



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 18/01/2011

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
18/01/2011	\$ / R 2011/03/14			Foreign Exchange Future	6.95290	6.94680	0.08773	6.95500	6.9065	278,980
18/01/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	29,607
18/01/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.05200	1.05800	0.57034	0.00000	0.0000	0
18/01/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	340
18/01/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.10200	1.10700	0.45372	0.00000	0.0000	0
18/01/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
18/01/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.00300	1.00900	0.59821	0.00000	0.0000	0
18/01/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.54800	1.55400	0.38760	0.00000	0.0000	0
18/01/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
18/01/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.54700	3.55300	0.16916	0.00000	0.0000	0
18/01/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
18/01/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.39800	0.40300	1.25628	0.00000	0.0000	0
18/01/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.05100	0.05000	1.96078	0.00000	0.0000	29,607
18/01/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.44900	1.45500	0.41408	0.00000	0.0000	0
18/01/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	3,000
18/01/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.57400	0.57900	0.87108	0.00000	0.0000	0
18/01/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.02700	0.02600	3.70370	0.00000	0.0000	12,000
18/01/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.62000	0.62500	0.80645	0.00000	0.0000	0
18/01/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.02300	0.02200	4.34783	0.00000	0.0000	871
18/01/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.66600	0.67200	0.90090	0.00000	0.0000	0
18/01/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	3,071
18/01/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.35700	0.36200	1.40056	0.00000	0.0000	3,000
18/01/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.06000	0.05900	1.66667	0.00000	0.0000	10,500
18/01/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.24400	0.24800	1.63934	0.00000	0.0000	3,000
18/01/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.09700	0.09500	2.06186	0.00000	0.0000	3,280
18/01/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.48400	0.48900	1.03306	0.00000	0.0000	0
18/01/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.03700	0.03600	2.70270	0.00000	0.0000	65
18/01/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.28000	0.28400	1.42857	0.00000	0.0000	0
18/01/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.08300	0.08100	2.40964	0.00000	0.0000	600
18/01/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.44000	0.44500	1.13636	0.00000	0.0000	0
18/01/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.04300	0.04200	2.32558	0.00000	0.0000	400
18/01/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.07100	0.06900	2.81690	0.00000	0.0000	0
18/01/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.31800	0.32200	1.25786	0.00000	0.0000	2,571
18/01/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.10700	0.11000	2.80374	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
18/01/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.21000	0.20700	1.42857	0.00000	0.0000	8,500
18/01/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.04400	7.03750	0.09228	7.03500	7.0260	58,839
18/01/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.14200	0.13900	2.11268	0.00000	0.0000	0
18/01/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.54800	0.55200	0.72993	0.00000	0.0000	0
18/01/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.13200	0.12900	2.27273	0.00000	0.0000	300
18/01/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.58800	0.59200	0.68027	0.00000	0.0000	0
18/01/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.15200	0.15000	1.31579	0.00000	0.0000	0
18/01/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.50800	0.51300	0.98425	0.00000	0.0000	0
18/01/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.46600	0.46000	1.28755	0.00000	0.0000	0
18/01/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.12200	0.12300	0.81967	0.00000	0.0000	300
18/01/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.36100	0.36500	1.10803	0.00000	0.0000	0
18/01/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.20500	0.20200	1.46341	0.00000	0.0000	300
18/01/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.14500	7.13910	0.08258	7.12150	7.1135	11,961
18/01/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.13300	0.13300	0.00000	0.00000	0.0000	0
18/01/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.03800	1.04400	0.57803	0.00000	0.0000	0
18/01/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.12700	0.12700	0.00000	0.00000	0.0000	0
18/01/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.08200	1.08800	0.55453	0.00000	0.0000	0
18/01/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.13900	0.13900	0.00000	0.00000	0.0000	0
18/01/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.99400	1.00000	0.60362	0.00000	0.0000	0
18/01/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.24160	7.23680	0.06628	0.00000	0.0000	16
18/01/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.37800	0.37700	0.26455	0.00000	0.0000	0
18/01/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.48600	0.49000	0.82305	0.00000	0.0000	0
18/01/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.36200	0.36000	0.55249	0.00000	0.0000	0
18/01/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.52000	0.52300	0.57692	0.00000	0.0000	0
18/01/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.39600	0.39500	0.25253	0.00000	0.0000	0
18/01/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.45400	0.45800	0.88106	0.00000	0.0000	0
18/01/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.22270	9.21790	0.05205	0.00000	0.0000	0
18/01/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.56700	1.54100	1.65922	0.00000	0.0000	0
18/01/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.54400	1.52300	1.36010	0.00000	0.0000	0
18/01/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.55100	1.52500	1.67634	0.00000	0.0000	0
18/01/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.57800	1.55700	1.33080	0.00000	0.0000	0
18/01/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.58400	1.55800	1.64141	0.00000	0.0000	0
18/01/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.51100	1.49000	1.38981	0.00000	0.0000	0
18/01/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.95290	6.94680	0.08773	0.00000	0.0000	125
18/01/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.13145	0.12887	1.96272	0.00000	0.0000	0
18/01/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.17855	0.18207	1.97144	0.00000	0.0000	0
18/01/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.11299	0.11071	2.01788	0.00000	0.0000	0
18/01/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.21009	0.21391	1.81827	0.00000	0.0000	0
18/01/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.15239	0.14951	1.88989	0.00000	0.0000	0
18/01/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.14949	0.15271	2.15399	0.00000	0.0000	0
18/01/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.04400	7.03750	0.09228	0.00000	0.0000	0
18/01/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.25747	0.25407	1.32054	0.00000	0.0000	0
18/01/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.26347	0.26657	1.17660	0.00000	0.0000	0
18/01/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.23852	0.23524	1.37515	0.00000	0.0000	0
18/01/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.29452	0.29774	1.09330	0.00000	0.0000	0

