



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 29/03/2011

| 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 |
|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 29/03/2011 | \$ / R 2011/06/13 |        |              | Foreign Exchange Future | 6.94700                 | 6.93060              | 0.23607              | 6.96000      | 6.9279      | 382,990       |
| 29/03/2011 | \$ / R 2011/06/13 | 7.45   | C            | Foreign Exchange Future | 0.05600                 | 0.05200              | 7.14286              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2011/06/13 | 7.45   | P            | Foreign Exchange Future | 0.55900                 | 0.57100              | 2.14669              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2011/06/13 | 7.50   | C            | Foreign Exchange Future | 0.05000                 | 0.04600              | 8.00000              | 0.00000      | 0.0000      | 800           |
| 29/03/2011 | \$ / R 2011/06/13 | 7.50   | P            | Foreign Exchange Future | 0.60300                 | 0.61500              | 1.99005              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2011/06/13 | 7.40   | C            | Foreign Exchange Future | 0.06200                 | 0.05800              | 6.45161              | 0.00000      | 0.0000      | 7,200         |
| 29/03/2011 | \$ / R 2011/06/13 | 7.40   | P            | Foreign Exchange Future | 0.51500                 | 0.52700              | 2.33010              | 0.00000      | 0.0000      | 1,000         |
| 29/03/2011 | \$ / R 2011/06/13 | 6.70   | C            | Foreign Exchange Future | 0.33300                 | 0.32000              | 3.90390              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2011/06/13 | 6.70   | P            | Foreign Exchange Future | 0.08600                 | 0.08900              | 3.48837              | 0.00000      | 0.0000      | 300           |
| 29/03/2011 | \$ / R 2011/06/13 | 7.20   | P            | Foreign Exchange Future | 0.35200                 | 0.36200              | 2.84091              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2011/06/13 | 7.20   | C            | Foreign Exchange Future | 0.09900                 | 0.09300              | 6.06061              | 0.00000      | 0.0000      | 1,790         |
| 29/03/2011 | \$ / R 2011/06/13 | 7.05   | P            | Foreign Exchange Future | 0.24400                 | 0.25100              | 2.86885              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2011/06/13 | 7.05   | C            | Foreign Exchange Future | 0.14100                 | 0.13200              | 6.38298              | 0.00000      | 0.0000      | 6,000         |
| 29/03/2011 | \$ / R 2011/06/13 | 8.00   | P            | Foreign Exchange Future | 1.07100                 | 1.08600              | 1.40056              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2011/06/13 | 8.00   | C            | Foreign Exchange Future | 0.01800                 | 0.01700              | 5.55556              | 0.00000      | 0.0000      | 500           |
| 29/03/2011 | \$ / R 2011/06/13 | 7.80   | P            | Foreign Exchange Future | 0.87900                 | 0.89300              | 1.59272              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2011/06/13 | 7.80   | C            | Foreign Exchange Future | 0.02600                 | 0.02400              | 7.69231              | 0.00000      | 0.0000      | 1,000         |
| 29/03/2011 | \$ / R 2011/06/13 | 7.25   | P            | Foreign Exchange Future | 0.39100                 | 0.40100              | 2.55754              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2011/06/13 | 7.25   | C            | Foreign Exchange Future | 0.08800                 | 0.08200              | 6.81818              | 0.00000      | 0.0000      | 1,000         |
| 29/03/2011 | \$ / R 2011/06/13 | 7.30   | C            | Foreign Exchange Future | 0.07900                 | 0.07300              | 7.59494              | 0.00000      | 0.0000      | 250           |
| 29/03/2011 | \$ / R 2011/06/13 | 7.30   | P            | Foreign Exchange Future | 0.43200                 | 0.44200              | 2.31481              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2011/06/13 | 7.10   | P            | Foreign Exchange Future | 0.27900                 | 0.28700              | 2.86738              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2011/06/13 | 7.10   | C            | Foreign Exchange Future | 0.12600                 | 0.11800              | 6.34921              | 0.00000      | 0.0000      | 650           |
| 29/03/2011 | \$ / R 2011/06/13 | 7.00   | P            | Foreign Exchange Future | 0.21200                 | 0.21800              | 2.83019              | 0.00000      | 0.0000      | 3,000         |
| 29/03/2011 | \$ / R 2011/06/13 | 7.00   | C            | Foreign Exchange Future | 0.15900                 | 0.14900              | 6.28931              | 0.00000      | 0.0000      | 150           |
| 29/03/2011 | \$ / R 2011/06/13 | 7.35   | P            | Foreign Exchange Future | 0.47300                 | 0.48400              | 2.32558              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2011/06/13 | 7.35   | C            | Foreign Exchange Future | 0.07000                 | 0.06500              | 7.14286              | 0.00000      | 0.0000      | 5,500         |
| 29/03/2011 | \$ / R 2011/06/13 | 6.95   | P            | Foreign Exchange Future | 0.18200                 | 0.18700              | 2.74725              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2011/06/13 | 6.95   | C            | Foreign Exchange Future | 0.17900                 | 0.16800              | 6.14525              | 0.00000      | 0.0000      | 100           |
| 29/03/2011 | \$ / R 2011/06/13 | 6.65   | C            | Foreign Exchange Future | 0.37000                 | 0.35600              | 3.78378              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2011/06/13 | 6.65   | P            | Foreign Exchange Future | 0.07300                 | 0.07500              | 2.73973              | 0.00000      | 0.0000      | 7,200         |
