



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 14/01/2011

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
14/01/2011	\$ / R 2011/03/14			Foreign Exchange Future	6.87590	7.00580	1.88921	7.01590	6.8661	267,707
14/01/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	29,607
14/01/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.12900	1.00100	11.33747	0.00000	0.0000	0
14/01/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	340
14/01/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.17800	1.05000	10.86587	0.00000	0.0000	0
14/01/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00500	0.00800	60.00000	0.00000	0.0000	0
14/01/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.07900	0.95200	11.77016	0.00000	0.0000	0
14/01/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.62500	1.49600	7.93846	0.00000	0.0000	0
14/01/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	30,000
14/01/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.62400	3.49400	3.58720	0.00000	0.0000	0
14/01/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
14/01/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.46500	0.35600	23.44086	0.00000	0.0000	0
14/01/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.04100	0.06200	51.21951	0.00000	0.0000	29,607
14/01/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.52600	1.39600	8.51900	0.00000	0.0000	0
14/01/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	3,000
14/01/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.64600	0.52700	18.42105	0.00000	0.0000	0
14/01/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.02200	0.03300	50.00000	0.00000	0.0000	12,000
14/01/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.69300	0.57200	17.46032	0.00000	0.0000	0
14/01/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.01900	0.02800	47.36842	0.00000	0.0000	871
14/01/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.74000	0.61800	16.48649	0.00000	0.0000	0
14/01/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.01600	0.02400	50.00000	0.00000	0.0000	3,071
14/01/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.42300	0.31700	25.05910	0.00000	0.0000	3,000
14/01/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.04900	0.07300	48.97959	0.00000	0.0000	10,500
14/01/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.30200	0.21000	30.46358	0.00000	0.0000	3,000
14/01/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.07800	0.11600	48.71795	0.00000	0.0000	3,280
14/01/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.55400	0.43900	20.75812	0.00000	0.0000	0
14/01/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.03000	0.04500	50.00000	0.00000	0.0000	65
14/01/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.34100	0.24300	28.73900	0.00000	0.0000	0
14/01/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.06700	0.09900	47.76119	0.00000	0.0000	600
14/01/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.50900	0.39700	22.00393	0.00000	0.0000	0
14/01/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.03500	0.05300	51.42857	0.00000	0.0000	400
14/01/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.05700	0.08500	49.12281	0.00000	0.0000	0
14/01/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.38100	0.27900	26.77165	0.00000	0.0000	2,571
14/01/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.13900	0.09000	35.25180	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
14/01/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.16500	0.24600	49.09091	0.00000	0.0000	8,500
14/01/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.96470	7.09740	1.90532	7.10000	7.0405	61,389
14/01/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.12700	0.15600	22.83465	0.00000	0.0000	0
14/01/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.61200	0.50900	16.83007	0.00000	0.0000	0
14/01/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.11900	0.14500	21.84874	0.00000	0.0000	300
14/01/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.65400	0.54800	16.20795	0.00000	0.0000	0
14/01/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.13600	0.16700	22.79412	0.00000	0.0000	0
14/01/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.57100	0.47000	17.68827	0.00000	0.0000	0
14/01/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.41200	0.50500	22.57282	0.00000	0.0000	0
14/01/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.14700	0.10800	26.53061	0.00000	0.0000	300
14/01/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.00000	0.32800	100.00000	0.00000	0.0000	0
14/01/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.00000	0.22500	100.00000	0.00000	0.0000	300
14/01/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.06220	7.19630	1.89884	0.00000	0.0000	11,975
14/01/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.12300	0.14500	17.88618	0.00000	0.0000	0
14/01/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.11100	0.99900	10.08101	0.00000	0.0000	0
14/01/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.11800	0.13800	16.94915	0.00000	0.0000	0
14/01/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.15600	1.04200	9.86159	0.00000	0.0000	0
14/01/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.12900	0.15200	17.82946	0.00000	0.0000	0
14/01/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.06700	0.95600	10.40300	0.00000	0.0000	0
14/01/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.15400	7.28970	1.89684	0.00000	0.0000	16
14/01/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.34800	0.40100	15.22989	0.00000	0.0000	0
14/01/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.54400	0.46100	15.25735	0.00000	0.0000	0
14/01/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.33300	0.38300	15.01502	0.00000	0.0000	0
14/01/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.57900	0.49300	14.85320	0.00000	0.0000	0
14/01/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.36400	0.42000	15.38462	0.00000	0.0000	0
14/01/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.51000	0.43000	15.68627	0.00000	0.0000	0
14/01/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.14500	9.27540	1.42592	0.00000	0.0000	0
14/01/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.53900	1.59400	3.57375	0.00000	0.0000	0
14/01/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.59400	1.51900	4.70514	0.00000	0.0000	0
14/01/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.52300	1.57700	3.54563	0.00000	0.0000	0
14/01/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.62800	1.55200	4.66830	0.00000	0.0000	0
14/01/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.55500	1.61200	3.66559	0.00000	0.0000	0
14/01/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.56000	1.48700	4.67949	0.00000	0.0000	0
14/01/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.87590	7.00580	1.88921	0.00000	0.0000	125
14/01/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.10632	0.15529	46.05907	0.00000	0.0000	0
14/01/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.23042	0.14949	35.12282	0.00000	0.0000	0
14/01/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.09125	0.13422	47.09041	0.00000	0.0000	0
14/01/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.26535	0.17842	32.76050	0.00000	0.0000	0
14/01/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.12355	0.18312	48.21530	0.00000	0.0000	0
14/01/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.19765	0.12732	35.58310	0.00000	0.0000	0
14/01/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.96470	7.09740	1.90532	0.00000	0.0000	0
14/01/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.22868	0.28701	25.50726	0.00000	0.0000	0
14/01/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.31398	0.23961	23.68622	0.00000	0.0000	0
14/01/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.21202	0.26184	23.49778	0.00000	0.0000	0
14/01/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.34732	0.26444	23.86272	0.00000	0.0000	0

