



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 20/01/2011

| 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 |
|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 20/01/2011 | \$ / R 2011/03/14 | | | Foreign Exchange Future | 7.01310 | 7.12070 | 1.53427 | 7.15190 | 7.0372 | 257,862 |
| 20/01/2011 | \$ / R 2011/03/14 | 8.00 | C | Foreign Exchange Future | 0.00600 | 0.00900 | 50.00000 | 0.00000 | 0.0000 | 29,607 |
| 20/01/2011 | \$ / R 2011/03/14 | 8.00 | P | Foreign Exchange Future | 0.99300 | 0.88800 | 10.57402 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2011/03/14 | 8.05 | C | Foreign Exchange Future | 0.00500 | 0.00700 | 40.00000 | 0.00000 | 0.0000 | 340 |
| 20/01/2011 | \$ / R 2011/03/14 | 8.05 | P | Foreign Exchange Future | 1.04200 | 0.93600 | 10.17274 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2011/03/14 | 7.95 | C | Foreign Exchange Future | 0.00700 | 0.01000 | 42.85714 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2011/03/14 | 7.95 | P | Foreign Exchange Future | 0.94400 | 0.83900 | 11.12288 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2011/03/14 | 8.50 | P | Foreign Exchange Future | 1.48800 | 1.38100 | 7.19086 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2011/03/14 | 8.50 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 100.00000 | 0.00000 | 0.0000 | 30,000 |
| 20/01/2011 | \$ / R 2011/03/14 | 10.50 | P | Foreign Exchange Future | 3.48700 | 3.37900 | 3.09722 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2011/03/14 | 10.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 30,000 |
| 20/01/2011 | \$ / R 2011/03/14 | 7.30 | P | Foreign Exchange Future | 0.34600 | 0.26500 | 23.41040 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2011/03/14 | 7.30 | C | Foreign Exchange Future | 0.05900 | 0.08600 | 45.76271 | 0.00000 | 0.0000 | 29,607 |
| 20/01/2011 | \$ / R 2011/03/14 | 8.40 | P | Foreign Exchange Future | 1.38900 | 1.28200 | 7.70338 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2011/03/14 | 8.40 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 50.00000 | 0.00000 | 0.0000 | 3,000 |
| 20/01/2011 | \$ / R 2011/03/14 | 7.50 | P | Foreign Exchange Future | 0.51700 | 0.42400 | 17.98839 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2011/03/14 | 7.50 | C | Foreign Exchange Future | 0.03000 | 0.04500 | 50.00000 | 0.00000 | 0.0000 | 12,000 |
| 20/01/2011 | \$ / R 2011/03/14 | 7.55 | P | Foreign Exchange Future | 0.56200 | 0.46700 | 16.90391 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2011/03/14 | 7.55 | C | Foreign Exchange Future | 0.02500 | 0.03800 | 52.00000 | 0.00000 | 0.0000 | 871 |
| 20/01/2011 | \$ / R 2011/03/14 | 7.60 | P | Foreign Exchange Future | 0.60900 | 0.51100 | 16.09195 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2011/03/14 | 7.60 | C | Foreign Exchange Future | 0.02200 | 0.03200 | 45.45455 | 0.00000 | 0.0000 | 3,071 |
| 20/01/2011 | \$ / R 2011/03/14 | 7.25 | P | Foreign Exchange Future | 0.30700 | 0.23000 | 25.08143 | 0.00000 | 0.0000 | 3,000 |
| 20/01/2011 | \$ / R 2011/03/14 | 7.25 | C | Foreign Exchange Future | 0.07000 | 0.10100 | 44.28571 | 0.00000 | 0.0000 | 10,500 |
| 20/01/2011 | \$ / R 2011/03/14 | 7.10 | P | Foreign Exchange Future | 0.20000 | 0.13800 | 31.00000 | 0.00000 | 0.0000 | 3,000 |
| 20/01/2011 | \$ / R 2011/03/14 | 7.10 | C | Foreign Exchange Future | 0.11300 | 0.15900 | 40.70796 | 0.00000 | 0.0000 | 3,280 |
| 20/01/2011 | \$ / R 2011/03/14 | 7.40 | P | Foreign Exchange Future | 0.42900 | 0.34100 | 20.51282 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2011/03/14 | 7.40 | C | Foreign Exchange Future | 0.04200 | 0.06200 | 47.61905 | 0.00000 | 0.0000 | 65 |