| 29/03/2011 | \$ / R 2011/06/13 | 6.85   | C            | Foreign Exchange Future | 0.23400                 | 0.22200              | 5.12821              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2011/06/13 | 6.85   | P            | Foreign Exchange Future | 0.13700                 | 0.14100              | 2.91971              | 0.00000      | 0.0000      | 2,400         |
| 29/03/2011 | \$ / R 2011/06/13 | 6.90   | P            | Foreign Exchange Future | 0.15800                 | 0.16300              | 3.16456              | 0.00000      | 0.0000      | 0             |

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|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 29/03/2011 | \$ / R 2011/06/13 | 6.90   | C            | Foreign Exchange Future | 0.20500                 | 0.19400              | 5.36585              | 0.00000      | 0.0000      | 2,400         |
| 29/03/2011 | \$ / R 2011/09/19 |        |              | Foreign Exchange Future | 7.04720                 | 7.03120              | 0.22704              | 7.05300      | 7.0400      | 55,425        |
| 29/03/2011 | \$ / R 2011/09/19 | 8.05   | C            | Foreign Exchange Future | 0.08100                 | 0.07800              | 3.70370              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2011/09/19 | 8.05   | P            | Foreign Exchange Future | 1.08400                 | 1.09700              | 1.19926              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2011/09/19 | 8.10   | C            | Foreign Exchange Future | 0.07700                 | 0.07400              | 3.89610              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2011/09/19 | 8.10   | P            | Foreign Exchange Future | 1.13000                 | 1.14300              | 1.15044              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2011/09/19 | 8.00   | C            | Foreign Exchange Future | 0.08600                 | 0.08300              | 3.48837              | 0.00000      | 0.0000      | 3,000         |
| 29/03/2011 | \$ / R 2011/09/19 | 8.00   | P            | Foreign Exchange Future | 1.03900                 | 1.05200              | 1.25120              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2011/09/19 | 7.80   | P            | Foreign Exchange Future | 0.86100                 | 0.87300              | 1.39373              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2011/09/19 | 7.80   | C            | Foreign Exchange Future | 0.10800                 | 0.10400              | 3.70370              | 0.00000      | 0.0000      | 2,800         |
| 29/03/2011 | \$ / R 2011/09/19 | 7.40   | C            | Foreign Exchange Future | 0.17900                 | 0.17200              | 3.91061              | 0.00000      | 0.0000      | 5,000         |
| 29/03/2011 | \$ / R 2011/09/19 | 7.40   | P            | Foreign Exchange Future | 0.53200                 | 0.54100              | 1.69173              | 0.00000      | 0.0000      | 2,800         |
| 29/03/2011 | \$ / R 2011/09/19 | 6.80   | C            | Foreign Exchange Future | 0.42400                 | 0.41200              | 2.83019              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2011/09/19 | 6.80   | P            | Foreign Exchange Future | 0.17700                 | 0.18100              | 2.25989              | 0.00000      | 0.0000      | 10,000        |
| 29/03/2011 | \$ / R 2011/09/19 | 6.90   | C            | Foreign Exchange Future | 0.36600                 | 0.35400              | 3.27869              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2011/09/19 | 6.90   | P            | Foreign Exchange Future | 0.21900                 | 0.22300              | 1.82648              | 0.00000      | 0.0000      | 10,000        |
| 29/03/2011 | \$ / R 2011/09/19 | 7.45   | P            | Foreign Exchange Future | 0.57100                 | 0.58000              | 1.57618              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2011/09/19 | 7.45   | C            | Foreign Exchange Future | 0.16800                 | 0.16100              | 4.16667              | 0.00000      | 0.0000      | 10,000        |
| 29/03/2011 | \$ / R 2011/09/19 | 7.60   | P            | Foreign Exchange Future | 0.69100                 | 0.70200              | 1.59190              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2011/09/19 | 7.60   | C            | Foreign Exchange Future | 0.13800                 | 0.13300              | 3.62319              | 0.00000      | 0.0000      | 200           |
| 29/03/2011 | \$ / R 2011/09/19 | 6.70   | C            | Foreign Exchange Future | 0.48900                 | 0.47600              | 2.65849              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2011/09/19 | 6.70   | P            | Foreign Exchange Future | 0.14200                 | 0.14500              | 2.11268              | 0.00000      | 0.0000      | 5,000         |
| 29/03/2011 | \$ / R 2011/12/19 |        |              | Foreign Exchange Future | 7.14380                 | 7.12770              | 0.22537              | 0.00000      | 0.0000      | 2,307         |
| 29/03/2011 | \$ / R 2011/12/19 | 7.35   | C            | Foreign Exchange Future | 0.29600                 | 0.28700              | 3.04054              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2011/12/19 | 7.35   | P            | Foreign Exchange Future | 0.50200                 | 0.50900              | 1.39442              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2011/12/19 | 7.40   | C            | Foreign Exchange Future | 0.28100                 | 0.27300              | 2.84698              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2011/12/19 | 7.40   | P            | Foreign Exchange Future | 0.53700                 | 0.54500              | 1.48976              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2011/12/19 | 7.30   | C            | Foreign Exchange Future | 0.31200                 | 0.30300              | 2.88462              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2011/12/19 | 7.30   | P            | Foreign Exchange Future | 0.46800                 | 0.47500              | 1.49573              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2012/03/19 |        |              | Foreign Exchange Future | 7.24670                 | 7.23160              | 0.20837              | 0.00000      | 0.0000      | 638           |