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14/01/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.24675	0.31369	27.12867	0.00000	0.0000	0
14/01/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.28205	0.21629	23.31502	0.00000	0.0000	0
14/01/2011	£ / R 2011/03/14			Foreign Exchange Future	10.89640	11.11520	2.00800	11.11500	10.8620	33,389
14/01/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.03600	0.05900	63.88889	0.00000	0.0000	0
14/01/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.94000	0.74400	20.85106	0.00000	0.0000	0
14/01/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.03200	0.05400	68.75000	0.00000	0.0000	0
14/01/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.98600	0.78900	19.97972	0.00000	0.0000	0
14/01/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.04000	0.06600	65.00000	0.00000	0.0000	0
14/01/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.89400	0.70100	21.58837	0.00000	0.0000	0
14/01/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.63000	0.45800	27.30159	0.00000	0.0000	0
14/01/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.07600	0.12300	61.84211	0.00000	0.0000	870
14/01/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.66200	1.44800	12.87605	0.00000	0.0000	0
14/01/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.00800	0.01300	62.50000	0.00000	0.0000	870
14/01/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	1.12800	0.92400	18.08511	0.00000	0.0000	0
14/01/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.02400	0.03900	62.50000	0.00000	0.0000	150
14/01/2011	£ / R 2011/06/13			Foreign Exchange Future	11.02520	11.24790	2.01992	11.24950	11.1445	2,517
14/01/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.16100	0.21100	31.05590	0.00000	0.0000	0
14/01/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.98600	0.81300	17.54564	0.00000	0.0000	0
14/01/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.15300	0.20000	30.71895	0.00000	0.0000	0
14/01/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	1.02800	0.85200	17.12062	0.00000	0.0000	0
14/01/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.17000	0.22300	31.17647	0.00000	0.0000	0
14/01/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.94500	0.77500	17.98942	0.00000	0.0000	0
14/01/2011	£ / R 2011/09/19			Foreign Exchange Future	11.16040	11.38460	2.00889	0.00000	0.0000	2,406
14/01/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.39900	0.48700	22.05514	0.00000	0.0000	0
14/01/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.73900	0.60200	18.53857	0.00000	0.0000	0
14/01/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.38400	0.46900	22.13542	0.00000	0.0000	0
14/01/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.77400	0.63400	18.08786	0.00000	0.0000	0
14/01/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.41500	0.50600	21.92771	0.00000	0.0000	0
14/01/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.70500	0.57100	19.00709	0.00000	0.0000	0
14/01/2011	£ / R 2011/12/19			Foreign Exchange Future	11.28450	11.51050	2.00275	0.00000	0.0000	0
14/01/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.49900	0.58900	18.03607	0.00000	0.0000	0
14/01/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.86500	0.72900	15.72254	0.00000	0.0000	0
14/01/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.48400	0.57100	17.97521	0.00000	0.0000	0
14/01/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.90000	0.76100	15.44444	0.00000	0.0000	0
14/01/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.51500	0.60800	18.05825	0.00000	0.0000	0
14/01/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.83100	0.69800	16.00481	0.00000	0.0000	0
14/01/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08300	0.08470	2.04819	0.00000	0.0000	751
14/01/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00116	0.00164	41.37931	0.00000	0.0000	0
14/01/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00516	0.00394	23.64341	0.00000	0.0000	0
14/01/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00018	0.00026	44.44444	0.00000	0.0000	0
14/01/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01418	0.01256	11.42454	0.00000	0.0000	0
14/01/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00640	0.00792	23.75000	0.00000	0.0000	0
14/01/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00040	0.00022	45.00000	0.00000	0.0000	0
14/01/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08420	0.08590	2.01900	0.00000	0.0000	573
14/01/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00367	0.00446	21.52589	0.00000	0.0000	0