| 20/01/2011 | \$ / R 2011/03/14 | 7.15 | P | Foreign Exchange Future | 0.23300 | 0.16600 | 28.75536 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2011/03/14 | 7.15 | C | Foreign Exchange Future | 0.09600 | 0.13700 | 42.70833 | 0.00000 | 0.0000 | 600 |
| 20/01/2011 | \$ / R 2011/03/14 | 7.35 | P | Foreign Exchange Future | 0.38700 | 0.30200 | 21.96382 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2011/03/14 | 7.35 | C | Foreign Exchange Future | 0.05000 | 0.07300 | 46.00000 | 0.00000 | 0.0000 | 400 |
| 20/01/2011 | \$ / R 2011/03/14 | 7.20 | C | Foreign Exchange Future | 0.08200 | 0.11800 | 43.90244 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2011/03/14 | 7.20 | P | Foreign Exchange Future | 0.26900 | 0.19700 | 26.76580 | 0.00000 | 0.0000 | 2,571 |
| 20/01/2011 | \$ / R 2011/03/14 | 6.85 | P | Foreign Exchange Future | 0.08300 | 0.05600 | 32.53012 | 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 |
|------------|------------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 20/01/2011 | \$ / R 2011/03/14 | 6.85 | C | Foreign Exchange Future | 0.24600 | 0.32700 | 32.92683 | 0.00000 | 0.0000 | 8,500 |
| 20/01/2011 | \$ / R 2011/06/13 | | | Foreign Exchange Future | 7.10410 | 7.21420 | 1.54981 | 7.22000 | 7.1325 | 56,659 |
| 20/01/2011 | \$ / R 2011/06/13 | 7.45 | C | Foreign Exchange Future | 0.15100 | 0.18300 | 21.19205 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2011/06/13 | 7.45 | P | Foreign Exchange Future | 0.49700 | 0.41900 | 15.69416 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2011/06/13 | 7.50 | C | Foreign Exchange Future | 0.14000 | 0.17000 | 21.42857 | 0.00000 | 0.0000 | 300 |
| 20/01/2011 | \$ / R 2011/06/13 | 7.50 | P | Foreign Exchange Future | 0.53600 | 0.45600 | 14.92537 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2011/06/13 | 7.40 | C | Foreign Exchange Future | 0.16300 | 0.19800 | 21.47239 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2011/06/13 | 7.40 | P | Foreign Exchange Future | 0.45900 | 0.38400 | 16.33987 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2011/06/13 | 6.70 | C | Foreign Exchange Future | 0.50600 | 0.59200 | 16.99605 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2011/06/13 | 6.70 | P | Foreign Exchange Future | 0.10200 | 0.07800 | 23.52941 | 0.00000 | 0.0000 | 300 |
| 20/01/2011 | \$ / R 2011/06/13 | 7.20 | P | Foreign Exchange Future | 0.31700 | 0.25400 | 19.87382 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2011/06/13 | 7.20 | C | Foreign Exchange Future | 0.22100 | 0.26800 | 21.26697 | 0.00000 | 0.0000 | 300 |
| 20/01/2011 | \$ / R 2011/06/13 | 7.05 | P | Foreign Exchange Future | 0.22900 | 0.18600 | 18.77729 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2011/06/13 | 7.05 | C | Foreign Exchange Future | 0.28300 | 0.35000 | 23.67491 | 0.00000 | 0.0000 | 500 |
| 20/01/2011 | \$ / R 2011/09/19 | | | Foreign Exchange Future | 7.20520 | 7.31580 | 1.53500 | 7.31490 | 7.2305 | 12,065 |
| 20/01/2011 | \$ / R 2011/09/19 | 8.05 | C | Foreign Exchange Future | 0.14000 | 0.16200 | 15.71429 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2011/09/19 | 8.05 | P | Foreign Exchange Future | 0.98500 | 0.89600 | 9.03553 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2011/09/19 | 8.10 | C | Foreign Exchange Future | 0.13300 | 0.15500 | 16.54135 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2011/09/19 | 8.10 | P | Foreign Exchange Future | 1.02800 | 0.93900 | 8.65759 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2011/09/19 | 8.00 | C | Foreign Exchange Future | 0.14600 | 0.17100 | 17.12329 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2011/09/19 | 8.00 | P | Foreign Exchange Future | 0.94100 | 0.85500 | 9.13921 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2011/12/19 | | | Foreign Exchange Future | 7.30250 | 7.41380 | 1.52414 | 0.00000 | 0.0000 | 190 |
