14 | 8.30 | P | Foreign Exchange Future | 0.25500 | 0.26300 | 3.13725 | 0.00000 | 0.0000 | 6,000 |
| 31/05/2012 | \$ / R 2012/12/14 | 8.60 | P | Foreign Exchange Future | 0.41500 | 0.41500 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/12/14 | 8.60 | C | Foreign Exchange Future | 0.56000 | 0.61200 | 9.28571 | 0.00000 | 0.0000 | 6,000 |
| 31/05/2012 | \$ / R 2012/12/14 | 9.00 | P | Foreign Exchange Future | 0.67300 | 0.66600 | 1.04012 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2012/12/14 | 9.00 | C | Foreign Exchange Future | 0.41800 | 0.46300 | 10.76555 | 0.00000 | 0.0000 | 5,500 |
| 31/05/2012 | \$ / R 2013/03/18 | | | Foreign Exchange Future | 8.85020 | 8.90090 | 0.57287 | 0.00000 | 0.0000 | 12,490 |
| 31/05/2012 | \$ / R 2013/03/18 | 7.95 | C | Foreign Exchange Future | 1.07600 | 1.13900 | 5.85502 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2013/03/18 | 7.95 | P | Foreign Exchange Future | 0.17600 | 0.18800 | 6.81818 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2013/03/18 | 8.00 | C | Foreign Exchange Future | 1.04300 | 1.10200 | 5.65676 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2013/03/18 | 8.00 | P | Foreign Exchange Future | 0.19300 | 0.20100 | 4.14508 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2013/03/18 | 7.90 | C | Foreign Exchange Future | 1.11400 | 1.17600 | 5.56553 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2013/03/18 | 7.90 | P | Foreign Exchange Future | 0.16400 | 0.17500 | 6.70732 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2013/03/18 | 9.10 | P | Foreign Exchange Future | 0.79100 | 0.78400 | 0.88496 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2013/03/18 | 9.10 | C | Foreign Exchange Future | 0.54100 | 0.58500 | 8.13309 | 0.00000 | 0.0000 | 180 |
| 31/05/2012 | \$ / R 2013/03/18 | 8.10 | C | Foreign Exchange Future | 0.98000 | 1.03800 | 5.91837 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2013/03/18 | 8.10 | P | Foreign Exchange Future | 0.23000 | 0.23700 | 3.04348 | 0.00000 | 0.0000 | 180 |
| 31/05/2012 | \$ / R 2013/12/13 | | | Foreign Exchange Future | 9.05590 | 9.10530 | 0.54550 | 9.35400 | 9.3540 | 0 |
| 31/05/2012 | \$ / R 2013/12/13 | 8.98 | C | Foreign Exchange Future | 0.93000 | 0.99100 | 6.55914 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2013/12/13 | 8.98 | P | Foreign Exchange Future | 0.85200 | 0.86400 | 1.40845 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2013/12/13 | 9.03 | C | Foreign Exchange Future | 0.91300 | 0.97400 | 6.68127 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2013/12/13 | 9.03 | P | Foreign Exchange Future | 0.88500 | 0.89700 | 1.35593 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2013/12/13 | 8.93 | C | Foreign Exchange Future | 0.94600 | 1.00800 | 6.55391 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2013/12/13 | 8.93 | P | Foreign Exchange Future | 0.81800 | 0.83100 | 1.58924 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2013/12/13 | 8.00 | C | Foreign Exchange Future | 1.37800 | 1.45200 | 5.37010 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2013/12/13 | 8.00 | P | Foreign Exchange Future | 0.32200 | 0.34700 | 7.76398 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2013/12/13 | 9.00 | P | Foreign Exchange Future | 0.86600 | 0.87800 | 1.38568 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2013/12/13 | 9.00 | C | Foreign Exchange Future | 0.92200 | 0.98300 | 6.61605 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2014/12/12 | | | Foreign Exchange Future | 9.75940 | 9.81550 | 0.57483 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2014/12/12 | 8.50 | C | Foreign Exchange Future | 1.81900 | 1.90200 | 4.56295 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2014/12/12 | 8.50 | P | Foreign Exchange Future | 0.56000 | 0.58700 | 4.82143 | 0.00000 | 0.0000 | 0 |

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|------------|------------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 31/05/2012 | \$ / R 2014/12/12 | 8.55 | C | Foreign Exchange Future | 1.79300 | 1.87600 | 4.62911 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2014/12/12 | 8.55 | P | Foreign Exchange Future | 0.58400 | 0.61100 | 4.62329 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2014/12/12 | 8.45 | C | Foreign Exchange Future | 1.84500 | 1.92800 | 4.49864 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2014/12/12 | 8.45 | P | Foreign Exchange Future | 0.53600 | 0.56300 | 5.03731 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2014/12/12 | 8.00 | P | Foreign Exchange Future | 0.34300 | 0.36900 | 7.58017 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2014/12/12 | 8.00 | C | Foreign Exchange Future | 2.10200 | 2.18400 | 3.90105 | 0.00000 | 0.0000 | 200 |