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18/01/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.28271	0.27897	1.32291	0.00000	0.0000	0
18/01/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.23871	0.24147	1.15621	0.00000	0.0000	0
18/01/2011	£ / R 2011/03/14			Foreign Exchange Future	11.06280	11.11270	0.45106	11.09800	11.0230	33,233
18/01/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.05100	0.05600	9.80392	0.00000	0.0000	0
18/01/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.78800	0.74300	5.71066	0.00000	0.0000	0
18/01/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.04600	0.05100	10.86957	0.00000	0.0000	0
18/01/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.83300	0.78800	5.40216	0.00000	0.0000	0
18/01/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.05700	0.06300	10.52632	0.00000	0.0000	0
18/01/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.74400	0.70000	5.91398	0.00000	0.0000	0
18/01/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.49500	0.45600	7.87879	0.00000	0.0000	0
18/01/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.10800	0.11900	10.18519	0.00000	0.0000	870
18/01/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.49800	1.44800	3.33778	0.00000	0.0000	0
18/01/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	870
18/01/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.97000	0.92400	4.74227	0.00000	0.0000	0
18/01/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.03300	0.03700	12.12121	0.00000	0.0000	150
18/01/2011	£ / R 2011/06/13			Foreign Exchange Future	11.19580	11.24500	0.43945	0.00000	0.0000	2,525
18/01/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.19300	0.20400	5.69948	0.00000	0.0000	0
18/01/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.84700	0.80900	4.48642	0.00000	0.0000	0
18/01/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.18200	0.19300	6.04396	0.00000	0.0000	0
18/01/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.88600	0.84800	4.28894	0.00000	0.0000	0
18/01/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.20300	0.21500	5.91133	0.00000	0.0000	0
18/01/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.80700	0.77000	4.58488	0.00000	0.0000	0
18/01/2011	£ / R 2011/09/19			Foreign Exchange Future	11.33620	11.38710	0.44900	0.00000	0.0000	2,406
18/01/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.46200	0.48100	4.11255	0.00000	0.0000	0
18/01/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.62600	0.59400	5.11182	0.00000	0.0000	0
18/01/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.44500	0.46300	4.04494	0.00000	0.0000	0
18/01/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.65900	0.62600	5.00759	0.00000	0.0000	0
18/01/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.48100	0.50100	4.15800	0.00000	0.0000	0
18/01/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.59500	0.56400	5.21008	0.00000	0.0000	0
18/01/2011	£ / R 2011/12/19			Foreign Exchange Future	11.46650	11.51930	0.46047	0.00000	0.0000	0
18/01/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.55600	0.57700	3.77698	0.00000	0.0000	0
18/01/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.74000	0.70800	4.32432	0.00000	0.0000	0
18/01/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.53900	0.55900	3.71058	0.00000	0.0000	0
18/01/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.77300	0.74000	4.26908	0.00000	0.0000	0
18/01/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.57400	0.59600	3.83275	0.00000	0.0000	0
18/01/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.70800	0.67700	4.37853	0.00000	0.0000	0
18/01/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08420	0.08420	0.00000	0.00000	0.0000	420
18/01/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00142	0.00140	1.40845	0.00000	0.0000	0
18/01/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00422	0.00420	0.47393	0.00000	0.0000	0
18/01/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00021	0.00020	4.76190	0.00000	0.0000	0
18/01/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01301	0.01300	0.07686	0.00000	0.0000	0
18/01/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00743	0.00743	0.00000	0.00000	0.0000	0
18/01/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00023	0.00023	0.00000	0.00000	0.0000	0
