



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 04/05/2011

| 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 |
|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 04/05/2011 | \$ / R 2011/06/13 | | | Foreign Exchange Future | 6.66490 | 6.69190 | 0.40511 | 6.69390 | 6.6500 | 427,004 |
| 04/05/2011 | \$ / R 2011/06/13 | 7.45 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 25.00000 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/06/13 | 7.45 | P | Foreign Exchange Future | 0.78900 | 0.76300 | 3.29531 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/06/13 | 7.50 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 0.00000 | 0.00000 | 0.0000 | 800 |
| 04/05/2011 | \$ / R 2011/06/13 | 7.50 | P | Foreign Exchange Future | 0.83900 | 0.81200 | 3.21812 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/06/13 | 7.40 | C | Foreign Exchange Future | 0.00500 | 0.00600 | 20.00000 | 0.00000 | 0.0000 | 7,200 |
| 04/05/2011 | \$ / R 2011/06/13 | 7.40 | P | Foreign Exchange Future | 0.74000 | 0.71400 | 3.51351 | 0.00000 | 0.0000 | 1,000 |
| 04/05/2011 | \$ / R 2011/06/13 | 6.70 | C | Foreign Exchange Future | 0.10200 | 0.11200 | 9.80392 | 0.00000 | 0.0000 | 650 |
| 04/05/2011 | \$ / R 2011/06/13 | 6.70 | P | Foreign Exchange Future | 0.13700 | 0.12000 | 12.40876 | 0.00000 | 0.0000 | 300 |
| 04/05/2011 | \$ / R 2011/06/13 | 7.20 | P | Foreign Exchange Future | 0.54700 | 0.52100 | 4.75320 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/06/13 | 7.20 | C | Foreign Exchange Future | 0.01200 | 0.01300 | 8.33333 | 0.00000 | 0.0000 | 1,690 |
| 04/05/2011 | \$ / R 2011/06/13 | 7.05 | P | Foreign Exchange Future | 0.40900 | 0.38400 | 6.11247 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/06/13 | 7.05 | C | Foreign Exchange Future | 0.02400 | 0.02600 | 8.33333 | 0.00000 | 0.0000 | 6,000 |
| 04/05/2011 | \$ / R 2011/06/13 | 8.00 | P | Foreign Exchange Future | 1.33600 | 1.30900 | 2.02096 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/06/13 | 8.00 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0.00000 | 0.00000 | 0.0000 | 500 |
| 04/05/2011 | \$ / R 2011/06/13 | 7.80 | P | Foreign Exchange Future | 1.13600 | 1.10900 | 2.37676 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/06/13 | 7.80 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0.00000 | 0.00000 | 0.0000 | 1,000 |
| 04/05/2011 | \$ / R 2011/06/13 | 7.25 | P | Foreign Exchange Future | 0.59500 | 0.56900 | 4.36975 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/06/13 | 7.25 | C | Foreign Exchange Future | 0.01000 | 0.01100 | 10.00000 | 0.00000 | 0.0000 | 1,000 |
| 04/05/2011 | \$ / R 2011/06/13 | 7.30 | C | Foreign Exchange Future | 0.00800 | 0.00900 | 12.50000 | 0.00000 | 0.0000 | 250 |
| 04/05/2011 | \$ / R 2011/06/13 | 7.30 | P | Foreign Exchange Future | 0.64300 | 0.61700 | 4.04355 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/06/13 | 7.10 | P | Foreign Exchange Future | 0.45400 | 0.42900 | 5.50661 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/06/13 | 7.10 | C | Foreign Exchange Future | 0.01900 | 0.02100 | 10.52632 | 0.00000 | 0.0000 | 100 |
| 04/05/2011 | \$ / R 2011/06/13 | 7.00 | P | Foreign Exchange Future | 0.36400 | 0.34000 | 6.59341 | 0.00000 | 0.0000 | 3,000 |
| 04/05/2011 | \$ / R 2011/06/13 | 7.00 | C | Foreign Exchange Future | 0.02900 | 0.03200 | 10.34483 | 0.00000 | 0.0000 | 19,330 |
| 04/05/2011 | \$ / R 2011/06/13 | 7.35 | P | Foreign Exchange Future | 0.69200 | 0.66500 | 3.90173 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/06/13 | 7.35 | C | Foreign Exchange Future | 0.00700 | 0.00700 | 0.00000 | 0.00000 | 0.0000 | 5,500 |
| 04/05/2011 | \$ / R 2011/06/13 | 6.95 | P | Foreign Exchange Future | 0.32100 | 0.29800 | 7.16511 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/06/13 | 6.95 | C | Foreign Exchange Future | 0.03600 | 0.04000 | 11.11111 | 0.00000 | 0.0000 | 100 |
| 04/05/2011 | \$ / R 2011/06/13 | 6.65 | C | Foreign Exchange Future | 0.12300 | 0.14000 | 13.82114 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/06/13 | 6.65 | P | Foreign Exchange Future | 0.10800 | 0.09800 | 9.25926 | 0.00000 | 0.0000 | 7,450 |
| 04/05/2011 | \$ / R 2011/06/13 | 6.85 | C | Foreign Exchange Future | 0.05500 | 0.06100 | 10.90909 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/06/13 | 6.85 | P | Foreign Exchange Future | 0.24000 | 0.21900 | 8.75000 | 0.00000 | 0.0000 | 2,400 |
| 04/05/2011 | \$ / R 2011/06/13 | 6.90 | P | Foreign Exchange Future | 0.28000 | 0.25700 | 8.21429 | 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 |