| 20/01/2011 | \$ / R 2011/12/19 | 7.35 | C | Foreign Exchange Future | 0.39800 | 0.45600 | 14.57286 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2011/12/19 | 7.35 | P | Foreign Exchange Future | 0.44600 | 0.39200 | 12.10762 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2011/12/19 | 7.40 | C | Foreign Exchange Future | 0.38000 | 0.43200 | 13.68421 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2011/12/19 | 7.40 | P | Foreign Exchange Future | 0.47800 | 0.41800 | 12.55230 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2011/12/19 | 7.30 | C | Foreign Exchange Future | 0.41700 | 0.48000 | 15.10791 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2011/12/19 | 7.30 | P | Foreign Exchange Future | 0.41500 | 0.36600 | 11.80723 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2015/12/14 | | | Foreign Exchange Future | 9.28560 | 9.39620 | 1.19109 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2015/12/14 | 9.20 | C | Foreign Exchange Future | 1.57200 | 1.62900 | 3.62595 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2015/12/14 | 9.20 | P | Foreign Exchange Future | 1.48600 | 1.43300 | 3.56662 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2015/12/14 | 9.25 | C | Foreign Exchange Future | 1.55500 | 1.61200 | 3.66559 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2015/12/14 | 9.25 | P | Foreign Exchange Future | 1.51900 | 1.46600 | 3.48914 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2015/12/14 | 9.15 | C | Foreign Exchange Future | 1.58900 | 1.64700 | 3.65009 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R 2015/12/14 | 9.15 | P | Foreign Exchange Future | 1.45300 | 1.40100 | 3.57880 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R MAXI 2011/03/14 | | | Foreign Exchange Future | 7.01310 | 7.12070 | 1.53427 | 0.00000 | 0.0000 | 125 |
| 20/01/2011 | \$ / R MAXI 2011/03/14 | 7.00 | C | Foreign Exchange Future | 0.15283 | 0.21935 | 43.52549 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R MAXI 2011/03/14 | 7.00 | P | Foreign Exchange Future | 0.13973 | 0.09865 | 29.39956 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R MAXI 2011/03/14 | 7.05 | C | Foreign Exchange Future | 0.13139 | 0.18785 | 42.97131 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R MAXI 2011/03/14 | 7.05 | P | Foreign Exchange Future | 0.16829 | 0.11715 | 30.38802 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R MAXI 2011/03/14 | 6.95 | C | Foreign Exchange Future | 0.18130 | 0.25320 | 39.65803 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R MAXI 2011/03/14 | 6.95 | P | Foreign Exchange Future | 0.11820 | 0.08250 | 30.20305 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R MAXI 2011/06/13 | | | Foreign Exchange Future | 7.10410 | 7.21420 | 1.54981 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R MAXI 2011/06/13 | 7.05 | C | Foreign Exchange Future | 0.28344 | 0.34967 | 23.36650 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R MAXI 2011/06/13 | 7.05 | P | Foreign Exchange Future | 0.22934 | 0.18547 | 19.12880 | 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 |