18/01/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08540	0.08540	0.00000	0.00000	0.0000	573
18/01/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00416	0.00416	0.00000	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
18/01/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00376	0.00376	0.00000	0.00000	0.0000	0
18/01/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00150	0.00149	0.66667	0.00000	0.0000	0
18/01/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01110	0.01109	0.09009	0.00000	0.0000	0
18/01/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01083	0.01083	0.00000	0.00000	0.0000	0
18/01/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00043	0.00043	0.00000	0.00000	0.0000	0
18/01/2011	€ / R 2011/03/14			Foreign Exchange Future	9.24740	9.33590	0.95703	9.31300	9.2190	19,302
18/01/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.03900	0.05200	33.33333	0.00000	0.0000	0
18/01/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.59200	0.51600	12.83784	0.00000	0.0000	0
18/01/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.03400	0.04500	32.35294	0.00000	0.0000	0
18/01/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.63700	0.55900	12.24490	0.00000	0.0000	0
18/01/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.04500	0.06000	33.33333	0.00000	0.0000	0
18/01/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.54800	0.47400	13.50365	0.00000	0.0000	0
18/01/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.34200	0.28100	17.83626	0.00000	0.0000	0
18/01/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.08900	0.11700	31.46067	0.00000	0.0000	10,429
18/01/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	1.16100	1.07400	7.49354	0.00000	0.0000	0
18/01/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	14,937
18/01/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.25900	1.17200	6.91025	0.00000	0.0000	0
18/01/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	4,508
18/01/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.87000	0.78700	9.54023	0.00000	0.0000	0
18/01/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.01700	0.02300	35.29412	0.00000	0.0000	100
18/01/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.06800	0.08900	30.88235	0.00000	0.0000	0
18/01/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.42100	0.35300	16.15202	0.00000	0.0000	3,000
18/01/2011	€ / R 2011/06/13			Foreign Exchange Future	9.35980	9.44800	0.94233	9.42000	9.4200	7,270
18/01/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.17000	0.19200	12.94118	0.00000	0.0000	0
18/01/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.61000	0.54400	10.81967	0.00000	0.0000	0
18/01/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.16000	0.18000	12.50000	0.00000	0.0000	0
18/01/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.65000	0.58200	10.46154	0.00000	0.0000	0
18/01/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.18200	0.20500	12.63736	0.00000	0.0000	0
18/01/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.57200	0.50700	11.36364	0.00000	0.0000	0
18/01/2011	€ / R 2011/09/19			Foreign Exchange Future	9.48190	9.57070	0.93652	0.00000	0.0000	2,364
18/01/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.34200	0.37600	9.94152	0.00000	0.0000	0
18/01/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.51000	0.45500	10.78431	0.00000	0.0000	0
18/01/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.32600	0.35800	9.81595	0.00000	0.0000	0
18/01/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.54400	0.48700	10.47794	0.00000	0.0000	0
18/01/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.35900	0.39400	9.74930	0.00000	0.0000	0
18/01/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.47700	0.42300	11.32075	0.00000	0.0000	0
18/01/2011	€ / R 2011/12/19			Foreign Exchange Future	9.59720	9.68770	0.94298	0.00000	0.0000	0
18/01/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.41700	0.44800	7.43405	0.00000	0.0000	0
18/01/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.62000	0.56000	9.67742	0.00000	0.0000	0
18/01/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.40100	0.43100	7.48130	0.00000	0.0000	0
18/01/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.65400	0.59300	9.32722	0.00000	0.0000	0
18/01/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.43400	0.46600	7.37327	0.00000	0.0000	0