|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 04/05/2011 | \$ / R 2011/06/13 | 6.90 | C | Foreign Exchange Future | 0.04500 | 0.04900 | 8.88889 | 0.00000 | 0.0000 | 2,650 |
| 04/05/2011 | \$ / R 2011/06/13 | 6.50 | C | Foreign Exchange Future | 0.22100 | 0.24200 | 9.50226 | 0.00000 | 0.0000 | 3,000 |
| 04/05/2011 | \$ / R 2011/06/13 | 6.50 | P | Foreign Exchange Future | 0.05600 | 0.05000 | 10.71429 | 0.00000 | 0.0000 | 100 |
| 04/05/2011 | \$ / R 2011/06/13 | 6.80 | P | Foreign Exchange Future | 0.20300 | 0.18300 | 9.85222 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/06/13 | 6.80 | C | Foreign Exchange Future | 0.06800 | 0.07500 | 10.29412 | 0.00000 | 0.0000 | 100 |
| 04/05/2011 | \$ / R 2011/06/13 | 6.75 | P | Foreign Exchange Future | 0.16800 | 0.15000 | 10.71429 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/06/13 | 6.75 | C | Foreign Exchange Future | 0.08300 | 0.09200 | 10.84337 | 0.00000 | 0.0000 | 175 |
| 04/05/2011 | \$ / R 2011/09/19 | | | Foreign Exchange Future | 6.76080 | 6.78750 | 0.39492 | 6.78930 | 6.7570 | 119,622 |
| 04/05/2011 | \$ / R 2011/09/19 | 8.05 | C | Foreign Exchange Future | 0.03500 | 0.03700 | 5.71429 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/09/19 | 8.05 | P | Foreign Exchange Future | 1.32400 | 1.30000 | 1.81269 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/09/19 | 8.10 | C | Foreign Exchange Future | 0.03300 | 0.03500 | 6.06061 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/09/19 | 8.10 | P | Foreign Exchange Future | 1.37200 | 1.34800 | 1.74927 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/09/19 | 8.00 | C | Foreign Exchange Future | 0.03800 | 0.03900 | 2.63158 | 0.00000 | 0.0000 | 3,000 |
| 04/05/2011 | \$ / R 2011/09/19 | 8.00 | P | Foreign Exchange Future | 1.27700 | 1.25200 | 1.95771 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/09/19 | 7.80 | P | Foreign Exchange Future | 1.08700 | 1.06300 | 2.20791 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/09/19 | 7.80 | C | Foreign Exchange Future | 0.04800 | 0.05000 | 4.16667 | 0.00000 | 0.0000 | 2,800 |
| 04/05/2011 | \$ / R 2011/09/19 | 7.40 | C | Foreign Exchange Future | 0.08500 | 0.08900 | 4.70588 | 0.00000 | 0.0000 | 5,000 |
| 04/05/2011 | \$ / R 2011/09/19 | 7.40 | P | Foreign Exchange Future | 0.72400 | 0.70200 | 3.03867 | 0.00000 | 0.0000 | 2,800 |
| 04/05/2011 | \$ / R 2011/09/19 | 6.80 | C | Foreign Exchange Future | 0.22500 | 0.23600 | 4.88889 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/09/19 | 6.80 | P | Foreign Exchange Future | 0.26400 | 0.24900 | 5.68182 | 0.00000 | 0.0000 | 10,000 |
| 04/05/2011 | \$ / R 2011/09/19 | 6.90 | C | Foreign Exchange Future | 0.19100 | 0.19900 | 4.18848 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/09/19 | 6.90 | P | Foreign Exchange Future | 0.33000 | 0.31200 | 5.45455 | 0.00000 | 0.0000 | 10,000 |
| 04/05/2011 | \$ / R 2011/09/19 | 7.45 | P | Foreign Exchange Future | 0.76800 | 0.74500 | 2.99479 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/09/19 | 7.45 | C | Foreign Exchange Future | 0.07900 | 0.08200 | 3.79747 | 0.00000 | 0.0000 | 10,000 |
| 04/05/2011 | \$ / R 2011/09/19 | 7.60 | P | Foreign Exchange Future | 0.90300 | 0.87900 | 2.65781 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/09/19 | 7.60 | C | Foreign Exchange Future | 0.06400 | 0.06600 | 3.12500 | 0.00000 | 0.0000 | 200 |
| 04/05/2011 | \$ / R 2011/09/19 | 6.70 | C | Foreign Exchange Future | 0.27100 | 0.28600 | 5.53506 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/09/19 | 6.70 | P | Foreign Exchange Future | 0.21000 | 0.19900 | 5.23810 | 0.00000 | 0.0000 | 5,000 |
| 04/05/2011 | \$ / R 2011/09/19 | 6.60 | P | Foreign Exchange Future | 0.16500 | 0.15700 | 4.84848 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/09/19 | 6.60 | C | Foreign Exchange Future | 0.32600 | 0.34400 | 5.52147 | 0.00000 | 0.0000 | 6,060 |
| 04/05/2011 | \$ / R 2011/09/19 | 7.10 | P | Foreign Exchange Future | 0.47600 | 0.45600 | 4.20168 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/09/19 | 7.10 | C | Foreign Exchange Future | 0.13700 | 0.14300 | 4.37956 | 0.00000 | 0.0000 | 6,060 |
| 04/05/2011 | \$ / R 2011/09/19 | 9.80 | P | Foreign Exchange Future | 3.04200 | 3.01600 | 0.85470 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/09/19 | 9.80 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/12/19 | | | Foreign Exchange Future | 6.85480 | 6.88090 | 0.38076 | 0.00000 | 0.0000 | 12,572 |