| 31/05/2012 | \$ / R 2015/12/14 | | | Foreign Exchange Future | 10.83350 | 10.88960 | 0.51784 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2015/12/14 | 9.20 | C | Foreign Exchange Future | 2.45000 | 2.54200 | 3.75510 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2015/12/14 | 9.20 | P | Foreign Exchange Future | 0.81700 | 0.85200 | 4.28397 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2015/12/14 | 9.25 | C | Foreign Exchange Future | 2.42700 | 2.52000 | 3.83189 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2015/12/14 | 9.25 | P | Foreign Exchange Future | 0.84400 | 0.88000 | 4.26540 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2015/12/14 | 9.15 | C | Foreign Exchange Future | 2.47300 | 2.56500 | 3.72018 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R 2015/12/14 | 9.15 | P | Foreign Exchange Future | 0.79000 | 0.82500 | 4.43038 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R MAXI 2012/06/18 | | | Foreign Exchange Future | 8.52900 | 8.58200 | 0.62141 | 8.53100 | 8.5310 | 797 |
| 31/05/2012 | \$ / R MAXI 2012/06/18 | 8.35 | C | Foreign Exchange Future | 0.24207 | 0.28429 | 17.44124 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R MAXI 2012/06/18 | 8.35 | P | Foreign Exchange Future | 0.06307 | 0.05229 | 17.09212 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R MAXI 2012/06/18 | 8.40 | C | Foreign Exchange Future | 0.21039 | 0.25024 | 18.94101 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R MAXI 2012/06/18 | 8.40 | P | Foreign Exchange Future | 0.08139 | 0.06824 | 16.15678 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R MAXI 2012/06/18 | 8.30 | C | Foreign Exchange Future | 0.27665 | 0.32103 | 16.04193 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R MAXI 2012/06/18 | 8.30 | P | Foreign Exchange Future | 0.04765 | 0.03903 | 18.09024 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R MAXI 2012/09/17 | | | Foreign Exchange Future | 8.64200 | 8.69510 | 0.61444 | 0.00000 | 0.0000 | 2 |
| 31/05/2012 | \$ / R MAXI 2012/09/17 | 7.65 | C | Foreign Exchange Future | 1.02410 | 1.08369 | 5.81877 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R MAXI 2012/09/17 | 7.65 | P | Foreign Exchange Future | 0.03250 | 0.03899 | 19.96923 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R MAXI 2012/09/17 | 7.70 | C | Foreign Exchange Future | 0.97813 | 1.03852 | 6.17403 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R MAXI 2012/09/17 | 7.70 | P | Foreign Exchange Future | 0.03653 | 0.04382 | 19.95620 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R MAXI 2012/09/17 | 7.60 | C | Foreign Exchange Future | 1.07048 | 1.12933 | 5.49753 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R MAXI 2012/09/17 | 7.60 | P | Foreign Exchange Future | 0.02888 | 0.03463 | 19.90997 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R MAXI 2012/12/14 | | | Foreign Exchange Future | 8.74520 | 8.79690 | 0.59118 | 0.00000 | 0.0000 | 2 |
| 31/05/2012 | \$ / R MAXI 2012/12/14 | 7.87 | C | Foreign Exchange Future | 0.98286 | 1.04550 | 6.37324 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R MAXI 2012/12/14 | 7.87 | P | Foreign Exchange Future | 0.11086 | 0.12180 | 9.86830 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R MAXI 2012/12/14 | 7.92 | C | Foreign Exchange Future | 0.94459 | 1.00721 | 6.62933 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R MAXI 2012/12/14 | 7.92 | P | Foreign Exchange Future | 0.12259 | 0.13351 | 8.90774 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R MAXI 2012/12/14 | 7.82 | C | Foreign Exchange Future | 1.02319 | 1.08579 | 6.11812 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | \$ / R MAXI 2012/12/14 | 7.82 | P | Foreign Exchange Future | 0.10119 | 0.11209 | 10.77182 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | £ / R 2012/06/18 | | | Foreign Exchange Future | 13.24690 | 13.21010 | 0.27780 | 13.23770 | 13.2377 | 67,470 |
| 31/05/2012 | £ / R 2012/06/18 | 11.85 | C | Foreign Exchange Future | 1.40000 | 1.36300 | 2.64286 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | £ / R 2012/06/18 | 11.85 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | £ / R 2012/06/18 | 11.90 | C | Foreign Exchange Future | 1.35000 | 1.31400 | 2.66667 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | £ / R 2012/06/18 | 11.90 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 33.33333 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | £ / R 2012/06/18 | 11.80 | C | Foreign Exchange Future | 1.44900 | 1.41300 | 2.48447 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | £ / R 2012/06/18 | 11.80 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 50.00000 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | £ / R 2012/06/18 | 11.10 | C | Foreign Exchange Future | 2.14700 | 2.11000 | 1.72333 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | £ / R 2012/06/18 | 11.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 24,000 |