| 29/03/2011 | \$ / R 2012/03/19 | 7.04   | C            | Foreign Exchange Future | 0.54500                 | 0.53200              | 2.38532              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2012/03/19 | 7.04   | P            | Foreign Exchange Future | 0.33400                 | 0.33600              | 0.59880              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2012/03/19 | 7.09   | C            | Foreign Exchange Future | 0.51900                 | 0.50700              | 2.31214              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2012/03/19 | 7.09   | P            | Foreign Exchange Future | 0.35800                 | 0.36100              | 0.83799              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2012/03/19 | 6.99   | C            | Foreign Exchange Future | 0.57200                 | 0.55900              | 2.27273              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2012/03/19 | 6.99   | P            | Foreign Exchange Future | 0.31100                 | 0.31300              | 0.64309              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2012/03/19 | 7.00   | C            | Foreign Exchange Future | 0.56400                 | 0.55100              | 2.30496              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2012/03/19 | 7.00   | P            | Foreign Exchange Future | 0.31700                 | 0.31900              | 0.63091              | 0.00000      | 0.0000      | 1,000         |
| 29/03/2011 | \$ / R 2015/12/14 |        |              | Foreign Exchange Future | 9.19670                 | 9.18200              | 0.15984              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2015/12/14 | 9.20   | C            | Foreign Exchange Future | 1.46300                 | 1.46300              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2015/12/14 | 9.20   | P            | Foreign Exchange Future | 1.46600                 | 1.48100              | 1.02319              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2015/12/14 | 9.25   | C            | Foreign Exchange Future | 1.44600                 | 1.44600              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2015/12/14 | 9.25   | P            | Foreign Exchange Future | 1.49900                 | 1.51400              | 1.00067              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2015/12/14 | 9.15   | C            | Foreign Exchange Future | 1.47900                 | 1.48000              | 0.06761              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R 2015/12/14 | 9.15   | P            | Foreign Exchange Future | 1.43200                 | 1.44800              | 1.11732              | 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 |
|------------|------------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 29/03/2011 | \$ / R MAXI 2011/06/13 |        |              | Foreign Exchange Future | 6.94700                 | 6.93060              | 0.23607              | 0.00000      | 0.0000      | 280           |
| 29/03/2011 | \$ / R MAXI 2011/06/13 | 7.05   | C            | Foreign Exchange Future | 0.14141                 | 0.13248              | 6.31497              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R MAXI 2011/06/13 | 7.05   | P            | Foreign Exchange Future | 0.24441                 | 0.25188              | 3.05634              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R MAXI 2011/06/13 | 7.10   | C            | Foreign Exchange Future | 0.12569                 | 0.11752              | 6.50012              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R MAXI 2011/06/13 | 7.10   | P            | Foreign Exchange Future | 0.27869                 | 0.28692              | 2.95310              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R MAXI 2011/06/13 | 7.00   | C            | Foreign Exchange Future | 0.15903                 | 0.14932              | 6.10577              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R MAXI 2011/06/13 | 7.00   | P            | Foreign Exchange Future | 0.21203                 | 0.21872              | 3.15521              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R MAXI 2011/06/13 | 7.35   | C            | Foreign Exchange Future | 0.06997                 | 0.06497              | 7.14592              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R MAXI 2011/06/13 | 7.35   | P            | Foreign Exchange Future | 0.47297                 | 0.48437              | 2.41030              | 0.00000      | 0.0000      | 60            |
| 29/03/2011 | \$ / R MAXI 2011/09/19 |        |              | Foreign Exchange Future | 7.04720                 | 7.03120              | 0.22704              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R MAXI 2011/09/19 | 7.10   | C            | Foreign Exchange Future | 0.26870                 | 0.25934              | 3.48344              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R MAXI 2011/09/19 | 7.10   | P            | Foreign Exchange Future | 0.32150                 | 0.32814              | 2.06532              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R MAXI 2011/09/19 | 7.15   | C            | Foreign Exchange Future | 0.25090                 | 0.24200              | 3.54723              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R MAXI 2011/09/19 | 7.15   | P            | Foreign Exchange Future | 0.35370                 | 0.36080              | 2.00735              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R MAXI 2011/09/19 | 7.05   | C            | Foreign Exchange Future | 0.28783                 | 0.27799              | 3.41868              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | \$ / R MAXI 2011/09/19 | 7.05   | P            | Foreign Exchange Future | 0.29063                 | 0.29679              | 2.11953              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | £ / R 2011/06/13       |        |              | Foreign Exchange Future | 11.10960                | 11.06270             | 0.42216              | 11.08610     | 11.0750     | 26,580        |