|------------|------------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 20/01/2011 | \$ / R MAXI 2011/06/13 | 7.10 | C | Foreign Exchange Future | 0.25769 | 0.32077 | 24.47903 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R MAXI 2011/06/13 | 7.10 | P | Foreign Exchange Future | 0.25359 | 0.20657 | 18.54174 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R MAXI 2011/06/13 | 7.00 | C | Foreign Exchange Future | 0.31075 | 0.38006 | 22.30410 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | \$ / R MAXI 2011/06/13 | 7.00 | P | Foreign Exchange Future | 0.20665 | 0.16586 | 19.73869 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | £ / R 2011/03/14 | | | Foreign Exchange Future | 11.20120 | 11.33440 | 1.18916 | 11.38100 | 11.2145 | 32,917 |
| 20/01/2011 | £ / R 2011/03/14 | 11.80 | C | Foreign Exchange Future | 0.06800 | 0.09200 | 35.29412 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | £ / R 2011/03/14 | 11.80 | P | Foreign Exchange Future | 0.66700 | 0.55800 | 16.34183 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | £ / R 2011/03/14 | 11.85 | C | Foreign Exchange Future | 0.06100 | 0.08300 | 36.06557 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | £ / R 2011/03/14 | 11.85 | P | Foreign Exchange Future | 0.71000 | 0.59900 | 15.63380 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | £ / R 2011/03/14 | 11.75 | C | Foreign Exchange Future | 0.07600 | 0.10200 | 34.21053 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | £ / R 2011/03/14 | 11.75 | P | Foreign Exchange Future | 0.62500 | 0.51800 | 17.12000 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | £ / R 2011/03/14 | 11.45 | P | Foreign Exchange Future | 0.39100 | 0.30400 | 22.25064 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | £ / R 2011/03/14 | 11.45 | C | Foreign Exchange Future | 0.14200 | 0.18800 | 32.39437 | 0.00000 | 0.0000 | 870 |
| 20/01/2011 | £ / R 2011/03/14 | 12.55 | P | Foreign Exchange Future | 1.36300 | 1.23400 | 9.46442 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | £ / R 2011/03/14 | 12.55 | C | Foreign Exchange Future | 0.01400 | 0.01800 | 28.57143 | 0.00000 | 0.0000 | 870 |
| 20/01/2011 | £ / R 2011/03/14 | 12.00 | P | Foreign Exchange Future | 0.84300 | 0.72600 | 13.87900 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | £ / R 2011/03/14 | 12.00 | C | Foreign Exchange Future | 0.04400 | 0.06000 | 36.36364 | 0.00000 | 0.0000 | 150 |
| 20/01/2011 | £ / R 2011/06/13 | | | Foreign Exchange Future | 11.33430 | 11.47090 | 1.20519 | 11.55000 | 11.3990 | 2,437 |
| 20/01/2011 | £ / R 2011/06/13 | 11.85 | C | Foreign Exchange Future | 0.22400 | 0.26200 | 16.96429 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | £ / R 2011/06/13 | 11.85 | P | Foreign Exchange Future | 0.74000 | 0.64100 | 13.37838 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | £ / R 2011/06/13 | 11.90 | C | Foreign Exchange Future | 0.21200 | 0.24800 | 16.98113 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | £ / R 2011/06/13 | 11.90 | P | Foreign Exchange Future | 0.77800 | 0.67700 | 12.98201 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | £ / R 2011/06/13 | 11.80 | C | Foreign Exchange Future | 0.23600 | 0.27600 | 16.94915 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | £ / R 2011/06/13 | 11.80 | P | Foreign Exchange Future | 0.70200 | 0.60500 | 13.81766 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | £ / R 2011/06/13 | 10.75 | C | Foreign Exchange Future | 0.00000 | 0.84300 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | £ / R 2011/06/13 | 10.75 | P | Foreign Exchange Future | 0.00000 | 0.12200 | 100.00000 | 0.00000 | 0.0000 | 10 |
| 20/01/2011 | £ / R 2011/06/13 | 11.45 | P | Foreign Exchange Future | 0.00000 | 0.38100 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | £ / R 2011/06/13 | 11.45 | C | Foreign Exchange Future | 0.00000 | 0.40200 | 100.00000 | 0.00000 | 0.0000 | 10 |
| 20/01/2011 | £ / R 2011/09/19 | | | Foreign Exchange Future | 11.47570 | 11.61260 | 1.19296 | 0.00000 | 0.0000 | 2,391 |