| 31/05/2012 | £ / R 2012/06/18 | 12.50 | P | Foreign Exchange Future | 0.01500 | 0.01700 | 13.33333 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | £ / R 2012/06/18 | 12.50 | C | Foreign Exchange Future | 0.76200 | 0.72700 | 4.59318 | 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 |
|------------|------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 31/05/2012 | £ / R 2012/09/17 | | | Foreign Exchange Future | 13.41620 | 13.37840 | 0.28175 | 13.41000 | 13.4055 | 5,200 |
| 31/05/2012 | £ / R 2012/09/17 | 13.45 | C | Foreign Exchange Future | 0.47500 | 0.48500 | 2.10526 | 0.00000 | 0.0000 | 24,000 |
| 31/05/2012 | £ / R 2012/09/17 | 13.45 | P | Foreign Exchange Future | 0.50900 | 0.55700 | 9.43026 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | £ / R 2012/09/17 | 13.50 | C | Foreign Exchange Future | 0.45600 | 0.46600 | 2.19298 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | £ / R 2012/09/17 | 13.50 | P | Foreign Exchange Future | 0.54000 | 0.58800 | 8.88889 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | £ / R 2012/09/17 | 13.40 | C | Foreign Exchange Future | 0.49500 | 0.50400 | 1.81818 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | £ / R 2012/09/17 | 13.40 | P | Foreign Exchange Future | 0.47900 | 0.52600 | 9.81211 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | £ / R 2012/09/17 | 11.35 | C | Foreign Exchange Future | 2.08800 | 2.05300 | 1.67625 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | £ / R 2012/09/17 | 11.35 | P | Foreign Exchange Future | 0.02200 | 0.02500 | 13.63636 | 0.00000 | 0.0000 | 6,000 |
| 31/05/2012 | £ / R 2012/12/14 | | | Foreign Exchange Future | 13.57190 | 13.53060 | 0.30431 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | £ / R 2012/12/14 | 12.45 | C | Foreign Exchange Future | 1.29700 | 1.28200 | 1.15652 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | £ / R 2012/12/14 | 12.45 | P | Foreign Exchange Future | 0.17500 | 0.20200 | 15.42857 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | £ / R 2012/12/14 | 12.50 | C | Foreign Exchange Future | 1.26000 | 1.24700 | 1.03175 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | £ / R 2012/12/14 | 12.50 | P | Foreign Exchange Future | 0.18800 | 0.21700 | 15.42553 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | £ / R 2012/12/14 | 12.40 | C | Foreign Exchange Future | 1.33400 | 1.31700 | 1.27436 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | £ / R 2012/12/14 | 12.40 | P | Foreign Exchange Future | 0.16200 | 0.18700 | 15.43210 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | ¥ / R 2012/06/18 | | | Foreign Exchange Future | 0.10810 | 0.10930 | 1.11008 | 0.00000 | 0.0000 | 520 |
| 31/05/2012 | ¥ / R 2012/06/18 | 0.11 | C | Foreign Exchange Future | 0.00215 | 0.00294 | 36.74419 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | ¥ / R 2012/06/18 | 0.11 | P | Foreign Exchange Future | 0.00205 | 0.00164 | 20.00000 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | ¥ / R 2012/06/18 | 0.12 | C | Foreign Exchange Future | 0.00019 | 0.00031 | 63.15789 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | ¥ / R 2012/06/18 | 0.12 | P | Foreign Exchange Future | 0.01009 | 0.00901 | 10.70367 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | ¥ / R 2012/06/18 | 0.10 | C | Foreign Exchange Future | 0.01014 | 0.01134 | 11.83432 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | ¥ / R 2012/06/18 | 0.10 | P | Foreign Exchange Future | 0.00004 | 0.00004 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | ¥ / R 2012/09/17 | | | Foreign Exchange Future | 0.10960 | 0.11080 | 1.09489 | 0.00000 | 0.0000 | 3,329 |
| 31/05/2012 | ¥ / R 2012/09/17 | 0.09 | C | Foreign Exchange Future | 0.01687 | 0.01811 | 7.35033 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | ¥ / R 2012/09/17 | 0.09 | P | Foreign Exchange Future | 0.00027 | 0.00031 | 14.81481 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | ¥ / R 2012/09/17 | 0.10 | C | Foreign Exchange Future | 0.00875 | 0.00993 | 13.48571 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | ¥ / R 2012/09/17 | 0.10 | P | Foreign Exchange Future | 0.00215 | 0.00213 | 0.93023 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | ¥ / R 2012/09/17 | 0.08 | C | Foreign Exchange Future | 0.02665 | 0.02787 | 4.57786 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | ¥ / R 2012/09/17 | 0.08 | P | Foreign Exchange Future | 0.00005 | 0.00007 | 40.00000 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | ¥ / R 2012/12/14 | | | Foreign Exchange Future | 0.11110 | 0.11230 | 1.08011 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | ¥ / R 2012/12/14 | 0.09 | C | Foreign Exchange Future | 0.01845 | 0.01977 | 7.15447 