



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 13/01/2011

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
13/01/2011	\$ / R 2011/03/14			Foreign Exchange Future	6.90440	6.87590	0.41278	6.90600	6.8610	273,145
13/01/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	29,607
13/01/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.10100	1.12900	2.54314	0.00000	0.0000	0
13/01/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	340
13/01/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.15100	1.17800	2.34579	0.00000	0.0000	0
13/01/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
13/01/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.05200	1.07900	2.56654	0.00000	0.0000	0
13/01/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.59700	1.62500	1.75329	0.00000	0.0000	0
13/01/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
13/01/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.59600	3.62400	0.77864	0.00000	0.0000	0
13/01/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
13/01/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.44300	0.46500	4.96614	0.00000	0.0000	0
13/01/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.04700	0.04100	12.76596	0.00000	0.0000	29,607
13/01/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.49800	1.52600	1.86916	0.00000	0.0000	0
13/01/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	3,000
13/01/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.62100	0.64600	4.02576	0.00000	0.0000	0
13/01/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.02500	0.02200	12.00000	0.00000	0.0000	12,000
13/01/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.66700	0.69300	3.89805	0.00000	0.0000	0
13/01/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	871
13/01/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.71400	0.74000	3.64146	0.00000	0.0000	0
13/01/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	3,071
13/01/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.40100	0.42300	5.48628	0.00000	0.0000	3,000
13/01/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.05500	0.04900	10.90909	0.00000	0.0000	10,500
13/01/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.28400	0.30200	6.33803	0.00000	0.0000	3,000
13/01/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.08800	0.07800	11.36364	0.00000	0.0000	3,280
13/01/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.53000	0.55400	4.52830	0.00000	0.0000	0
13/01/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.03400	0.03000	11.76471	0.00000	0.0000	65
13/01/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.32100	0.34100	6.23053	0.00000	0.0000	0
13/01/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.07500	0.06700	10.66667	0.00000	0.0000	600
13/01/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.48600	0.50900	4.73251	0.00000	0.0000	0
13/01/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.04000	0.03500	12.50000	0.00000	0.0000	400
13/01/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.06400	0.05700	10.93750	0.00000	0.0000	0
13/01/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.36000	0.38100	5.83333	0.00000	0.0000	2,571
13/01/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.13200	0.13900	5.30303	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
13/01/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.18600	0.16500	11.29032	0.00000	0.0000	8,500
13/01/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.99370	6.96470	0.41466	6.99100	6.9535	61,079
13/01/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.13400	0.12700	5.22388	0.00000	0.0000	0
13/01/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.59000	0.61200	3.72881	0.00000	0.0000	0
13/01/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.12500	0.11900	4.80000	0.00000	0.0000	300
13/01/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.63100	0.65400	3.64501	0.00000	0.0000	0
13/01/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.14400	0.13600	5.55556	0.00000	0.0000	0
13/01/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.55000	0.57100	3.81818	0.00000	0.0000	0
13/01/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.43400	0.41200	5.06912	0.00000	0.0000	0
13/01/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.14000	0.14700	5.00000	0.00000	0.0000	0
13/01/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.08920	7.06220	0.38086	7.09740	7.0974	11,975
13/01/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.12800	0.12300	3.90625	0.00000	0.0000	0
13/01/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.08900	1.11100	2.02020	0.00000	0.0000	0
13/01/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.12200	0.11800	3.27869	0.00000	0.0000	0
13/01/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.13300	1.15600	2.03001	0.00000	0.0000	0
13/01/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.13400	0.12900	3.73134	0.00000	0.0000	0
13/01/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.04500	1.06700	2.10526	0.00000	0.0000	0