| 20/01/2011 | £ / R 2011/09/19 | 11.50 | C | Foreign Exchange Future | 0.51800 | 0.58600 | 13.12741 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | £ / R 2011/09/19 | 11.50 | P | Foreign Exchange Future | 0.54200 | 0.47300 | 12.73063 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | £ / R 2011/09/19 | 11.55 | C | Foreign Exchange Future | 0.49800 | 0.56100 | 12.65060 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | £ / R 2011/09/19 | 11.55 | P | Foreign Exchange Future | 0.57200 | 0.49800 | 12.93706 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | £ / R 2011/09/19 | 11.45 | C | Foreign Exchange Future | 0.53800 | 0.61100 | 13.56877 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | £ / R 2011/09/19 | 11.45 | P | Foreign Exchange Future | 0.51200 | 0.44800 | 12.50000 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | £ / R 2011/12/19 | | | Foreign Exchange Future | 11.60820 | 11.74540 | 1.18192 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | £ / R 2011/12/19 | 11.65 | C | Foreign Exchange Future | 0.61600 | 0.68500 | 11.20130 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | £ / R 2011/12/19 | 11.65 | P | Foreign Exchange Future | 0.65800 | 0.59000 | 10.33435 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | £ / R 2011/12/19 | 11.70 | C | Foreign Exchange Future | 0.59700 | 0.66200 | 10.88777 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | £ / R 2011/12/19 | 11.70 | P | Foreign Exchange Future | 0.68900 | 0.61700 | 10.44993 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | £ / R 2011/12/19 | 11.60 | C | Foreign Exchange Future | 0.63600 | 0.70900 | 11.47799 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | £ / R 2011/12/19 | 11.60 | P | Foreign Exchange Future | 0.62800 | 0.56400 | 10.19108 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | ¥ / R 2011/03/14 | | | Foreign Exchange Future | 0.08540 | 0.08600 | 0.70258 | 0.00000 | 0.0000 | 430 |
| 20/01/2011 | ¥ / R 2011/03/14 | 0.09 | C | Foreign Exchange Future | 0.00185 | 0.00205 | 10.81081 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | ¥ / R 2011/03/14 | 0.09 | P | Foreign Exchange Future | 0.00345 | 0.00305 | 11.59420 | 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 |
|------------|------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 20/01/2011 | ¥ / R 2011/03/14 | 0.10 | C | Foreign Exchange Future | 0.00029 | 0.00031 | 6.89655 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | ¥ / R 2011/03/14 | 0.10 | P | Foreign Exchange Future | 0.01189 | 0.01131 | 4.87805 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | ¥ / R 2011/03/14 | 0.08 | C | Foreign Exchange Future | 0.00857 | 0.00913 | 6.53442 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | ¥ / R 2011/03/14 | 0.08 | P | Foreign Exchange Future | 0.00017 | 0.00013 | 23.52941 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | ¥ / R 2011/06/13 | | | Foreign Exchange Future | 0.08660 | 0.08730 | 0.80831 | 0.00000 | 0.0000 | 573 |
| 20/01/2011 | ¥ / R 2011/06/13 | 0.09 | C | Foreign Exchange Future | 0.00490 | 0.00526 | 7.34694 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | ¥ / R 2011/06/13 | 0.09 | P | Foreign Exchange Future | 0.00330 | 0.00296 | 10.30303 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | ¥ / R 2011/06/13 | 0.10 | C | Foreign Exchange Future | 0.00183 | 0.00196 | 7.10383 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | ¥ / R 2011/06/13 | 0.10 | P | Foreign Exchange Future | 0.01023 | 0.00966 | 5.57185 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | ¥ / R 2011/06/13 | 0.08 | C | Foreign Exchange Future | 0.01200 | 0.01265 | 5.41667 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | ¥ / R 2011/06/13 | 0.08 | P | Foreign Exchange Future | 0.00040 | 0.00035 | 12.50000 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | € / R 2011/03/14 | | | Foreign Exchange Future | 9.45580 | 9.59050 | 1.42452 | 9.64150 | 9.4801 | 17,960 |