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | ¥ / R 2012/12/14 | 0.09 | P | Foreign Exchange Future | 0.00075 | 0.00087 | 16.00000 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | ¥ / R 2012/12/14 | 0.10 | C | Foreign Exchange Future | 0.01092 | 0.01213 | 11.08059 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | ¥ / R 2012/12/14 | 0.10 | P | Foreign Exchange Future | 0.00322 | 0.00323 | 0.31056 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | ¥ / R 2012/12/14 | 0.08 | C | Foreign Exchange Future | 0.02787 | 0.02910 | 4.41335 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | ¥ / R 2012/12/14 | 0.08 | P | Foreign Exchange Future | 0.00017 | 0.00020 | 17.64706 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | € / R 2012/06/18 | | | Foreign Exchange Future | 10.57630 | 10.61150 | 0.33282 | 10.57000 | 10.5700 | 46,974 |
| 31/05/2012 | € / R 2012/06/18 | 10.40 | C | Foreign Exchange Future | 0.24300 | 0.26700 | 9.87654 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | € / R 2012/06/18 | 10.40 | P | Foreign Exchange Future | 0.06700 | 0.05600 | 16.41791 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | € / R 2012/06/18 | 10.45 | C | Foreign Exchange Future | 0.21000 | 0.23300 | 10.95238 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | € / R 2012/06/18 | 10.45 | P | Foreign Exchange Future | 0.08400 | 0.07200 | 14.28571 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | € / R 2012/06/18 | 10.35 | C | Foreign Exchange Future | 0.27900 | 0.30500 | 9.31900 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | € / R 2012/06/18 | 10.35 | P | Foreign Exchange Future | 0.05300 | 0.04400 | 16.98113 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | € / R 2012/06/18 | 10.30 | P | Foreign Exchange Future | 0.04100 | 0.03300 | 19.51220 | 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 |
|------------|----------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 31/05/2012 | € / R 2012/06/18 | 10.30 | C | Foreign Exchange Future | 0.31700 | 0.34400 | 8.51735 | 0.00000 | 0.0000 | 800 |
| 31/05/2012 | € / R 2012/06/18 | 9.80 | C | Foreign Exchange Future | 0.77900 | 0.81400 | 4.49294 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | € / R 2012/06/18 | 9.80 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0.00000 | 0.00000 | 0.0000 | 1,000 |
| 31/05/2012 | € / R 2012/06/18 | 9.60 | C | Foreign Exchange Future | 0.97800 | 1.01300 | 3.57873 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | € / R 2012/06/18 | 9.60 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0.00000 | 0.00000 | 0.0000 | 1,000 |
| 31/05/2012 | € / R 2012/06/18 | 9.45 | C | Foreign Exchange Future | 1.12700 | 1.16200 | 3.10559 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | € / R 2012/06/18 | 9.45 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0.00000 | 0.00000 | 0.0000 | 15,360 |
| 31/05/2012 | € / R 2012/06/18 | 9.85 | C | Foreign Exchange Future | 0.73000 | 0.76400 | 4.65753 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | € / R 2012/06/18 | 9.85 | P | Foreign Exchange Future | 0.00400 | 0.00300 | 25.00000 | 0.00000 | 0.0000 | 5,120 |
| 31/05/2012 | € / R 2012/06/18 | 10.05 | P | Foreign Exchange Future | 0.00900 | 0.00600 | 33.33333 | 0.00000 | 0.0000 | 5,120 |
| 31/05/2012 | € / R 2012/06/18 | 10.05 | C | Foreign Exchange Future | 0.53500 | 0.56700 | 5.98131 | 0.00000 | 0.0000 | 5,120 |
| 31/05/2012 | € / R 2012/06/18 | 10.55 | P | Foreign Exchange Future | 0.12600 | 0.11000 | 12.69841 | 0.00000 | 0.0000 | 5,120 |
| 31/05/2012 | € / R 2012/06/18 | 10.55 | C | Foreign Exchange Future | 0.15200 | 0.17100 | 12.50000 | 0.00000 | 0.0000 | 5,120 |
| 31/05/2012 | € / R 2012/09/17 | | | Foreign Exchange Future | 10.72610 | 10.76120 | 0.32724 | 10.77150 | 10.7600 | 16,606 |
| 31/05/2012 | € / R 2012/09/17 | 10.73 | C | Foreign Exchange Future | 0.36900 | 0.39900 | 8.13008 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | € / R 2012/09/17 | 10.73 | P | Foreign Exchange Future | 0.36800 | 0.36300 | 1.35870 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | € / R 2012/09/17 | 10.78 | C | Foreign Exchange Future | 0.35100 | 0.37900 | 7.97721 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | € / R 2012/09/17 | 10.78 | P | Foreign Exchange Future | 0.40000 | 0.39300 | 1.75000 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | € / R 2012/09/17 | 10.68 | C | Foreign Exchange Future | 0.39000 | 0.42000 | 7.69231 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | € / R 2012/09/17 | 10.68 | P | Foreign Exchange Future | 0.33900 | 0.33400 | 1.47493 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | € / R 2012/09/17 | 9.45 | C | Foreign Exchange Future | 1.29500 | 1.33000 | 2.70270 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | € / R 2012/09/17 | 9.45 | P | Foreign Exchange Future | 0.01900 | 0.01900 | 0.00000 | 0.00000 | 0.0000 | 10,200 |