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14/01/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00447	0.00356	20.35794	0.00000	0.0000	0
14/01/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00134	0.00163	21.64179	0.00000	0.0000	0
14/01/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01214	0.01073	11.61450	0.00000	0.0000	0
14/01/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00980	0.01130	15.30612	0.00000	0.0000	0
14/01/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00060	0.00040	33.33333	0.00000	0.0000	0
14/01/2011	€ / R 2011/03/14			Foreign Exchange Future	9.16200	9.35720	2.13054	9.35000	9.1800	18,879
14/01/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.03100	0.05700	83.87097	0.00000	0.0000	0
14/01/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.66900	0.50000	25.26158	0.00000	0.0000	0
14/01/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.02700	0.05000	85.18519	0.00000	0.0000	0
14/01/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.71500	0.54300	24.05594	0.00000	0.0000	0
14/01/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.03500	0.06500	85.71429	0.00000	0.0000	0
14/01/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.62300	0.45800	26.48475	0.00000	0.0000	0
14/01/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.40800	0.26800	34.31373	0.00000	0.0000	0
14/01/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.07000	0.12500	78.57143	0.00000	0.0000	10,429
14/01/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	1.24400	1.05500	15.19293	0.00000	0.0000	0
14/01/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.00600	0.01200	100.00000	0.00000	0.0000	14,937
14/01/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.34300	1.15200	14.22189	0.00000	0.0000	0
14/01/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00500	0.00900	80.00000	0.00000	0.0000	4,508
14/01/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.95100	0.76800	19.24290	0.00000	0.0000	0
14/01/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.01300	0.02500	92.30769	0.00000	0.0000	100
14/01/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.05300	0.09600	81.13208	0.00000	0.0000	0
14/01/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.49100	0.33900	30.95723	0.00000	0.0000	3,000
14/01/2011	€ / R 2011/06/13			Foreign Exchange Future	9.27270	9.47040	2.13207	9.32000	9.3200	7,255
14/01/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.15200	0.20000	31.57895	0.00000	0.0000	0
14/01/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.67900	0.53000	21.94404	0.00000	0.0000	0
14/01/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.14300	0.18800	31.46853	0.00000	0.0000	0
14/01/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.72000	0.56800	21.11111	0.00000	0.0000	0
14/01/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.16100	0.21300	32.29814	0.00000	0.0000	0
14/01/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.63800	0.49300	22.72727	0.00000	0.0000	0
14/01/2011	€ / R 2011/09/19			Foreign Exchange Future	9.39210	9.59040	2.11135	0.00000	0.0000	2,364
14/01/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.31200	0.38300	22.75641	0.00000	0.0000	0
14/01/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.57000	0.44300	22.28070	0.00000	0.0000	0
14/01/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.29700	0.36500	22.89562	0.00000	0.0000	0
14/01/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.60500	0.47500	21.48760	0.00000	0.0000	0
14/01/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.32700	0.40200	22.93578	0.00000	0.0000	0
14/01/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.53500	0.41200	22.99065	0.00000	0.0000	0
14/01/2011	€ / R 2011/12/19			Foreign Exchange Future	9.50350	9.70220	2.09081	0.00000	0.0000	0
14/01/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.38900	0.45700	17.48072	0.00000	0.0000	0
14/01/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.68600	0.55500	19.09621	0.00000	0.0000	0
14/01/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.37400	0.43900	17.37968	0.00000	0.0000	0
14/01/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.72100	0.58700	18.58530	0.00000	0.0000	0
14/01/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.40400	0.47500	17.57426	0.00000	0.0000	0