| 20/01/2011 | € / R 2011/03/14 | 9.80 | C | Foreign Exchange Future | 0.07300 | 0.10500 | 43.83562 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | € / R 2011/03/14 | 9.80 | P | Foreign Exchange Future | 0.41700 | 0.31500 | 24.46043 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | € / R 2011/03/14 | 9.85 | C | Foreign Exchange Future | 0.06300 | 0.09200 | 46.03175 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | € / R 2011/03/14 | 9.85 | P | Foreign Exchange Future | 0.45700 | 0.35200 | 22.97593 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | € / R 2011/03/14 | 9.75 | C | Foreign Exchange Future | 0.08300 | 0.11900 | 43.37349 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | € / R 2011/03/14 | 9.75 | P | Foreign Exchange Future | 0.37700 | 0.27900 | 25.99469 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | € / R 2011/03/14 | 9.50 | P | Foreign Exchange Future | 0.20300 | 0.14100 | 30.54187 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | € / R 2011/03/14 | 9.50 | C | Foreign Exchange Future | 0.15900 | 0.23100 | 45.28302 | 0.00000 | 0.0000 | 10,429 |
| 20/01/2011 | € / R 2011/03/14 | 10.40 | P | Foreign Exchange Future | 0.95800 | 0.83100 | 13.25678 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | € / R 2011/03/14 | 10.40 | C | Foreign Exchange Future | 0.01400 | 0.02100 | 50.00000 | 0.00000 | 0.0000 | 14,937 |
| 20/01/2011 | € / R 2011/03/14 | 10.50 | P | Foreign Exchange Future | 1.05500 | 0.92600 | 12.22749 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | € / R 2011/03/14 | 10.50 | C | Foreign Exchange Future | 0.01100 | 0.01600 | 45.45455 | 0.00000 | 0.0000 | 4,508 |
| 20/01/2011 | € / R 2011/03/14 | 10.10 | P | Foreign Exchange Future | 0.67600 | 0.55700 | 17.60355 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | € / R 2011/03/14 | 10.10 | C | Foreign Exchange Future | 0.03200 | 0.04700 | 46.87500 | 0.00000 | 0.0000 | 100 |
| 20/01/2011 | € / R 2011/03/14 | 9.60 | C | Foreign Exchange Future | 0.12300 | 0.17500 | 42.27642 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | € / R 2011/03/14 | 9.60 | P | Foreign Exchange Future | 0.26700 | 0.18500 | 30.71161 | 0.00000 | 0.0000 | 3,000 |
| 20/01/2011 | € / R 2011/06/13 | | | Foreign Exchange Future | 9.56960 | 9.70680 | 1.43371 | 9.71500 | 9.7150 | 7,278 |
| 20/01/2011 | € / R 2011/06/13 | 9.80 | C | Foreign Exchange Future | 0.22700 | 0.27500 | 21.14537 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | € / R 2011/06/13 | 9.80 | P | Foreign Exchange Future | 0.45700 | 0.36800 | 19.47484 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | € / R 2011/06/13 | 9.85 | C | Foreign Exchange Future | 0.21300 | 0.25800 | 21.12676 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | € / R 2011/06/13 | 9.85 | P | Foreign Exchange Future | 0.49300 | 0.40100 | 18.66126 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | € / R 2011/06/13 | 9.75 | C | Foreign Exchange Future | 0.24200 | 0.29400 | 21.48760 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | € / R 2011/06/13 | 9.75 | P | Foreign Exchange Future | 0.42200 | 0.33700 | 20.14218 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | € / R 2011/09/19 | | | Foreign Exchange Future | 9.69340 | 9.82960 | 1.40508 | 0.00000 | 0.0000 | 2,364 |