| 04/05/2011 | \$ / R 2011/12/19 | 7.35 | C | Foreign Exchange Future | 0.18000 | 0.18500 | 2.77778 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/12/19 | 7.35 | P | Foreign Exchange Future | 0.67500 | 0.65400 | 3.11111 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/12/19 | 7.40 | C | Foreign Exchange Future | 0.17000 | 0.17500 | 2.94118 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/12/19 | 7.40 | P | Foreign Exchange Future | 0.71500 | 0.69400 | 2.93706 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/12/19 | 7.30 | C | Foreign Exchange Future | 0.19000 | 0.19600 | 3.15789 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/12/19 | 7.30 | P | Foreign Exchange Future | 0.63500 | 0.61500 | 3.14961 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/12/19 | 6.75 | P | Foreign Exchange Future | 0.27100 | 0.26000 | 4.05904 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2011/12/19 | 6.75 | C | Foreign Exchange Future | 0.37600 | 0.39100 | 3.98936 | 0.00000 | 0.0000 | 5,925 |
| 04/05/2011 | \$ / R 2012/03/19 | | | Foreign Exchange Future | 6.95460 | 6.98030 | 0.36954 | 0.00000 | 0.0000 | 1,240 |
| 04/05/2011 | \$ / R 2012/03/19 | 7.04 | C | Foreign Exchange Future | 0.36400 | 0.37300 | 2.47253 | 0.00000 | 0.0000 | 0 |

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|------------|------------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 04/05/2011 | \$ / R 2012/03/19 | 7.04 | P | Foreign Exchange Future | 0.44500 | 0.42900 | 3.59551 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2012/03/19 | 7.09 | C | Foreign Exchange Future | 0.34700 | 0.35500 | 2.30548 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2012/03/19 | 7.09 | P | Foreign Exchange Future | 0.47800 | 0.46100 | 3.55649 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2012/03/19 | 6.99 | C | Foreign Exchange Future | 0.38200 | 0.39300 | 2.87958 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2012/03/19 | 6.99 | P | Foreign Exchange Future | 0.41300 | 0.39900 | 3.38983 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2012/03/19 | 7.00 | C | Foreign Exchange Future | 0.37700 | 0.38700 | 2.65252 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2012/03/19 | 7.00 | P | Foreign Exchange Future | 0.42200 | 0.40700 | 3.55450 | 0.00000 | 0.0000 | 1,000 |
| 04/05/2011 | \$ / R 2012/09/17 | | | Foreign Exchange Future | 7.19110 | 7.21690 | 0.35878 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2012/09/17 | 7.20 | C | Foreign Exchange Future | 0.53000 | 0.53800 | 1.50943 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2012/09/17 | 7.20 | P | Foreign Exchange Future | 0.53900 | 0.52100 | 3.33952 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2012/09/17 | 7.25 | C | Foreign Exchange Future | 0.51200 | 0.51900 | 1.36719 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2012/09/17 | 7.25 | P | Foreign Exchange Future | 0.57100 | 0.55200 | 3.32750 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2012/09/17 | 7.15 | C | Foreign Exchange Future | 0.55200 | 0.56000 | 1.44928 | 0.00000 | 0.0000 | 13,000 |
| 04/05/2011 | \$ / R 2012/09/17 | 7.15 | P | Foreign Exchange Future | 0.51100 | 0.49300 | 3.52250 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2015/12/14 | | | Foreign Exchange Future | 8.95410 | 8.98240 | 0.31606 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2015/12/14 | 9.20 | C | Foreign Exchange Future | 1.34100 | 1.33700 | 0.29828 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2015/12/14 | 9.20 | P | Foreign Exchange Future | 1.58700 | 1.55500 | 2.01638 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2015/12/14 | 9.25 | C | Foreign Exchange Future | 1.32600 | 1.32100 | 0.37707 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2015/12/14 | 9.25 | P | Foreign Exchange Future | 1.62200 | 1.58900 | 2.03453 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2015/12/14 | 9.15 | C | Foreign Exchange Future | 1.35700 | 1.35200 | 0.36846 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R 2015/12/14 | 9.15 | P | Foreign Exchange Future | 1.55300 | 1.52000 | 2.12492 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R MAXI 2011/06/13 | | | Foreign Exchange Future | 6.66490 | 6.69190 | 0.40511 | 0.00000 | 0.0000 | 284 |