14/01/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.65100	0.52300	19.66206	0.00000	0.0000	0
14/01/2011	AUS / R 2011/03/14			Foreign Exchange Future	6.81890	6.88510	0.97083	0.00000	0.0000	7,693
14/01/2011	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.18500	0.23900	29.18919	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
14/01/2011	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.06600	0.05400	18.18182	0.00000	0.0000	0
14/01/2011	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.14900	0.20000	34.22819	0.00000	0.0000	0
14/01/2011	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.08000	0.06500	18.75000	0.00000	0.0000	0
14/01/2011	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.22300	0.27900	25.11211	0.00000	0.0000	0
14/01/2011	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.05400	0.04400	18.51852	0.00000	0.0000	0
14/01/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	6.82760	6.89240	0.94909	6.87000	6.8410	805
14/01/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.29700	0.34900	17.50842	0.00000	0.0000	0
14/01/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.11900	0.10700	10.08403	0.00000	0.0000	0
14/01/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.26100	0.31200	19.54023	0.00000	0.0000	0
14/01/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.13300	0.12000	9.77444	0.00000	0.0000	0
14/01/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.33400	0.38700	15.86826	0.00000	0.0000	0
14/01/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.10600	0.09500	10.37736	0.00000	0.0000	0
14/01/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	6.83700	6.90100	0.93608	0.00000	0.0000	5,790
14/01/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.36100	0.40600	12.46537	0.00000	0.0000	0
14/01/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.17400	0.15500	10.91954	0.00000	0.0000	0
14/01/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.32700	0.37100	13.45566	0.00000	0.0000	0
14/01/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.19000	0.17000	10.52632	0.00000	0.0000	0
14/01/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.39600	0.44300	11.86869	0.00000	0.0000	0
14/01/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.15900	0.14200	10.69182	0.00000	0.0000	0
14/01/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.63280	7.64600	0.17294	0.00000	0.0000	0
14/01/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.00800	1.01000	0.19841	0.00000	0.0000	0
14/01/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.67500	0.66400	1.62963	0.00000	0.0000	0
14/01/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.98600	0.98700	0.10142	0.00000	0.0000	0
14/01/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.70300	0.69100	1.70697	0.00000	0.0000	0
14/01/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.03000	1.03300	0.29126	0.00000	0.0000	0
14/01/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.64700	0.63700	1.54560	0.00000	0.0000	0
14/01/2011	CAD/ R 2011/03/14			Foreign Exchange Future	6.94320	7.05530	1.61453	0.00000	0.0000	1,791
14/01/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.07800	0.12000	53.84615	0.00000	0.0000	0
14/01/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.18500	0.11500	37.83784	0.00000	0.0000	0
14/01/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.06400	0.10000	56.25000	0.00000	0.0000	0
14/01/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.22100	0.14500	34.38914	0.00000	0.0000	0
14/01/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.09500	0.14900	56.84211	0.00000	0.0000	0
14/01/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.15200	0.09400	38.15789	0.00000	0.0000	0
14/01/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.01570	7.12930	1.61923	0.00000	0.0000	0
14/01/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.25900	0.33400	28.95753	0.00000	0.0000	0
14/01/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.14300	0.10500	26.57343	0.00000	0.0000	0
14/01/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.22900	0.30000	31.00437	0.00000	0.0000	0
14/01/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.16300	0.12100	25.76687	0.00000	0.0000	0
14/01/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.29100	0.37000	27.14777	0.00000	0.0000	0
14/01/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.12500	0.09100	27.20000	0.00000	0.0000	0