| 29/03/2011 | £ / R 2011/06/13       | 11.85  | C            | Foreign Exchange Future | 0.07500                 | 0.06600              | 12.00000             | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | £ / R 2011/06/13       | 11.85  | P            | Foreign Exchange Future | 0.81500                 | 0.85300              | 4.66258              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | £ / R 2011/06/13       | 11.90  | C            | Foreign Exchange Future | 0.06800                 | 0.06000              | 11.76471             | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | £ / R 2011/06/13       | 11.90  | P            | Foreign Exchange Future | 0.85800                 | 0.89700              | 4.54545              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | £ / R 2011/06/13       | 11.80  | C            | Foreign Exchange Future | 0.08200                 | 0.07300              | 10.97561             | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | £ / R 2011/06/13       | 11.80  | P            | Foreign Exchange Future | 0.77200                 | 0.81000              | 4.92228              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | £ / R 2011/06/13       | 10.75  | C            | Foreign Exchange Future | 0.48700                 | 0.45100              | 7.39220              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | £ / R 2011/06/13       | 10.75  | P            | Foreign Exchange Future | 0.12700                 | 0.13800              | 8.66142              | 0.00000      | 0.0000      | 10            |
| 29/03/2011 | £ / R 2011/06/13       | 11.45  | P            | Foreign Exchange Future | 0.49300                 | 0.52500              | 6.49087              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | £ / R 2011/06/13       | 11.45  | C            | Foreign Exchange Future | 0.15300                 | 0.13800              | 9.80392              | 0.00000      | 0.0000      | 10            |
| 29/03/2011 | £ / R 2011/06/13       | 11.55  | C            | Foreign Exchange Future | 0.12900                 | 0.11500              | 10.85271             | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | £ / R 2011/06/13       | 11.55  | P            | Foreign Exchange Future | 0.56900                 | 0.60200              | 5.79965              | 0.00000      | 0.0000      | 100           |
| 29/03/2011 | £ / R 2011/06/13       | 11.95  | C            | Foreign Exchange Future | 0.06300                 | 0.05500              | 12.69841             | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | £ / R 2011/06/13       | 11.95  | P            | Foreign Exchange Future | 0.90300                 | 0.94200              | 4.31894              | 0.00000      | 0.0000      | 100           |
| 29/03/2011 | £ / R 2011/09/19       |        |              | Foreign Exchange Future | 11.25160                | 11.20520             | 0.41239              | 11.26000     | 11.2200     | 17,776        |
| 29/03/2011 | £ / R 2011/09/19       | 11.50  | C            | Foreign Exchange Future | 0.34900                 | 0.33100              | 5.15759              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | £ / R 2011/09/19       | 11.50  | P            | Foreign Exchange Future | 0.59700                 | 0.62600              | 4.85762              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | £ / R 2011/09/19       | 11.55  | C            | Foreign Exchange Future | 0.33300                 | 0.31500              | 5.40541              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | £ / R 2011/09/19       | 11.55  | P            | Foreign Exchange Future | 0.63100                 | 0.66000              | 4.59588              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | £ / R 2011/09/19       | 11.45  | C            | Foreign Exchange Future | 0.36600                 | 0.34700              | 5.19126              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | £ / R 2011/09/19       | 11.45  | P            | Foreign Exchange Future | 0.56400                 | 0.59200              | 4.96454              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | £ / R 2011/09/19       | 11.65  | C            | Foreign Exchange Future | 0.30200                 | 0.28600              | 5.29801              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | £ / R 2011/09/19       | 11.65  | P            | Foreign Exchange Future | 0.70000                 | 0.73100              | 4.42857              | 0.00000      | 0.0000      | 100           |
| 29/03/2011 | £ / R 2011/09/19       | 12.10  | C            | Foreign Exchange Future | 0.19700                 | 0.18600              | 5.58376              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | £ / R 2011/09/19       | 12.10  | P            | Foreign Exchange Future | 1.04500                 | 1.08100              | 3.44498              | 0.00000      | 0.0000      | 200           |
| 29/03/2011 | £ / R 2011/12/19       |        |              | Foreign Exchange Future | 11.38600                | 11.33910             | 0.41191              | 0.00000      | 0.0000      | 452           |