| 04/05/2011 | \$ / R MAXI 2011/06/13 | 7.05 | C | Foreign Exchange Future | 0.02370 | 0.02582 | 8.94515 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R MAXI 2011/06/13 | 7.05 | P | Foreign Exchange Future | 0.40880 | 0.38392 | 6.08611 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R MAXI 2011/06/13 | 7.10 | C | Foreign Exchange Future | 0.01911 | 0.02076 | 8.63422 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R MAXI 2011/06/13 | 7.10 | P | Foreign Exchange Future | 0.45421 | 0.42886 | 5.58112 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R MAXI 2011/06/13 | 7.00 | C | Foreign Exchange Future | 0.02937 | 0.03208 | 9.22710 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R MAXI 2011/06/13 | 7.00 | P | Foreign Exchange Future | 0.36447 | 0.34018 | 6.66447 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R MAXI 2011/06/13 | 7.35 | C | Foreign Exchange Future | 0.00662 | 0.00705 | 6.49547 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R MAXI 2011/06/13 | 7.35 | P | Foreign Exchange Future | 0.69172 | 0.66515 | 3.84115 | 0.00000 | 0.0000 | 60 |
| 04/05/2011 | \$ / R MAXI 2011/09/19 | | | Foreign Exchange Future | 6.76080 | 6.78750 | 0.39492 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R MAXI 2011/09/19 | 7.10 | C | Foreign Exchange Future | 0.13683 | 0.14290 | 4.43616 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R MAXI 2011/09/19 | 7.10 | P | Foreign Exchange Future | 0.47603 | 0.45540 | 4.33376 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R MAXI 2011/09/19 | 7.15 | C | Foreign Exchange Future | 0.12616 | 0.13170 | 4.39125 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R MAXI 2011/09/19 | 7.15 | P | Foreign Exchange Future | 0.51536 | 0.49420 | 4.10587 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R MAXI 2011/09/19 | 7.05 | C | Foreign Exchange Future | 0.14851 | 0.15515 | 4.47108 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | \$ / R MAXI 2011/09/19 | 7.05 | P | Foreign Exchange Future | 0.43771 | 0.41765 | 4.58294 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | £ / R 2011/06/13 | | | Foreign Exchange Future | 10.98110 | 11.05920 | 0.71122 | 10.99400 | 10.9940 | 26,322 |
| 04/05/2011 | £ / R 2011/06/13 | 11.85 | C | Foreign Exchange Future | 0.01700 | 0.02200 | 29.41176 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | £ / R 2011/06/13 | 11.85 | P | Foreign Exchange Future | 0.88600 | 0.81300 | 8.23928 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | £ / R 2011/06/13 | 11.90 | C | Foreign Exchange Future | 0.01500 | 0.01900 | 26.66667 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | £ / R 2011/06/13 | 11.90 | P | Foreign Exchange Future | 0.93400 | 0.86000 | 7.92291 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | £ / R 2011/06/13 | 11.80 | C | Foreign Exchange Future | 0.02000 | 0.02500 | 25.00000 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | £ / R 2011/06/13 | 11.80 | P | Foreign Exchange Future | 0.83900 | 0.76600 | 8.70083 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | £ / R 2011/06/13 | 10.75 | C | Foreign Exchange Future | 0.32600 | 0.38500 | 18.09816 | 0.00000 | 0.0000 | 0 |

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|------------|------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 04/05/2011 | £ / R 2011/06/13 | 10.75 | P | Foreign Exchange Future | 0.09500 | 0.07600 | 20.00000 | 0.00000 | 0.0000 | 10 |
| 04/05/2011 | £ / R 2011/06/13 | 11.45 | P | Foreign Exchange Future | 0.52100 | 0.45700 | 12.28407 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | £ / R 2011/06/13 | 11.45 | C | Foreign Exchange Future | 0.05200 | 0.06600 | 26.92308 | 0.00000 | 0.0000 | 10 |
| 04/05/2011 | £ / R 2011/06/13 | 11.55 | C | Foreign Exchange Future | 0.04000 | 0.05000 | 25.00000 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | £ / R 2011/06/13 | 11.55 | P | Foreign Exchange Future | 0.60900 | 0.54100 | 11.16585 | 0.00000 | 0.0000 | 100 |
| 04/05/2011 | £ / R 2011/06/13 | 11.95 | C | Foreign Exchange Future | 0.01300 | 0.01700 | 30.76923 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | £ / R 2011/06/13 | 11.95 | P | Foreign Exchange Future | 0.98200 | 0.90800 | 7.53564 | 0.00000 | 0.0000 | 100 |
| 04/05/2011 | £ / R 2011/09/19 | | | Foreign Exchange Future | 11.12330 | 11.20110 | 0.69943 | 0.00000 | 0.0000 | 29,935 |
| 04/05/2011 | £ / R 2011/09/19 | 11.50 | C | Foreign Exchange Future | 0.24900 | 0.27200 | 9.23695 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | £ / R 2011/09/19 | 11.50 | P | Foreign Exchange Future | 0.62600 | 0.57100 | 8.78594 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | £ / R 2011/09/19 | 11.55 | C | Foreign Exchange Future | 0.23500 | 0.25700 | 9.36170 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | £ / R 2011/09/19 | 11.55 | P | Foreign Exchange Future | 0.66200 | 0.60600 | 8.45921 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | £ / R 2011/09/19 | 11.45 | C | Foreign Exchange Future | 0.26300 | 0.28800 | 9.50570 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | £ / R 2011/09/19 | 11.45 | P | Foreign Exchange Future | 0.59000 | 0.53700 | 8.98305 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | £ / R 2011/09/19 | 11.65 | C | Foreign Exchange Future | 0.21000 | 0.23000 | 9.52381 | 0.00000 | 0.0000 | 3,455 |