14/01/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.11660	7.27940	2.28761	0.00000	0.0000	190
14/01/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.11500	0.18200	58.26087	0.00000	0.0000	0
14/01/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.24800	0.15300	38.30645	0.00000	0.0000	0
14/01/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.10000	0.16000	60.00000	0.00000	0.0000	0
14/01/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.28300	0.18100	36.04240	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
14/01/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.13200	0.21100	59.84848	0.00000	0.0000	0
14/01/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.21500	0.13200	38.60465	0.00000	0.0000	0
14/01/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.21560	7.38120	2.29503	0.00000	0.0000	0
14/01/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.33200	0.43400	30.72289	0.00000	0.0000	0
14/01/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.21600	0.15300	29.16667	0.00000	0.0000	0
14/01/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.30500	0.40400	32.45902	0.00000	0.0000	0
14/01/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.23900	0.17300	27.61506	0.00000	0.0000	0
14/01/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.36000	0.46600	29.44444	0.00000	0.0000	0
14/01/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.19400	0.13500	30.41237	0.00000	0.0000	0
14/01/2011	RAIN 2011/03/14			Foreign Exchange Future	13,431.11000	13,709.68000	2.07407	0.00000	0.0000	0
14/01/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	2.90000	118.80000	3996.55172	0.00000	0.0000	0
14/01/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	171.80000	9.10000	94.70314	0.00000	0.0000	0
14/01/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	2.90000	118.80000	3996.55172	0.00000	0.0000	0
14/01/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	171.80000	9.10000	94.70314	0.00000	0.0000	0
14/01/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	2.90000	118.90000	4000.00000	0.00000	0.0000	0
14/01/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	171.80000	9.20000	94.64494	0.00000	0.0000	0
14/01/2011	RAIN 2011/06/13			Foreign Exchange Future	13,605.45000	13,888.25000	2.07858	0.00000	0.0000	0
14/01/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	105.50000	388.30000	268.05687	0.00000	0.0000	0
14/01/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.10000	0.10000	0.00000	0.00000	0.0000	0
14/01/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	105.40000	388.20000	268.31120	0.00000	0.0000	0
14/01/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/01/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	105.50000	388.30000	268.05687	0.00000	0.0000	0
14/01/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/01/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.04050	1.06270	2.13359	0.00000	0.0000	0
14/01/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.01920	0.02900	51.04167	0.00000	0.0000	0
14/01/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.02870	0.01630	43.20557	0.00000	0.0000	0
14/01/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.00750	0.01150	53.33333	0.00000	0.0000	0
14/01/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.06700	0.04880	27.16418	0.00000	0.0000	0
14/01/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.04750	0.06520	37.26316	0.00000	0.0000	0
14/01/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00700	0.00250	64.28571	0.00000	0.0000	0
14/01/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.05530	1.07800	2.15105	0.00000	0.0000	0
14/01/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.04010	0.05240	30.67332	0.00000	0.0000	0
14/01/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.03480	0.02440	29.88506	0.00000	0.0000	0
14/01/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.02300	0.03040	32.17391	0.00000	0.0000	0
14/01/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.06770	0.05240	22.59970	0.00000	0.0000	0
14/01/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.06980	0.08720	24.92837	0.00000	0.0000	0
14/01/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.01450	0.00920	36.55172	0.00000	0.0000	0

Future Open Interest

425,615

Option Open Interest

206,176

Total

631,791