18/01/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.58700	0.52800	10.05111	0.00000	0.0000	0
18/01/2011	AUS / R 2011/03/14			Foreign Exchange Future	6.87040	6.88530	0.21687	0.00000	0.0000	7,693
18/01/2011	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.22200	0.23200	4.50450	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
18/01/2011	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.05200	0.04700	9.61538	0.00000	0.0000	0
18/01/2011	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.18300	0.19300	5.46448	0.00000	0.0000	0
18/01/2011	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.06300	0.05800	7.93651	0.00000	0.0000	0
18/01/2011	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.26200	0.27400	4.58015	0.00000	0.0000	0
18/01/2011	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.04200	0.03900	7.14286	0.00000	0.0000	0
18/01/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	6.88040	6.89510	0.21365	0.00000	0.0000	805
18/01/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.33900	0.34800	2.65487	0.00000	0.0000	0
18/01/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.10900	0.10300	5.50459	0.00000	0.0000	0
18/01/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.30200	0.31100	2.98013	0.00000	0.0000	0
18/01/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.12200	0.11600	4.91803	0.00000	0.0000	0
18/01/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.37700	0.38700	2.65252	0.00000	0.0000	0
18/01/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.09700	0.09200	5.15464	0.00000	0.0000	0
18/01/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	6.89150	6.90730	0.22927	0.00000	0.0000	5,790
18/01/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.39900	0.40900	2.50627	0.00000	0.0000	0
18/01/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.15800	0.15200	3.79747	0.00000	0.0000	0
18/01/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.36300	0.37300	2.75482	0.00000	0.0000	0
18/01/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.17200	0.16600	3.48837	0.00000	0.0000	0
18/01/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.43500	0.44600	2.52874	0.00000	0.0000	0
18/01/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.14400	0.13900	3.47222	0.00000	0.0000	0
18/01/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.66330	7.67830	0.19574	0.00000	0.0000	0
18/01/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.01800	1.02300	0.49116	0.00000	0.0000	0
18/01/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.65500	0.64500	1.52672	0.00000	0.0000	0
18/01/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.99500	0.99900	0.40201	0.00000	0.0000	0
18/01/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.68200	0.67100	1.61290	0.00000	0.0000	0
18/01/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.04200	1.04800	0.57582	0.00000	0.0000	0
18/01/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.62900	0.62000	1.43084	0.00000	0.0000	0
18/01/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.03320	7.00920	0.34124	0.00000	0.0000	1,791
18/01/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.11200	0.10100	9.82143	0.00000	0.0000	0
18/01/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.12900	0.14200	10.07752	0.00000	0.0000	0
18/01/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.09200	0.08300	9.78261	0.00000	0.0000	0
18/01/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.15900	0.17400	9.43396	0.00000	0.0000	0
18/01/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.13900	0.12200	12.23022	0.00000	0.0000	0
18/01/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.10600	0.11300	6.60377	0.00000	0.0000	0
18/01/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.10710	7.08380	0.32784	0.00000	0.0000	0
18/01/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.32000	0.30300	5.31250	0.00000	0.0000	0
18/01/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.11300	0.11900	5.30973	0.00000	0.0000	0
18/01/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.28600	0.27100	5.24476	0.00000	0.0000	0
18/01/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.12900	0.13700	6.20155	0.00000	0.0000	0
18/01/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.35500	0.33700	5.07042	0.00000	0.0000	0