| 04/05/2011 | £ / R 2011/09/19 | 11.65 | P | Foreign Exchange Future | 0.73700 | 0.67900 | 7.86974 | 0.00000 | 0.0000 | 100 |
| 04/05/2011 | £ / R 2011/09/19 | 12.10 | C | Foreign Exchange Future | 0.12700 | 0.13900 | 9.44882 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | £ / R 2011/09/19 | 12.10 | P | Foreign Exchange Future | 1.10400 | 1.03800 | 5.97826 | 0.00000 | 0.0000 | 200 |
| 04/05/2011 | £ / R 2011/09/19 | 11.00 | P | Foreign Exchange Future | 0.31900 | 0.28500 | 10.65831 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | £ / R 2011/09/19 | 11.00 | C | Foreign Exchange Future | 0.44200 | 0.48600 | 9.95475 | 0.00000 | 0.0000 | 3,455 |
| 04/05/2011 | £ / R 2011/12/19 | | | Foreign Exchange Future | 11.26070 | 11.33750 | 0.68202 | 0.00000 | 0.0000 | 993 |
| 04/05/2011 | £ / R 2011/12/19 | 11.65 | C | Foreign Exchange Future | 0.37200 | 0.39700 | 6.72043 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | £ / R 2011/12/19 | 11.65 | P | Foreign Exchange Future | 0.76100 | 0.71000 | 6.70171 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | £ / R 2011/12/19 | 11.70 | C | Foreign Exchange Future | 0.35700 | 0.38100 | 6.72269 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | £ / R 2011/12/19 | 11.70 | P | Foreign Exchange Future | 0.79600 | 0.74400 | 6.53266 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | £ / R 2011/12/19 | 11.60 | C | Foreign Exchange Future | 0.38700 | 0.41300 | 6.71835 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | £ / R 2011/12/19 | 11.60 | P | Foreign Exchange Future | 0.72600 | 0.67600 | 6.88705 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | £ / R 2011/12/19 | 12.20 | C | Foreign Exchange Future | 0.24000 | 0.25600 | 6.66667 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | £ / R 2011/12/19 | 12.20 | P | Foreign Exchange Future | 1.17900 | 1.11900 | 5.08906 | 0.00000 | 0.0000 | 250 |
| 04/05/2011 | ¥ / R 2011/06/13 | | | Foreign Exchange Future | 0.08250 | 0.08300 | 0.60606 | 0.00000 | 0.0000 | 647 |
| 04/05/2011 | ¥ / R 2011/06/13 | 0.09 | C | Foreign Exchange Future | 0.00105 | 0.00116 | 10.47619 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | ¥ / R 2011/06/13 | 0.09 | P | Foreign Exchange Future | 0.00355 | 0.00316 | 10.98592 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | ¥ / R 2011/06/13 | 0.10 | C | Foreign Exchange Future | 0.00007 | 0.00008 | 14.28571 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | ¥ / R 2011/06/13 | 0.10 | P | Foreign Exchange Future | 0.01257 | 0.01208 | 3.89817 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | ¥ / R 2011/06/13 | 0.08 | C | Foreign Exchange Future | 0.00760 | 0.00808 | 6.31579 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | ¥ / R 2011/06/13 | 0.08 | P | Foreign Exchange Future | 0.00010 | 0.00008 | 20.00000 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | ¥ / R 2011/09/19 | | | Foreign Exchange Future | 0.08370 | 0.08420 | 0.59737 | 0.00000 | 0.0000 | 16,271 |
| 04/05/2011 | ¥ / R 2011/09/19 | 0.08 | C | Foreign Exchange Future | 0.00547 | 0.00577 | 5.48446 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | ¥ / R 2011/09/19 | 0.08 | P | Foreign Exchange Future | 0.00177 | 0.00157 | 11.29944 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | ¥ / R 2011/09/19 | 0.09 | C | Foreign Exchange Future | 0.00182 | 0.00190 | 4.39560 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | ¥ / R 2011/09/19 | 0.09 | P | Foreign Exchange Future | 0.00812 | 0.00770 | 5.17241 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | ¥ / R 2011/09/19 | 0.07 | C | Foreign Exchange Future | 0.01377 | 0.01427 | 3.63108 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | ¥ / R 2011/09/19 | 0.07 | P | Foreign Exchange Future | 0.00007 | 0.00007 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | € / R 2011/06/13 | | | Foreign Exchange Future | 9.87540 | 9.94640 | 0.71896 | 9.93000 | 9.9127 | 16,955 |
| 04/05/2011 | € / R 2011/06/13 | 9.80 | C | Foreign Exchange Future | 0.19200 | 0.24100 | 25.52083 | 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 |