| 31/05/2012 | € / R 2012/09/17 | 9.75 | C | Foreign Exchange Future | 1.01200 | 1.04500 | 3.26087 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | € / R 2012/09/17 | 9.75 | P | Foreign Exchange Future | 0.03600 | 0.03400 | 5.55556 | 0.00000 | 0.0000 | 1,625 |
| 31/05/2012 | € / R 2012/09/17 | 11.25 | P | Foreign Exchange Future | 0.74100 | 0.72700 | 1.88934 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | € / R 2012/09/17 | 11.25 | C | Foreign Exchange Future | 0.21700 | 0.23800 | 9.67742 | 0.00000 | 0.0000 | 15,360 |
| 31/05/2012 | € / R 2012/09/17 | 10.20 | C | Foreign Exchange Future | 0.65000 | 0.68300 | 5.07692 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | € / R 2012/09/17 | 10.20 | P | Foreign Exchange Future | 0.12400 | 0.12200 | 1.61290 | 0.00000 | 0.0000 | 1,500 |
| 31/05/2012 | € / R 2012/12/14 | | | Foreign Exchange Future | 10.87130 | 10.90320 | 0.29343 | 0.00000 | 0.0000 | 19,192 |
| 31/05/2012 | € / R 2012/12/14 | 10.39 | C | Foreign Exchange Future | 0.74500 | 0.77400 | 3.89262 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | € / R 2012/12/14 | 10.39 | P | Foreign Exchange Future | 0.26400 | 0.26100 | 1.13636 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | € / R 2012/12/14 | 10.44 | C | Foreign Exchange Future | 0.71800 | 0.74700 | 4.03900 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | € / R 2012/12/14 | 10.44 | P | Foreign Exchange Future | 0.28700 | 0.28400 | 1.04530 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | € / R 2012/12/14 | 10.34 | C | Foreign Exchange Future | 0.77400 | 0.80300 | 3.74677 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | € / R 2012/12/14 | 10.34 | P | Foreign Exchange Future | 0.24300 | 0.24000 | 1.23457 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | € / R 2013/12/13 | | | Foreign Exchange Future | 11.28920 | 11.31570 | 0.23474 | 11.80660 | 11.7121 | 0 |
| 31/05/2012 | € / R 2013/12/13 | 11.49 | C | Foreign Exchange Future | 0.86300 | 0.89600 | 3.82387 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | € / R 2013/12/13 | 11.49 | P | Foreign Exchange Future | 1.06700 | 1.07300 | 0.56232 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | € / R 2013/12/13 | 11.54 | C | Foreign Exchange Future | 0.84600 | 0.88000 | 4.01891 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | € / R 2013/12/13 | 11.54 | P | Foreign Exchange Future | 1.10000 | 1.10700 | 0.63636 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | € / R 2013/12/13 | 11.44 | C | Foreign Exchange Future | 0.88000 | 0.91400 | 3.86364 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | € / R 2013/12/13 | 11.44 | P | Foreign Exchange Future | 1.03400 | 1.04100 | 0.67698 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | AUS\$ / R 2012/06/18 | | | Foreign Exchange Future | 8.28530 | 8.31580 | 0.36812 | 8.32600 | 8.3000 | 13,520 |
| 31/05/2012 | AUS\$ / R 2012/06/18 | 7.65 | C | Foreign Exchange Future | 0.63800 | 0.66800 | 4.70219 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | AUS\$ / R 2012/06/18 | 7.65 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 33.33333 | 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 |
|------------|---------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 31/05/2012 | AU\$ / R 2012/06/18 | 7.70 | C | Foreign Exchange Future | 0.58900 | 0.61900 | 5.09338 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | AU\$ / R 2012/06/18 | 7.70 | P | Foreign Exchange Future | 0.00400 | 0.00300 | 25.00000 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | AU\$ / R 2012/06/18 | 7.60 | C | Foreign Exchange Future | 0.68800 | 0.71800 | 4.36047 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | AU\$ / R 2012/06/18 | 7.60 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 33.33333 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | AU\$ / R 2012/09/17 | | | Foreign Exchange Future | 8.32940 | 8.36240 | 0.39619 | 0.00000 | 0.0000 | 3,160 |
| 31/05/2012 | AU\$ / R 2012/09/17 | 8.24 | C | Foreign Exchange Future | 0.31600 | 0.33800 | 6.96203 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | AU\$ / R 2012/09/17 | 8.24 | P | Foreign Exchange Future | 0.22300 | 0.21200 | 4.93274 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | AU\$ / R 2012/09/17 | 8.29 | C | Foreign Exchange Future | 0.29000 | 0.31100 | 7.24138 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | AU\$ / R 2012/09/17 | 8.29 | P | Foreign Exchange Future | 0.24700 | 0.23500 | 4.85830 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | AU\$ / R 2012/09/17 | 8.19 | C | Foreign Exchange Future | 0.34400 | 0.36600 | 6.39535 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | AU\$ / R 2012/09/17 | 8.19 | P | Foreign Exchange Future | 0.20100 | 0.19000 | 5.47264 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | AU\$ / R 2012/12/14 | | | Foreign Exchange Future | 8.37960 | 8.41070 | 0.37114 | 0.00000 | 0.0000 | 1,115 |