13/01/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.17970	7.15400	0.35795	0.00000	0.0000	16
13/01/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.35700	0.34800	2.52101	0.00000	0.0000	0
13/01/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.52700	0.54400	3.22581	0.00000	0.0000	0
13/01/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.34200	0.33300	2.63158	0.00000	0.0000	0
13/01/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.56200	0.57900	3.02491	0.00000	0.0000	0
13/01/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.37400	0.36400	2.67380	0.00000	0.0000	0
13/01/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.49400	0.51000	3.23887	0.00000	0.0000	0
13/01/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.17040	9.14500	0.27698	0.00000	0.0000	0
13/01/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.55700	1.53900	1.15607	0.00000	0.0000	0
13/01/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.58700	1.59400	0.44108	0.00000	0.0000	0
13/01/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.54200	1.52300	1.23217	0.00000	0.0000	0
13/01/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.62200	1.62800	0.36991	0.00000	0.0000	0
13/01/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.57300	1.55500	1.14431	0.00000	0.0000	0
13/01/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.55300	1.56000	0.45074	0.00000	0.0000	0
13/01/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.90440	6.87590	0.41278	0.00000	0.0000	125
13/01/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.11840	0.10632	10.20270	0.00000	0.0000	0
13/01/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.21400	0.23042	7.67290	0.00000	0.0000	0
13/01/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.10203	0.09125	10.56552	0.00000	0.0000	0
13/01/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.24763	0.26535	7.15584	0.00000	0.0000	0
13/01/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.13700	0.12355	9.81752	0.00000	0.0000	0
13/01/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.18260	0.19765	8.24206	0.00000	0.0000	0
13/01/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.99370	6.96470	0.41466	0.00000	0.0000	0
13/01/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.24094	0.22868	5.08840	0.00000	0.0000	0
13/01/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.29724	0.31398	5.63181	0.00000	0.0000	0
13/01/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.22344	0.21202	5.11099	0.00000	0.0000	0
13/01/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.32974	0.34732	5.33147	0.00000	0.0000	0
13/01/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.25988	0.24675	5.05233	0.00000	0.0000	0
13/01/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.26618	0.28205	5.96213	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
13/01/2011	£ / R 2011/03/14			Foreign Exchange Future	10.80910	10.89640	0.80765	10.90000	10.8455	35,397
13/01/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.03000	0.03600	20.00000	0.00000	0.0000	0
13/01/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	1.02100	0.94000	7.93340	0.00000	0.0000	0
13/01/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.02700	0.03200	18.51852	0.00000	0.0000	0
13/01/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	1.06800	0.98600	7.67790	0.00000	0.0000	0
13/01/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.03400	0.04000	17.64706	0.00000	0.0000	0
13/01/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.97500	0.89400	8.30769	0.00000	0.0000	0
13/01/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.70400	0.63000	10.51136	0.00000	0.0000	0
13/01/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.06300	0.07600	20.63492	0.00000	0.0000	870
13/01/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.74800	1.66200	4.91991	0.00000	0.0000	0
13/01/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	870
13/01/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	1.21100	1.12800	6.85384	0.00000	0.0000	0
13/01/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.02000	0.02400	20.00000	0.00000	0.0000	150
13/01/2011	£ / R 2011/06/13			Foreign Exchange Future	10.93680	11.02520	0.80828	11.00000	11.0000	2,497
13/01/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.14600	0.16100	10.27397	0.00000	0.0000	0
13/01/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	1.05900	0.98600	6.89330	0.00000	0.0000	0
13/01/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.13800	0.15300	10.86957	0.00000	0.0000	0
13/01/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	1.10100	1.02800	6.63034	0.00000	0.0000	0
13/01/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.15400	0.17000	10.38961	0.00000	0.0000	0
13/01/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	1.01700	0.94500	7.07965	0.00000	0.0000	0
13/01/2011	£ / R 2011/09/19			Foreign Exchange Future	11.06730	11.16040	0.84122	0.00000	0.0000	2,426