|------------|--------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 04/05/2011 | € / R 2011/06/13 | 9.80 | P | Foreign Exchange Future | 0.11700 | 0.09500 | 18.80342 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | € / R 2011/06/13 | 9.85 | C | Foreign Exchange Future | 0.16200 | 0.20800 | 28.39506 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | € / R 2011/06/13 | 9.85 | P | Foreign Exchange Future | 0.13700 | 0.11200 | 18.24818 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | € / R 2011/06/13 | 9.75 | C | Foreign Exchange Future | 0.22400 | 0.27600 | 23.21429 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | € / R 2011/06/13 | 9.75 | P | Foreign Exchange Future | 0.09900 | 0.08000 | 19.19192 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | € / R 2011/09/19 | | | Foreign Exchange Future | 9.98550 | 10.05530 | 0.69901 | 0.00000 | 0.0000 | 51,077 |
| 04/05/2011 | € / R 2011/09/19 | 9.65 | C | Foreign Exchange Future | 0.51400 | 0.55800 | 8.56031 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | € / R 2011/09/19 | 9.65 | P | Foreign Exchange Future | 0.17900 | 0.15300 | 14.52514 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | € / R 2011/09/19 | 9.70 | C | Foreign Exchange Future | 0.48200 | 0.52400 | 8.71369 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | € / R 2011/09/19 | 9.70 | P | Foreign Exchange Future | 0.19700 | 0.16900 | 14.21320 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | € / R 2011/09/19 | 9.60 | C | Foreign Exchange Future | 0.54700 | 0.59300 | 8.40951 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | € / R 2011/09/19 | 9.60 | P | Foreign Exchange Future | 0.16200 | 0.13800 | 14.81481 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | € / R 2011/09/19 | 9.80 | P | Foreign Exchange Future | 0.23600 | 0.20600 | 12.71186 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | € / R 2011/09/19 | 9.80 | C | Foreign Exchange Future | 0.42100 | 0.46100 | 9.50119 | 0.00000 | 0.0000 | 3,590 |
| 04/05/2011 | € / R 2011/09/19 | 10.40 | P | Foreign Exchange Future | 0.60500 | 0.55200 | 8.76033 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | € / R 2011/09/19 | 10.40 | C | Foreign Exchange Future | 0.19000 | 0.20700 | 8.94737 | 0.00000 | 0.0000 | 3,590 |
| 04/05/2011 | € / R 2011/12/19 | | | Foreign Exchange Future | 10.09020 | 10.15670 | 0.65906 | 0.00000 | 0.0000 | 2,000 |
| 04/05/2011 | € / R 2011/12/19 | 9.80 | C | Foreign Exchange Future | 0.58800 | 0.62500 | 6.29252 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | € / R 2011/12/19 | 9.80 | P | Foreign Exchange Future | 0.29800 | 0.26800 | 10.06711 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | € / R 2011/12/19 | 9.85 | C | Foreign Exchange Future | 0.55900 | 0.59600 | 6.61896 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | € / R 2011/12/19 | 9.85 | P | Foreign Exchange Future | 0.31900 | 0.28900 | 9.40439 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | € / R 2011/12/19 | 9.75 | C | Foreign Exchange Future | 0.61700 | 0.65600 | 6.32091 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | € / R 2011/12/19 | 9.75 | P | Foreign Exchange Future | 0.27700 | 0.24900 | 10.10830 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | AUS / R 2011/06/13 | | | Foreign Exchange Future | 7.22500 | 7.18970 | 0.48858 | 7.21330 | 7.2133 | 12,661 |
| 04/05/2011 | AUS / R 2011/06/13 | 6.65 | C | Foreign Exchange Future | 0.57700 | 0.54200 | 6.06586 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | AUS / R 2011/06/13 | 6.65 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | AUS / R 2011/06/13 | 6.70 | C | Foreign Exchange Future | 0.52800 | 0.49300 | 6.62879 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | AUS / R 2011/06/13 | 6.70 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | AUS / R 2011/06/13 | 6.60 | C | Foreign Exchange Future | 0.62600 | 0.59100 | 5.59105 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | AUS / R 2011/06/13 | 6.60 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | AUS / R 2011/09/19 | | | Foreign Exchange Future | 7.23720 | 7.20080 | 0.50296 | 0.00000 | 0.0000 | 8,820 |
| 04/05/2011 | AUS / R 2011/09/19 | 6.65 | C | Foreign Exchange Future | 0.61700 | 0.58400 | 5.34846 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | AUS / R 2011/09/19 | 6.65 | P | Foreign Exchange Future | 0.03000 | 0.03300 | 10.00000 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | AUS / R 2011/09/19 | 6.70 | C | Foreign Exchange Future | 0.57300 | 0.54000 | 5.75916 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | AUS / R 2011/09/19 | 6.70 | P | Foreign Exchange Future | 0.03600 | 0.03900 | 8.33333 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | AUS / R 2011/09/19 | 6.60 | C | Foreign Exchange Future | 0.66200 | 0.62800 | 5.13595 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | AUS / R 2011/09/19 | 6.60 | P | Foreign Exchange Future | 0.02500 | 0.02700 | 8.00000 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | AUS / R 2011/12/19 | | | Foreign Exchange Future | 7.25120 | 7.21330 | 0.52267 | 0.00000 | 0.0000 | 150 |