18/01/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.09800	0.10300	5.10204	0.00000	0.0000	0
18/01/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.20740	7.26110	0.74507	0.00000	0.0000	190
18/01/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.14400	0.16600	15.27778	0.00000	0.0000	0
18/01/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.18700	0.15500	17.11230	0.00000	0.0000	0
18/01/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.12500	0.14500	16.00000	0.00000	0.0000	0
18/01/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.21800	0.18400	15.59633	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
18/01/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.16500	0.19500	18.18182	0.00000	0.0000	0
18/01/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.15800	0.13400	15.18987	0.00000	0.0000	0
18/01/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.30860	7.36270	0.74022	0.00000	0.0000	0
18/01/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.38500	0.41900	8.83117	0.00000	0.0000	0
18/01/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.17600	0.15600	11.36364	0.00000	0.0000	0
18/01/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.35600	0.38800	8.98876	0.00000	0.0000	0
18/01/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.19700	0.17500	11.16751	0.00000	0.0000	0
18/01/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.41500	0.45100	8.67470	0.00000	0.0000	0
18/01/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.15600	0.13800	11.53846	0.00000	0.0000	0
18/01/2011	RAIN 2011/03/14			Foreign Exchange Future	13,586.59000	13,644.35000	0.42513	0.00000	0.0000	0
18/01/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	36.10000	68.00000	88.36565	0.00000	0.0000	0
18/01/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	49.50000	23.70000	52.12121	0.00000	0.0000	0
18/01/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	36.10000	68.00000	88.36565	0.00000	0.0000	0
18/01/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	49.50000	23.70000	52.12121	0.00000	0.0000	0
18/01/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	36.10000	68.00000	88.36565	0.00000	0.0000	0
18/01/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	49.50000	23.60000	52.32323	0.00000	0.0000	0
18/01/2011	RAIN 2011/06/13			Foreign Exchange Future	13,763.96000	13,820.75000	0.41260	0.00000	0.0000	0
18/01/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	264.00000	320.80000	21.51515	0.00000	0.0000	0
18/01/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
18/01/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	264.00000	320.70000	21.47727	0.00000	0.0000	0
18/01/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
18/01/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	264.00000	320.80000	21.51515	0.00000	0.0000	0
18/01/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/01/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.05400	1.05450	0.04744	0.00000	0.0000	0
18/01/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.02510	0.02510	0.00000	0.00000	0.0000	0
18/01/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.02110	0.02060	2.36967	0.00000	0.0000	0
18/01/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.00990	0.00990	0.00000	0.00000	0.0000	0
18/01/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.05590	0.05540	0.89445	0.00000	0.0000	0
18/01/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.05810	0.05840	0.51635	0.00000	0.0000	0
18/01/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00410	0.00390	4.87805	0.00000	0.0000	0
18/01/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.06910	1.06940	0.02806	0.00000	0.0000	0
18/01/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.04720	0.04740	0.42373	0.00000	0.0000	0
18/01/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.02810	0.02800	0.35587	0.00000	0.0000	0
18/01/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.02720	0.02730	0.36765	0.00000	0.0000	0
18/01/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.05810	0.05790	0.34423	0.00000	0.0000	0
18/01/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.08020	0.08040	0.24938	0.00000	0.0000	0
18/01/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.01110	0.01100	0.90090	0.00000	0.0000	0

Future Open Interest

434,283

Option Open Interest

206,176

Total

640,459