| 31/05/2012 | AU\$ / R 2012/12/14 | 8.09 | C | Foreign Exchange Future | 0.51800 | 0.54100 | 4.44015 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | AU\$ / R 2012/12/14 | 8.09 | P | Foreign Exchange Future | 0.22800 | 0.22000 | 3.50877 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | AU\$ / R 2012/12/14 | 8.14 | C | Foreign Exchange Future | 0.49000 | 0.51200 | 4.48980 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | AU\$ / R 2012/12/14 | 8.14 | P | Foreign Exchange Future | 0.25000 | 0.24100 | 3.60000 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | AU\$ / R 2012/12/14 | 8.04 | C | Foreign Exchange Future | 0.54800 | 0.57100 | 4.19708 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | AU\$ / R 2012/12/14 | 8.04 | P | Foreign Exchange Future | 0.20800 | 0.20000 | 3.84615 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | AU\$ / R 2015/12/14 | | | Foreign Exchange Future | 9.60280 | 9.63950 | 0.38218 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | AU\$ / R 2015/12/14 | 7.30 | C | Foreign Exchange Future | 2.56000 | 2.59900 | 1.52344 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | AU\$ / R 2015/12/14 | 7.30 | P | Foreign Exchange Future | 0.25700 | 0.26000 | 1.16732 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | AU\$ / R 2015/12/14 | 7.35 | C | Foreign Exchange Future | 2.51800 | 2.55600 | 1.50913 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | AU\$ / R 2015/12/14 | 7.35 | P | Foreign Exchange Future | 0.26500 | 0.26700 | 0.75472 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | AU\$ / R 2015/12/14 | 7.25 | C | Foreign Exchange Future | 2.60300 | 2.64200 | 1.49827 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | AU\$ / R 2015/12/14 | 7.25 | P | Foreign Exchange Future | 0.25000 | 0.25300 | 1.20000 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CAD/ R 2012/06/18 | | | Foreign Exchange Future | 8.27680 | 8.28520 | 0.10149 | 0.00000 | 0.0000 | 10 |
| 31/05/2012 | CAD/ R 2012/06/18 | 8.15 | C | Foreign Exchange Future | 0.17200 | 0.17700 | 2.90698 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CAD/ R 2012/06/18 | 8.15 | P | Foreign Exchange Future | 0.04500 | 0.04200 | 6.66667 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CAD/ R 2012/06/18 | 8.20 | C | Foreign Exchange Future | 0.13800 | 0.14300 | 3.62319 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CAD/ R 2012/06/18 | 8.20 | P | Foreign Exchange Future | 0.06100 | 0.05800 | 4.91803 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CAD/ R 2012/06/18 | 8.10 | C | Foreign Exchange Future | 0.20900 | 0.21400 | 2.39234 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CAD/ R 2012/06/18 | 8.10 | P | Foreign Exchange Future | 0.03200 | 0.02900 | 9.37500 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CAD/ R 2012/09/17 | | | Foreign Exchange Future | 8.36980 | 8.37740 | 0.09080 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CAD/ R 2012/09/17 | 7.71 | C | Foreign Exchange Future | 0.69700 | 0.71200 | 2.15208 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CAD/ R 2012/09/17 | 7.71 | P | Foreign Exchange Future | 0.03600 | 0.04300 | 19.44444 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CAD/ R 2012/09/17 | 7.76 | C | Foreign Exchange Future | 0.65400 | 0.66900 | 2.29358 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CAD/ R 2012/09/17 | 7.76 | P | Foreign Exchange Future | 0.04300 | 0.05000 | 16.27907 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CAD/ R 2012/09/17 | 7.66 | C | Foreign Exchange Future | 0.74100 | 0.75600 | 2.02429 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CAD/ R 2012/09/17 | 7.66 | P | Foreign Exchange Future | 0.03000 | 0.03700 | 23.33333 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CAD/ R 2012/12/14 | | | Foreign Exchange Future | 8.45420 | 8.46090 | 0.07925 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CAD/ R 2012/12/14 | 7.80 | C | Foreign Exchange Future | 0.74100 | 0.76400 | 3.10391 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CAD/ R 2012/12/14 | 7.80 | P | Foreign Exchange Future | 0.09000 | 0.10700 | 18.88889 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CAD/ R 2012/12/14 | 7.85 | C | Foreign Exchange Future | 0.70100 | 0.72500 | 3.42368 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CAD/ R 2012/12/14 | 7.85 | P | Foreign Exchange Future | 0.10000 | 0.11800 | 18.00000 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CAD/ R 2012/12/14 | 7.75 | C | Foreign Exchange Future | 0.78100 | 0.80400 | 2.94494 | 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 |