| 29/03/2011 | £ / R 2011/12/19       | 11.65  | C            | Foreign Exchange Future | 0.46800                 | 0.44900              | 4.05983              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | £ / R 2011/12/19       | 11.65  | P            | Foreign Exchange Future | 0.73200                 | 0.76000              | 3.82514              | 0.00000      | 0.0000      | 0             |

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|------------|---------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 29/03/2011 | £ / R 2011/12/19    | 11.70  | C            | Foreign Exchange Future | 0.45100                 | 0.43300              | 3.99113              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | £ / R 2011/12/19    | 11.70  | P            | Foreign Exchange Future | 0.76500                 | 0.79400              | 3.79085              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | £ / R 2011/12/19    | 11.60  | C            | Foreign Exchange Future | 0.48500                 | 0.46500              | 4.12371              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | £ / R 2011/12/19    | 11.60  | P            | Foreign Exchange Future | 0.69900                 | 0.72600              | 3.86266              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | £ / R 2011/12/19    | 12.20  | C            | Foreign Exchange Future | 0.31500                 | 0.30100              | 4.44444              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | £ / R 2011/12/19    | 12.20  | P            | Foreign Exchange Future | 1.12900                 | 1.16200              | 2.92294              | 0.00000      | 0.0000      | 250           |
| 29/03/2011 | ¥ / R 2011/06/13    |        |              | Foreign Exchange Future | 0.08510                 | 0.08420              | 1.05758              | 0.08500      | 0.0850      | 1,173         |
| 29/03/2011 | ¥ / R 2011/06/13    | 0.09   | C            | Foreign Exchange Future | 0.00273                 | 0.00225              | 17.58242             | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | ¥ / R 2011/06/13    | 0.09   | P            | Foreign Exchange Future | 0.00263                 | 0.00305              | 15.96958             | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | ¥ / R 2011/06/13    | 0.10   | C            | Foreign Exchange Future | 0.00055                 | 0.00043              | 21.81818             | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | ¥ / R 2011/06/13    | 0.10   | P            | Foreign Exchange Future | 0.01045                 | 0.01123              | 7.46411              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | ¥ / R 2011/06/13    | 0.08   | C            | Foreign Exchange Future | 0.01023                 | 0.00936              | 8.50440              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | ¥ / R 2011/06/13    | 0.08   | P            | Foreign Exchange Future | 0.00013                 | 0.00016              | 23.07692             | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | ¥ / R 2011/09/19    |        |              | Foreign Exchange Future | 0.08640                 | 0.08550              | 1.04167              | 0.00000      | 0.0000      | 70            |
| 29/03/2011 | ¥ / R 2011/09/19    | 0.08   | C            | Foreign Exchange Future | 0.00765                 | 0.00693              | 9.41176              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | ¥ / R 2011/09/19    | 0.08   | P            | Foreign Exchange Future | 0.00125                 | 0.00143              | 14.40000             | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | ¥ / R 2011/09/19    | 0.09   | C            | Foreign Exchange Future | 0.00296                 | 0.00262              | 11.48649             | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | ¥ / R 2011/09/19    | 0.09   | P            | Foreign Exchange Future | 0.00656                 | 0.00712              | 8.53659              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | ¥ / R 2011/09/19    | 0.07   | C            | Foreign Exchange Future | 0.01648                 | 0.01559              | 5.40049              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | ¥ / R 2011/09/19    | 0.07   | P            | Foreign Exchange Future | 0.00008                 | 0.00009              | 12.50000             | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | € / R 2011/06/13    |        |              | Foreign Exchange Future | 9.78400                 | 9.73800              | 0.47016              | 9.79900      | 9.7990      | 15,732        |
| 29/03/2011 | € / R 2011/06/13    | 9.80   | C            | Foreign Exchange Future | 0.22300                 | 0.20000              | 10.31390             | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | € / R 2011/06/13    | 9.80   | P            | Foreign Exchange Future | 0.23900                 | 0.26200              | 9.62343              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | € / R 2011/06/13    | 9.85   | C            | Foreign Exchange Future | 0.20300                 | 0.18200              | 10.34483             | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | € / R 2011/06/13    | 9.85   | P            | Foreign Exchange Future | 0.26900                 | 0.29400              | 9.29368              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | € / R 2011/06/13    | 9.75   | C            | Foreign Exchange Future | 0.24800                 | 0.22000              | 11.29032             | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | € / R 2011/06/13    | 9.75   | P            | Foreign Exchange Future | 0.21400                 | 0.23200              | 8.41121              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | € / R 2011/09/19    |        |              | Foreign Exchange Future | 9.90150                 | 9.85600              | 0.45953              | 0.00000      | 0.0000      | 14,010        |