| 04/05/2011 | AUS / R 2011/12/19 | 6.65 | C | Foreign Exchange Future | 0.66700 | 0.63500 | 4.79760 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | AUS / R 2011/12/19 | 6.65 | P | Foreign Exchange Future | 0.06600 | 0.07200 | 9.09091 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | AUS / R 2011/12/19 | 6.70 | C | Foreign Exchange Future | 0.62700 | 0.59600 | 4.94418 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | AUS / R 2011/12/19 | 6.70 | P | Foreign Exchange Future | 0.07600 | 0.08300 | 9.21053 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | AUS / R 2011/12/19 | 6.60 | C | Foreign Exchange Future | 0.70700 | 0.67500 | 4.52617 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | AUS / R 2011/12/19 | 6.60 | P | Foreign Exchange Future | 0.05600 | 0.06200 | 10.71429 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | AUS / R 2015/12/14 | | | Foreign Exchange Future | 8.20890 | 8.15890 | 0.60910 | 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 |
|------------|---------------------|-----------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 04/05/2011 | AU\$ / R 2015/12/14 | 7.30 | C | Foreign Exchange Future | 1.37600 | 1.34200 | 2.47093 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | AU\$ / R 2015/12/14 | 7.30 | P | Foreign Exchange Future | 0.46700 | 0.48300 | 3.42612 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | AU\$ / R 2015/12/14 | 7.35 | C | Foreign Exchange Future | 1.34800 | 1.31500 | 2.44807 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | AU\$ / R 2015/12/14 | 7.35 | P | Foreign Exchange Future | 0.48900 | 0.50600 | 3.47648 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | AU\$ / R 2015/12/14 | 7.25 | C | Foreign Exchange Future | 1.40500 | 1.37000 | 2.49110 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | AU\$ / R 2015/12/14 | 7.25 | P | Foreign Exchange Future | 0.44600 | 0.46100 | 3.36323 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | CAD/ R 2011/06/13 | | | Foreign Exchange Future | 6.99710 | 6.98270 | 0.20580 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | CAD/ R 2011/06/13 | 6.90 | C | Foreign Exchange Future | 0.15400 | 0.14600 | 5.19481 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | CAD/ R 2011/06/13 | 6.90 | P | Foreign Exchange Future | 0.05700 | 0.06300 | 10.52632 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | CAD/ R 2011/06/13 | 6.95 | C | Foreign Exchange Future | 0.12100 | 0.11300 | 6.61157 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | CAD/ R 2011/06/13 | 6.95 | P | Foreign Exchange Future | 0.07400 | 0.08000 | 8.10811 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | CAD/ R 2011/06/13 | 6.85 | C | Foreign Exchange Future | 0.19100 | 0.18200 | 4.71204 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | CAD/ R 2011/06/13 | 6.85 | P | Foreign Exchange Future | 0.04400 | 0.04900 | 11.36364 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | CAD/ R 2011/09/19 | | | Foreign Exchange Future | 7.07950 | 7.06440 | 0.21329 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | CAD/ R 2011/09/19 | 7.25 | C | Foreign Exchange Future | 0.13400 | 0.12900 | 3.73134 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | CAD/ R 2011/09/19 | 7.25 | P | Foreign Exchange Future | 0.30500 | 0.31500 | 3.27869 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | CAD/ R 2011/09/19 | 7.30 | C | Foreign Exchange Future | 0.11900 | 0.11500 | 3.36134 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | CAD/ R 2011/09/19 | 7.30 | P | Foreign Exchange Future | 0.34000 | 0.35100 | 3.23529 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | CAD/ R 2011/09/19 | 7.20 | C | Foreign Exchange Future | 0.15000 | 0.14500 | 3.33333 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | CAD/ R 2011/09/19 | 7.20 | P | Foreign Exchange Future | 0.27100 | 0.28100 | 3.69004 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | CHF / R 2011/06/13 | | | Foreign Exchange Future | 7.74440 | 7.79610 | 0.66758 | 0.00000 | 0.0000 | 900 |