|------------|--------------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 31/05/2012 | CAD/ R 2012/12/14 | 7.75 | P | Foreign Exchange Future | 0.08000 | 0.09700 | 21.25000 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CF CANDO CAAZ 2012/06/18 | | | Can-Do Future | 0.43700 | 0.45220 | 3.47826 | 0.00000 | 0.0000 | 5,670 |
| 31/05/2012 | CF CANDO CABA 2012/06/18 | | | Can-Do Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CF CANDO CABB 2012/06/18 | | | Can-Do Future | 0.00070 | 0.00080 | 14.28571 | 0.00000 | 0.0000 | 8,000 |
| 31/05/2012 | CF CANDO CABC 2012/06/18 | | | Can-Do Future | 0.01420 | 0.01650 | 16.19718 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CF CANDO CABD 2012/06/18 | | | Can-Do Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 16,000 |
| 31/05/2012 | CHF / R 2012/06/18 | | | Foreign Exchange Future | 8.80100 | 8.83320 | 0.36587 | 0.00000 | 0.0000 | 7,709 |
| 31/05/2012 | CHF / R 2012/06/18 | 9.10 | C | Foreign Exchange Future | 0.04200 | 0.04600 | 9.52381 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CHF / R 2012/06/18 | 9.10 | P | Foreign Exchange Future | 0.34100 | 0.31300 | 8.21114 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CHF / R 2012/06/18 | 9.15 | C | Foreign Exchange Future | 0.03500 | 0.03900 | 11.42857 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CHF / R 2012/06/18 | 9.15 | P | Foreign Exchange Future | 0.38400 | 0.35600 | 7.29167 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CHF / R 2012/06/18 | 9.05 | C | Foreign Exchange Future | 0.05000 | 0.05500 | 10.00000 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CHF / R 2012/06/18 | 9.05 | P | Foreign Exchange Future | 0.29900 | 0.27200 | 9.03010 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CHF / R 2012/09/17 | | | Foreign Exchange Future | 8.93850 | 8.96930 | 0.34458 | 0.00000 | 0.0000 | 50 |
| 31/05/2012 | CHF / R 2012/09/17 | 8.75 | C | Foreign Exchange Future | 0.40400 | 0.44700 | 10.64356 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CHF / R 2012/09/17 | 8.75 | P | Foreign Exchange Future | 0.21600 | 0.22800 | 5.55556 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CHF / R 2012/09/17 | 8.80 | C | Foreign Exchange Future | 0.37900 | 0.42200 | 11.34565 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CHF / R 2012/09/17 | 8.80 | P | Foreign Exchange Future | 0.24100 | 0.25300 | 4.97925 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CHF / R 2012/09/17 | 8.70 | C | Foreign Exchange Future | 0.43000 | 0.47300 | 10.00000 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CHF / R 2012/09/17 | 8.70 | P | Foreign Exchange Future | 0.19200 | 0.20400 | 6.25000 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CHF / R 2012/12/14 | | | Foreign Exchange Future | 9.07290 | 9.10030 | 0.30200 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CHF / R 2012/12/14 | 8.51 | C | Foreign Exchange Future | 0.74000 | 0.79200 | 7.02703 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CHF / R 2012/12/14 | 8.51 | P | Foreign Exchange Future | 0.17300 | 0.19700 | 13.87283 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CHF / R 2012/12/14 | 8.56 | C | Foreign Exchange Future | 0.70700 | 0.75900 | 7.35502 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CHF / R 2012/12/14 | 8.56 | P | Foreign Exchange Future | 0.19000 | 0.21400 | 12.63158 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CHF / R 2012/12/14 | 8.46 | C | Foreign Exchange Future | 0.77500 | 0.82500 | 6.45161 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | CHF / R 2012/12/14 | 8.46 | P | Foreign Exchange Future | 0.15800 | 0.18000 | 13.92405 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | NZ\$ / R 2012/06/18 | | | Foreign Exchange Future | 6.43820 | 6.44560 | 0.11494 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | NZ\$ / R 2012/06/18 | 6.30 | C | Foreign Exchange Future | 0.16700 | 0.17600 | 5.38922 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | NZ\$ / R 2012/06/18 | 6.30 | P | Foreign Exchange Future | 0.02900 | 0.03000 | 3.44828 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | NZ\$ / R 2012/06/18 | 6.35 | C | Foreign Exchange Future | 0.13200 | 0.14000 | 6.06061 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | NZ\$ / R 2012/06/18 | 6.35 | P | Foreign Exchange Future | 0.04400 | 0.04400 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | NZ\$ / R 2012/06/18 | 6.25 | C | Foreign Exchange Future | 0.20600 | 0.21500 | 4.36893 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | NZ\$ / R 2012/06/18 | 6.25 | P | Foreign Exchange Future | 0.01800 | 0.01900 | 5.55556 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | NZ\$ / R 2012/09/17 | | | Foreign Exchange Future | 6.49630 | 6.50510 | 0.13546 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | NZ\$ / R 2012/09/17 | 6.24 | C | Foreign Exchange Future | 0.34100 | 0.35800 | 4.98534 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | NZ\$ / R 2012/09/17 | 6.24 | P | Foreign Exchange Future | 0.08800 | 0.09600 | 9.09091 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | NZ\$ / R 2012/09/17 | 6.29 | C | Foreign Exchange Future | 0.30800 | 0.32400 | 5.19481 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | NZ\$ / R 2012/09/17 | 6.29 | P | Foreign Exchange Future | 0.10500 | 0.11200 | 6.66667 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | NZ\$ / R 2012/09/17 | 6.19 | C | Foreign Exchange Future | 0.37700 | 0.39300 | 4.24403 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | NZ\$ / R 2012/09/17 | 6.19 | P | Foreign Exchange Future | 0.07400 | 0.08100 | 9.45946 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | NZ\$ / R 2012/12/14 | | | Foreign Exchange Future | 6.54090 | 6.55070 | 0.14983 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | NZ\$ / R 2012/12/14 | 6.34 | C | Foreign Exchange Future | 0.40300 | 0.42200 | 4.71464 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | NZ\$ / R 2012/12/14 | 6.34 | P | Foreign Exchange Future | 0.19900 | 0.20900 | 5.02513 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | NZ\$ / R 2012/12/14 | 6.39 | C | Foreign Exchange Future | 0.37400 | 0.39400 | 5.34759 | 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 |
|------------|---------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 31/05/2012 | NZ\$ / R 2012/12/14 | 6.39 | P | Foreign Exchange Future | 0.22000 | 0.23100 | 5.00000 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | NZ\$ / R 2012/12/14 | 6.29 | C | Foreign Exchange Future | 0.43200 | 0.45200 | 4.62963 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | NZ\$ / R 2012/12/14 | 6.29 | P | Foreign Exchange Future | 0.17800 | 0.18900 | 6.17978 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | YUAN/R 2012/06/18 | | | Foreign Exchange Future | 1.34120 | 1.34720 | 0.44736 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | YUAN/R 2012/06/18 | 1.15 | C | Foreign Exchange Future | 0.19130 | 0.19720 | 3.08416 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | YUAN/R 2012/06/18 | 1.15 | P | Foreign Exchange Future | 0.00010 | 0.00000 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | YUAN/R 2012/06/18 | 1.20 | C | Foreign Exchange Future | 0.14160 | 0.14760 | 4.23729 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | YUAN/R 2012/06/18 | 1.20 | P | Foreign Exchange Future | 0.00040 | 0.00040 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | YUAN/R 2012/06/18 | 1.10 | C | Foreign Exchange Future | 0.24120 | 0.24720 | 2.48756 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | YUAN/R 2012/06/18 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | YUAN/R 2012/09/17 | | | Foreign Exchange Future | 1.35710 | 1.36290 | 0.42738 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | YUAN/R 2012/09/17 | 1.21 | C | Foreign Exchange Future | 0.15300 | 0.16040 | 4.83660 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | YUAN/R 2012/09/17 | 1.21 | P | Foreign Exchange Future | 0.00670 | 0.00830 | 23.88060 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | YUAN/R 2012/09/17 | 1.26 | C | Foreign Exchange Future | 0.11300 | 0.12050 | 6.63717 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | YUAN/R 2012/09/17 | 1.26 | P | Foreign Exchange Future | 0.01670 | 0.01840 | 10.17964 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | YUAN/R 2012/09/17 | 1.16 | C | Foreign Exchange Future | 0.19940 | 0.20600 | 3.30993 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | YUAN/R 2012/09/17 | 1.16 | P | Foreign Exchange Future | 0.00310 | 0.00390 | 25.80645 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | YUAN/R 2012/12/14 | | | Foreign Exchange Future | 1.37230 | 1.37760 | 0.38621 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | YUAN/R 2012/12/14 | 1.23 | C | Foreign Exchange Future | 0.16280 | 0.17080 | 4.91400 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | YUAN/R 2012/12/14 | 1.23 | P | Foreign Exchange Future | 0.01850 | 0.02120 | 14.59459 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | YUAN/R 2012/12/14 | 1.28 | C | Foreign Exchange Future | 0.12760 | 0.13530 | 6.03448 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | YUAN/R 2012/12/14 | 1.28 | P | Foreign Exchange Future | 0.03330 | 0.03570 | 7.20721 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | YUAN/R 2012/12/14 | 1.18 | C | Foreign Exchange Future | 0.20360 | 0.21100 | 3.63458 | 0.00000 | 0.0000 | 0 |
| 31/05/2012 | YUAN/R 2012/12/14 | 1.18 | P | Foreign Exchange Future | 0.00930 | 0.01140 | 22.58065 | 0.00000 | 0.0000 | 0 |

Future Open Interest

617,751

Option Open Interest

398,990

Total

1,016,741