| 29/03/2011 | € / R 2011/09/19    | 9.65   | C            | Foreign Exchange Future | 0.50400                 | 0.47400              | 5.95238              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | € / R 2011/09/19    | 9.65   | P            | Foreign Exchange Future | 0.25300                 | 0.26800              | 5.92885              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | € / R 2011/09/19    | 9.70   | C            | Foreign Exchange Future | 0.47600                 | 0.44600              | 6.30252              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | € / R 2011/09/19    | 9.70   | P            | Foreign Exchange Future | 0.27500                 | 0.29000              | 5.45455              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | € / R 2011/09/19    | 9.60   | C            | Foreign Exchange Future | 0.53400                 | 0.50300              | 5.80524              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | € / R 2011/09/19    | 9.60   | P            | Foreign Exchange Future | 0.23300                 | 0.24700              | 6.00858              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | € / R 2011/12/19    |        |              | Foreign Exchange Future | 10.01110                | 9.96500              | 0.46049              | 0.00000      | 0.0000      | 300           |
| 29/03/2011 | € / R 2011/12/19    | 9.80   | C            | Foreign Exchange Future | 0.57700                 | 0.54700              | 5.19931              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | € / R 2011/12/19    | 9.80   | P            | Foreign Exchange Future | 0.36600                 | 0.38200              | 4.37158              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | € / R 2011/12/19    | 9.85   | C            | Foreign Exchange Future | 0.55000                 | 0.52100              | 5.27273              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | € / R 2011/12/19    | 9.85   | P            | Foreign Exchange Future | 0.38900                 | 0.40600              | 4.37018              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | € / R 2011/12/19    | 9.75   | C            | Foreign Exchange Future | 0.60400                 | 0.57400              | 4.96689              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | € / R 2011/12/19    | 9.75   | P            | Foreign Exchange Future | 0.34300                 | 0.35900              | 4.66472              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | AU\$ / R 2011/06/13 |        |              | Foreign Exchange Future | 7.06540                 | 7.03350              | 0.45150              | 7.01000      | 7.0100      | 13,275        |
| 29/03/2011 | AU\$ / R 2011/06/13 | 6.65   | C            | Foreign Exchange Future | 0.43800                 | 0.41000              | 6.39269              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | AU\$ / R 2011/06/13 | 6.65   | P            | Foreign Exchange Future | 0.02300                 | 0.02700              | 17.39130             | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | AU\$ / R 2011/06/13 | 6.70   | C            | Foreign Exchange Future | 0.39400                 | 0.36700              | 6.85279              | 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 |
|------------|---------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 29/03/2011 | AU\$ / R 2011/06/13 | 6.70   | P            | Foreign Exchange Future | 0.02900                 | 0.03400              | 17.24138             | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | AU\$ / R 2011/06/13 | 6.60   | C            | Foreign Exchange Future | 0.48300                 | 0.45400              | 6.00414              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | AU\$ / R 2011/06/13 | 6.60   | P            | Foreign Exchange Future | 0.01800                 | 0.02100              | 16.66667             | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | AU\$ / R 2011/09/19 |        |              | Foreign Exchange Future | 7.08120                 | 7.05030              | 0.43637              | 0.00000      | 0.0000      | 8,570         |
| 29/03/2011 | AU\$ / R 2011/09/19 | 6.65   | C            | Foreign Exchange Future | 0.49600                 | 0.47000              | 5.24194              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | AU\$ / R 2011/09/19 | 6.65   | P            | Foreign Exchange Future | 0.06500                 | 0.07000              | 7.69231              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | AU\$ / R 2011/09/19 | 6.70   | C            | Foreign Exchange Future | 0.45700                 | 0.43200              | 5.47046              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | AU\$ / R 2011/09/19 | 6.70   | P            | Foreign Exchange Future | 0.07600                 | 0.08200              | 7.89474              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | AU\$ / R 2011/09/19 | 6.60   | C            | Foreign Exchange Future | 0.53600                 | 0.51000              | 4.85075              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | AU\$ / R 2011/09/19 | 6.60   | P            | Foreign Exchange Future | 0.05500                 | 0.06000              | 9.09091              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | AU\$ / R 2011/12/19 |        |              | Foreign Exchange Future | 7.09860                 | 7.06840              | 0.42544              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | AU\$ / R 2011/12/19 | 6.65   | C            | Foreign Exchange Future | 0.54100                 | 0.51800              | 4.25139              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | AU\$ / R 2011/12/19 | 6.65   | P            | Foreign Exchange Future | 0.09200                 | 0.10000              | 8.69565              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | AU\$ / R 2011/12/19 | 6.70   | C            | Foreign Exchange Future | 0.50500                 | 0.48200              | 4.55446              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | AU\$ / R 2011/12/19 | 6.70   | P            | Foreign Exchange Future | 0.10600                 | 0.11400              | 7.54717              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | AU\$ / R 2011/12/19 | 6.60   | C            | Foreign Exchange Future | 0.57900                 | 0.55500              | 4.14508              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | AU\$ / R 2011/12/19 | 6.60   | P            | Foreign Exchange Future | 0.08000                 | 0.08700              | 8.75000              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | AU\$ / R 2015/12/14 |        |              | Foreign Exchange Future | 8.04400                 | 8.03300              | 0.13675              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | AU\$ / R 2015/12/14 | 7.30   | C            | Foreign Exchange Future | 1.29600                 | 1.27500              | 1.62037              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | AU\$ / R 2015/12/14 | 7.30   | P            | Foreign Exchange Future | 0.55200                 | 0.54200              | 1.81159              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | AU\$ / R 2015/12/14 | 7.35   | C            | Foreign Exchange Future | 1.26700                 | 1.24800              | 1.49961              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | AU\$ / R 2015/12/14 | 7.35   | P            | Foreign Exchange Future | 0.57300                 | 0.56500              | 1.39616              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | AU\$ / R 2015/12/14 | 7.25   | C            | Foreign Exchange Future | 1.32600                 | 1.30300              | 1.73454              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | AU\$ / R 2015/12/14 | 7.25   | P            | Foreign Exchange Future | 0.53200                 | 0.52000              | 2.25564              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | CAD/ R 2011/06/13   |        |              | Foreign Exchange Future | 7.11490                 | 7.09090              | 0.33732              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | CAD/ R 2011/06/13   | 6.90   | C            | Foreign Exchange Future | 0.28700                 | 0.26900              | 6.27178              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | CAD/ R 2011/06/13   | 6.90   | P            | Foreign Exchange Future | 0.07200                 | 0.07800              | 8.33333              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | CAD/ R 2011/06/13   | 6.95   | C            | Foreign Exchange Future | 0.25100                 | 0.23400              | 6.77291              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | CAD/ R 2011/06/13   | 6.95   | P            | Foreign Exchange Future | 0.08600                 | 0.09300              | 8.13953              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | CAD/ R 2011/06/13   | 6.85   | C            | Foreign Exchange Future | 0.32500                 | 0.30600              | 5.84615              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | CAD/ R 2011/06/13   | 6.85   | P            | Foreign Exchange Future | 0.06000                 | 0.06500              | 8.33333              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | CAD/ R 2011/09/19   |        |              | Foreign Exchange Future | 7.19910                 | 7.17620              | 0.31810              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | CAD/ R 2011/09/19   | 7.25   | C            | Foreign Exchange Future | 0.20300                 | 0.19200              | 5.41872              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | CAD/ R 2011/09/19   | 7.25   | P            | Foreign Exchange Future | 0.25400                 | 0.26600              | 4.72441              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | CAD/ R 2011/09/19   | 7.30   | C            | Foreign Exchange Future | 0.18400                 | 0.17400              | 5.43478              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | CAD/ R 2011/09/19   | 7.30   | P            | Foreign Exchange Future | 0.28500                 | 0.29800              | 4.56140              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | CAD/ R 2011/09/19   | 7.20   | C            | Foreign Exchange Future | 0.22400                 | 0.21200              | 5.35714              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | CAD/ R 2011/09/19   | 7.20   | P            | Foreign Exchange Future | 0.22500                 | 0.23600              | 4.88889              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | CHF / R 2011/06/13  |        |              | Foreign Exchange Future | 7.58850                 | 7.53500              | 0.70501              | 0.00000      | 0.0000      | 900           |
| 29/03/2011 | CHF / R 2011/06/13  | 7.10   | C            | Foreign Exchange Future | 0.54500                 | 0.50000              | 8.25688              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | CHF / R 2011/06/13  | 7.10   | P            | Foreign Exchange Future | 0.05700                 | 0.06500              | 14.03509             | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | CHF / R 2011/06/13  | 7.15   | C            | Foreign Exchange Future | 0.50400                 | 0.46000              | 8.73016              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | CHF / R 2011/06/13  | 7.15   | P            | Foreign Exchange Future | 0.06600                 | 0.07500              | 13.63636             | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | CHF / R 2011/06/13  | 7.05   | C            | Foreign Exchange Future | 0.58700                 | 0.54100              | 7.83646              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | CHF / R 2011/06/13  | 7.05   | P            | Foreign Exchange Future | 0.04900                 | 0.05600              | 14.28571             | 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 |