| 04/05/2011 | CHF / R 2011/06/13 | 7.10 | C | Foreign Exchange Future | 0.65400 | 0.70300 | 7.49235 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | CHF / R 2011/06/13 | 7.10 | P | Foreign Exchange Future | 0.01000 | 0.00700 | 30.00000 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | CHF / R 2011/06/13 | 7.15 | C | Foreign Exchange Future | 0.60600 | 0.65500 | 8.08581 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | CHF / R 2011/06/13 | 7.15 | P | Foreign Exchange Future | 0.01200 | 0.00900 | 25.00000 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | CHF / R 2011/06/13 | 7.05 | C | Foreign Exchange Future | 0.70200 | 0.75200 | 7.12251 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | CHF / R 2011/06/13 | 7.05 | P | Foreign Exchange Future | 0.00800 | 0.00600 | 25.00000 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | CHF / R 2011/09/19 | | | Foreign Exchange Future | 7.85900 | 7.91040 | 0.65403 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | CHF / R 2011/09/19 | 7.65 | C | Foreign Exchange Future | 0.39500 | 0.42700 | 8.10127 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | CHF / R 2011/09/19 | 7.65 | P | Foreign Exchange Future | 0.18600 | 0.16700 | 10.21505 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | CHF / R 2011/09/19 | 7.70 | C | Foreign Exchange Future | 0.36700 | 0.39600 | 7.90191 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | CHF / R 2011/09/19 | 7.70 | P | Foreign Exchange Future | 0.20800 | 0.18600 | 10.57692 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | CHF / R 2011/09/19 | 7.60 | C | Foreign Exchange Future | 0.42600 | 0.45800 | 7.51174 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | CHF / R 2011/09/19 | 7.60 | P | Foreign Exchange Future | 0.16700 | 0.14800 | 11.37725 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | RAIN 2011/06/13 | | | Foreign Exchange Future | 13,756.52000 | 13,838.53000 | 0.59615 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | RAIN 2011/06/13 | 13,500.00 | C | Foreign Exchange Future | 256.50000 | 338.50000 | 31.96881 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | RAIN 2011/06/13 | 13,500.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | RAIN 2011/06/13 | 13,500.01 | C | Foreign Exchange Future | 256.50000 | 338.50000 | 31.96881 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | RAIN 2011/06/13 | 13,500.01 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | RAIN 2011/06/13 | 13,499.99 | C | Foreign Exchange Future | 256.50000 | 338.50000 | 31.96881 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | RAIN 2011/06/13 | 13,499.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | YUAN/R 2011/06/13 | | | Foreign Exchange Future | 1.02790 | 1.03240 | 0.43779 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | YUAN/R 2011/06/13 | 1.05 | C | Foreign Exchange Future | 0.00950 | 0.01060 | 11.57895 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | YUAN/R 2011/06/13 | 1.05 | P | Foreign Exchange Future | 0.03160 | 0.02820 | 10.75949 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | YUAN/R 2011/06/13 | 1.10 | C | Foreign Exchange Future | 0.00230 | 0.00270 | 17.39130 | 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 |
|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 04/05/2011 | YUAN/R 2011/06/13 | 1.10 | P | Foreign Exchange Future | 0.07440 | 0.07030 | 5.51075 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | YUAN/R 2011/06/13 | 1.00 | C | Foreign Exchange Future | 0.03350 | 0.03700 | 10.44776 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | YUAN/R 2011/06/13 | 1.00 | P | Foreign Exchange Future | 0.00560 | 0.00460 | 17.85714 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | YUAN/R 2011/09/19 | | | Foreign Exchange Future | 1.04760 | 1.05200 | 0.42001 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | YUAN/R 2011/09/19 | 1.10 | C | Foreign Exchange Future | 0.02020 | 0.02120 | 4.95050 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | YUAN/R 2011/09/19 | 1.10 | P | Foreign Exchange Future | 0.07260 | 0.06920 | 4.68320 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | YUAN/R 2011/09/19 | 1.15 | C | Foreign Exchange Future | 0.01170 | 0.01230 | 5.12821 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | YUAN/R 2011/09/19 | 1.15 | P | Foreign Exchange Future | 0.11410 | 0.11030 | 3.33041 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | YUAN/R 2011/09/19 | 1.05 | C | Foreign Exchange Future | 0.03560 | 0.03740 | 5.05618 | 0.00000 | 0.0000 | 0 |
| 04/05/2011 | YUAN/R 2011/09/19 | 1.05 | P | Foreign Exchange Future | 0.03800 | 0.03540 | 6.84211 | 0.00000 | 0.0000 | 0 |

Future Open Interest

727,453

Option Open Interest

160,060

Total

887,513