13/01/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.36800	0.39900	8.42391	0.00000	0.0000	0
13/01/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.80100	0.73900	7.74032	0.00000	0.0000	0
13/01/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.35400	0.38400	8.47458	0.00000	0.0000	0
13/01/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.83700	0.77400	7.52688	0.00000	0.0000	0
13/01/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.38300	0.41500	8.35509	0.00000	0.0000	0
13/01/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.76600	0.70500	7.96345	0.00000	0.0000	0
13/01/2011	£ / R 2011/12/19			Foreign Exchange Future	11.18730	11.28450	0.86884	0.00000	0.0000	0
13/01/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.46500	0.49900	7.31183	0.00000	0.0000	0
13/01/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.92800	0.86500	6.78879	0.00000	0.0000	0
13/01/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.45100	0.48400	7.31707	0.00000	0.0000	0
13/01/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.96400	0.90000	6.63900	0.00000	0.0000	0
13/01/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.48000	0.51500	7.29167	0.00000	0.0000	0
13/01/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.89300	0.83100	6.94289	0.00000	0.0000	0
13/01/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08290	0.08300	0.12063	0.00000	0.0000	751
13/01/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00116	0.00116	0.00000	0.00000	0.0000	0
13/01/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00526	0.00516	1.90114	0.00000	0.0000	0
13/01/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00019	0.00018	5.26316	0.00000	0.0000	0
13/01/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01429	0.01418	0.76977	0.00000	0.0000	0
13/01/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00632	0.00640	1.26582	0.00000	0.0000	0
13/01/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00042	0.00040	4.76190	0.00000	0.0000	0
13/01/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08400	0.08420	0.23810	0.00000	0.0000	573
13/01/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00360	0.00367	1.94444	0.00000	0.0000	0
13/01/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00460	0.00447	2.82609	0.00000	0.0000	0
13/01/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00132	0.00134	1.51515	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
13/01/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01232	0.01214	1.46104	0.00000	0.0000	0
13/01/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00963	0.00980	1.76532	0.00000	0.0000	0
13/01/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00063	0.00060	4.76190	0.00000	0.0000	0
13/01/2011	€ / R 2011/03/14			Foreign Exchange Future	9.00010	9.16200	1.79887	9.15450	9.0400	19,118
13/01/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.02000	0.03100	55.00000	0.00000	0.0000	0
13/01/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.82000	0.66900	18.41463	0.00000	0.0000	0
13/01/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.01700	0.02700	58.82353	0.00000	0.0000	0
13/01/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.86700	0.71500	17.53172	0.00000	0.0000	0
13/01/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.02200	0.03500	59.09091	0.00000	0.0000	0
13/01/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.77200	0.62300	19.30052	0.00000	0.0000	0
13/01/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.54500	0.40800	25.13761	0.00000	0.0000	0
13/01/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.04500	0.07000	55.55556	0.00000	0.0000	10,429
13/01/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	1.40400	1.24400	11.39601	0.00000	0.0000	0
13/01/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	14,937
13/01/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.50300	1.34300	10.64538	0.00000	0.0000	0
13/01/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	4,508
13/01/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	1.10900	0.95100	14.24707	0.00000	0.0000	0
13/01/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.00900	0.01300	44.44444	0.00000	0.0000	100
13/01/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.03400	0.05300	55.88235	0.00000	0.0000	0
13/01/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.63400	0.49100	22.55521	0.00000	0.0000	3,000
13/01/2011	€ / R 2011/06/13			Foreign Exchange Future	9.10980	9.27270	1.78818	0.00000	0.0000	7,255
13/01/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.12100	0.15200	25.61983	0.00000	0.0000	0
13/01/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.81100	0.67900	16.27620	0.00000	0.0000	0
13/01/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.11400	0.14300	25.43860	0.00000	0.0000	0
13/01/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.85400	0.72000	15.69087	0.00000	0.0000	0
13/01/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.12900	0.16100	24.80620	0.00000	0.0000	0
13/01/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.76900	0.63800	17.03511	0.00000	0.0000	0