|------------|--------------------|-----------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 29/03/2011 | CHF / R 2011/09/19 |           |              | Foreign Exchange Future | 7.70410                 | 7.65030              | 0.69833              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | CHF / R 2011/09/19 | 7.65      | C            | Foreign Exchange Future | 0.35100                 | 0.32100              | 8.54701              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | CHF / R 2011/09/19 | 7.65      | P            | Foreign Exchange Future | 0.29700                 | 0.32100              | 8.08081              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | CHF / R 2011/09/19 | 7.70      | C            | Foreign Exchange Future | 0.32600                 | 0.30000              | 7.97546              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | CHF / R 2011/09/19 | 7.70      | P            | Foreign Exchange Future | 0.32200                 | 0.35000              | 8.69565              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | CHF / R 2011/09/19 | 7.60      | C            | Foreign Exchange Future | 0.37600                 | 0.34600              | 7.97872              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | CHF / R 2011/09/19 | 7.60      | P            | Foreign Exchange Future | 0.27200                 | 0.29600              | 8.82353              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | RAIN 2011/06/13    |           |              | Foreign Exchange Future | 13,951.36000            | 13,888.65000         | 0.44949              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | RAIN 2011/06/13    | 13,500.00 | C            | Foreign Exchange Future | 451.40000               | 388.70000            | 13.89012             | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | RAIN 2011/06/13    | 13,500.00 | P            | Foreign Exchange Future | 0.00000                 | 0.10000              | 100.00000            | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | RAIN 2011/06/13    | 13,500.01 | C            | Foreign Exchange Future | 451.40000               | 388.60000            | 13.91227             | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | RAIN 2011/06/13    | 13,500.01 | P            | Foreign Exchange Future | 0.10000                 | 0.00000              | 100.00000            | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | RAIN 2011/06/13    | 13,499.99 | C            | Foreign Exchange Future | 451.40000               | 388.70000            | 13.89012             | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | RAIN 2011/06/13    | 13,499.99 | P            | Foreign Exchange Future | 0.00000                 | 0.00000              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | YUAN/R 2011/06/13  |           |              | Foreign Exchange Future | 1.06130                 | 1.05880              | 0.23556              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | YUAN/R 2011/06/13  | 1.05      | C            | Foreign Exchange Future | 0.03260                 | 0.03090              | 5.21472              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | YUAN/R 2011/06/13  | 1.05      | P            | Foreign Exchange Future | 0.02130                 | 0.02210              | 3.75587              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | YUAN/R 2011/06/13  | 1.10      | C            | Foreign Exchange Future | 0.01490                 | 0.01390              | 6.71141              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | YUAN/R 2011/06/13  | 1.10      | P            | Foreign Exchange Future | 0.05360                 | 0.05510              | 2.79851              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | YUAN/R 2011/06/13  | 1.00      | C            | Foreign Exchange Future | 0.06660                 | 0.06430              | 3.45345              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | YUAN/R 2011/06/13  | 1.00      | P            | Foreign Exchange Future | 0.00530                 | 0.00550              | 3.77358              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | YUAN/R 2011/09/19  |           |              | Foreign Exchange Future | 1.07990                 | 1.07800              | 0.17594              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | YUAN/R 2011/09/19  | 1.10      | C            | Foreign Exchange Future | 0.03620                 | 0.03520              | 2.76243              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | YUAN/R 2011/09/19  | 1.10      | P            | Foreign Exchange Future | 0.05630                 | 0.05720              | 1.59858              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | YUAN/R 2011/09/19  | 1.15      | C            | Foreign Exchange Future | 0.02290                 | 0.02230              | 2.62009              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | YUAN/R 2011/09/19  | 1.15      | P            | Foreign Exchange Future | 0.09300                 | 0.09430              | 1.39785              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | YUAN/R 2011/09/19  | 1.05      | C            | Foreign Exchange Future | 0.05790                 | 0.05640              | 2.59067              | 0.00000      | 0.0000      | 0             |
| 29/03/2011 | YUAN/R 2011/09/19  | 1.05      | P            | Foreign Exchange Future | 0.02800                 | 0.02840              | 1.42857              | 0.00000      | 0.0000      | 0             |

**Future Open Interest**

**540,478**

**Option Open Interest**

**91,870**

**Total**

**632,348**