13/01/2011	€ / R 2011/09/19			Foreign Exchange Future	9.22650	9.39210	1.79483	0.00000	0.0000	2,364
13/01/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.26000	0.31200	20.00000	0.00000	0.0000	0
13/01/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.68400	0.57000	16.66667	0.00000	0.0000	0
13/01/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.24800	0.29700	19.75806	0.00000	0.0000	0
13/01/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.72200	0.60500	16.20499	0.00000	0.0000	0
13/01/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.27300	0.32700	19.78022	0.00000	0.0000	0
13/01/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.64700	0.53500	17.31066	0.00000	0.0000	0
13/01/2011	€ / R 2011/12/19			Foreign Exchange Future	9.33670	9.50350	1.78650	0.00000	0.0000	0
13/01/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.33200	0.38900	17.16867	0.00000	0.0000	0
13/01/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.79500	0.68600	13.71069	0.00000	0.0000	0
13/01/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.31900	0.37400	17.24138	0.00000	0.0000	0
13/01/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.83200	0.72100	13.34135	0.00000	0.0000	0
13/01/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.34500	0.40400	17.10145	0.00000	0.0000	0
13/01/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.75800	0.65100	14.11609	0.00000	0.0000	0
13/01/2011	AU\$ / R 2011/03/14			Foreign Exchange Future	6.79370	6.81890	0.37093	6.82000	6.8200	7,693
13/01/2011	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.17000	0.18500	8.82353	0.00000	0.0000	0
13/01/2011	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.07600	0.06600	13.15789	0.00000	0.0000	0
13/01/2011	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.13600	0.14900	9.55882	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
13/01/2011	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.09200	0.08000	13.04348	0.00000	0.0000	0
13/01/2011	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.20700	0.22300	7.72947	0.00000	0.0000	0
13/01/2011	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.06300	0.05400	14.28571	0.00000	0.0000	0
13/01/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	6.80270	6.82760	0.36603	0.00000	0.0000	865
13/01/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.28200	0.29700	5.31915	0.00000	0.0000	0
13/01/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.12900	0.11900	7.75194	0.00000	0.0000	0
13/01/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.24700	0.26100	5.66802	0.00000	0.0000	0
13/01/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.14400	0.13300	7.63889	0.00000	0.0000	0
13/01/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.31800	0.33400	5.03145	0.00000	0.0000	0
13/01/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.11500	0.10600	7.82609	0.00000	0.0000	0
13/01/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	6.80970	6.83700	0.40090	0.00000	0.0000	5,790
13/01/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.33900	0.36100	6.48968	0.00000	0.0000	0
13/01/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.17900	0.17400	2.79330	0.00000	0.0000	0
13/01/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.30600	0.32700	6.86275	0.00000	0.0000	0
13/01/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.19600	0.19000	3.06122	0.00000	0.0000	0
13/01/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.37400	0.39600	5.88235	0.00000	0.0000	0
13/01/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.16400	0.15900	3.04878	0.00000	0.0000	0
13/01/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.61490	7.63280	0.23507	0.00000	0.0000	0
13/01/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.99800	1.00800	1.00200	0.00000	0.0000	0
13/01/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.68300	0.67500	1.17130	0.00000	0.0000	0
13/01/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.97600	0.98600	1.02459	0.00000	0.0000	0
13/01/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.71100	0.70300	1.12518	0.00000	0.0000	0
13/01/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.02000	1.03000	0.98039	0.00000	0.0000	0
13/01/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.65500	0.64700	1.22137	0.00000	0.0000	0
13/01/2011	CAD/ R 2011/03/14			Foreign Exchange Future	6.99550	6.94320	0.74762	0.00000	0.0000	1,791
13/01/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.09700	0.07800	19.58763	0.00000	0.0000	0
13/01/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.15200	0.18500	21.71053	0.00000	0.0000	0
13/01/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.08000	0.06400	20.00000	0.00000	0.0000	0
13/01/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.18500	0.22100	19.45946	0.00000	0.0000	0
13/01/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.11700	0.09500	18.80342	0.00000	0.0000	0
13/01/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.12200	0.15200	24.59016	0.00000	0.0000	0
13/01/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.06890	7.01570	0.75259	0.00000	0.0000	0
13/01/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.29500	0.25900	12.20339	0.00000	0.0000	0
13/01/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.12600	0.14300	13.49206	0.00000	0.0000	0
13/01/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.26300	0.22900	12.92776	0.00000	0.0000	0
13/01/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.14400	0.16300	13.19444	0.00000	0.0000	0
13/01/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.32900	0.29100	11.55015	0.00000	0.0000	0
13/01/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.11000	0.12500	13.63636	0.00000	0.0000	0
13/01/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.11170	7.11660	0.06890	0.00000	0.0000	190
13/01/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.11500	0.11500	0.00000	0.00000	0.0000	0
13/01/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.25300	0.24800	1.97628	0.00000	0.0000	0
13/01/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.10000	0.10000	0.00000	0.00000	0.0000	0
13/01/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.28800	0.28300	1.73611	0.00000	0.0000	0
13/01/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.13200	0.13200	0.00000	0.00000	0.0000	0
13/01/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.22000	0.21500	2.27273	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
13/01/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.21110	7.21560	0.06240	0.00000	0.0000	0
13/01/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.33100	0.33200	0.30211	0.00000	0.0000	0
13/01/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.22000	0.21600	1.81818	0.00000	0.0000	0
13/01/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.30400	0.30500	0.32895	0.00000	0.0000	0
13/01/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.24300	0.23900	1.64609	0.00000	0.0000	0
13/01/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.35800	0.36000	0.55866	0.00000	0.0000	0
13/01/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.19700	0.19400	1.52284	0.00000	0.0000	0
13/01/2011	RAIN 2011/03/14			Foreign Exchange Future	13,345.29000	13,431.11000	0.64307	0.00000	0.0000	0
13/01/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	0.40000	2.90000	625.00000	0.00000	0.0000	0
13/01/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	255.10000	171.80000	32.65386	0.00000	0.0000	0
13/01/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	0.40000	2.90000	625.00000	0.00000	0.0000	0
13/01/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	255.10000	171.80000	32.65386	0.00000	0.0000	0
13/01/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	0.40000	2.90000	625.00000	0.00000	0.0000	0
13/01/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	255.10000	171.80000	32.65386	0.00000	0.0000	0
13/01/2011	RAIN 2011/06/13			Foreign Exchange Future	13,518.57000	13,605.45000	0.64267	0.00000	0.0000	0
13/01/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	18.60000	105.50000	467.20430	0.00000	0.0000	0
13/01/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
13/01/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	18.60000	105.40000	466.66667	0.00000	0.0000	0
13/01/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/01/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	18.60000	105.50000	467.20430	0.00000	0.0000	0
13/01/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/01/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.04500	1.04050	0.43062	0.00000	0.0000	0
13/01/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.02150	0.01920	10.69767	0.00000	0.0000	0
13/01/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.02650	0.02870	8.30189	0.00000	0.0000	0
13/01/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.00870	0.00750	13.79310	0.00000	0.0000	0
13/01/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.06370	0.06700	5.18053	0.00000	0.0000	0
13/01/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.05120	0.04750	7.22656	0.00000	0.0000	0
13/01/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00620	0.00700	12.90323	0.00000	0.0000	0
13/01/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.06030	1.05530	0.47156	0.00000	0.0000	0
13/01/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.04290	0.04010	6.52681	0.00000	0.0000	0
13/01/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.03260	0.03480	6.74847	0.00000	0.0000	0
13/01/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.02470	0.02300	6.88259	0.00000	0.0000	0
13/01/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.06440	0.06770	5.12422	0.00000	0.0000	0
13/01/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.07380	0.06980	5.42005	0.00000	0.0000	0
13/01/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.01350	0.01450	7.40741	0.00000	0.0000	0

Future Open Interest										433,050
Option Open Interest										205,576
Total										638,626