| 20/01/2011 | € / R 2011/09/19 | 9.65 | C | Foreign Exchange Future | 0.42900 | 0.50500 | 17.71562 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | € / R 2011/09/19 | 9.65 | P | Foreign Exchange Future | 0.38600 | 0.32500 | 15.80311 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | € / R 2011/09/19 | 9.70 | C | Foreign Exchange Future | 0.40500 | 0.47800 | 18.02469 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | € / R 2011/09/19 | 9.70 | P | Foreign Exchange Future | 0.41200 | 0.34800 | 15.53398 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | € / R 2011/09/19 | 9.60 | C | Foreign Exchange Future | 0.45400 | 0.53300 | 17.40088 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | € / R 2011/09/19 | 9.60 | P | Foreign Exchange Future | 0.36100 | 0.30300 | 16.06648 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | € / R 2011/12/19 | | | Foreign Exchange Future | 9.81070 | 9.94580 | 1.37707 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | € / R 2011/12/19 | 9.80 | C | Foreign Exchange Future | 0.49800 | 0.57300 | 15.06024 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | € / R 2011/12/19 | 9.80 | P | Foreign Exchange Future | 0.48700 | 0.42700 | 12.32033 | 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 |
|------------|--------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 20/01/2011 | € / R 2011/12/19 | 9.85 | C | Foreign Exchange Future | 0.47900 | 0.54900 | 14.61378 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | € / R 2011/12/19 | 9.85 | P | Foreign Exchange Future | 0.51800 | 0.45300 | 12.54826 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | € / R 2011/12/19 | 9.75 | C | Foreign Exchange Future | 0.52200 | 0.59900 | 14.75096 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | € / R 2011/12/19 | 9.75 | P | Foreign Exchange Future | 0.46100 | 0.40300 | 12.58134 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | AUS / R 2011/03/14 | | | Foreign Exchange Future | 6.99740 | 6.99690 | 0.00715 | 7.01300 | 7.0125 | 7,926 |
| 20/01/2011 | AUS / R 2011/03/14 | 6.70 | C | Foreign Exchange Future | 0.32300 | 0.32200 | 0.30960 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | AUS / R 2011/03/14 | 6.70 | P | Foreign Exchange Future | 0.02600 | 0.02500 | 3.84615 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | AUS / R 2011/03/14 | 6.75 | C | Foreign Exchange Future | 0.27800 | 0.27800 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | AUS / R 2011/03/14 | 6.75 | P | Foreign Exchange Future | 0.03100 | 0.03100 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | AUS / R 2011/03/14 | 6.65 | C | Foreign Exchange Future | 0.36800 | 0.36800 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | AUS / R 2011/03/14 | 6.65 | P | Foreign Exchange Future | 0.02100 | 0.02100 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | AUS / R 2011/06/13 | | | Foreign Exchange Future | 7.00660 | 7.00710 | 0.00714 | 0.00000 | 0.0000 | 825 |
| 20/01/2011 | AUS / R 2011/06/13 | 6.65 | C | Foreign Exchange Future | 0.43200 | 0.43200 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | AUS / R 2011/06/13 | 6.65 | P | Foreign Exchange Future | 0.07500 | 0.07500 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | AUS / R 2011/06/13 | 6.70 | C | Foreign Exchange Future | 0.39200 | 0.39200 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | AUS / R 2011/06/13 | 6.70 | P | Foreign Exchange Future | 0.08500 | 0.08500 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | AUS / R 2011/06/13 | 6.60 | C | Foreign Exchange Future | 0.47400 | 0.47400 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | AUS / R 2011/06/13 | 6.60 | P | Foreign Exchange Future | 0.06700 | 0.06700 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | AUS / R 2011/09/19 | | | Foreign Exchange Future | 7.01710 | 7.01650 | 0.00855 | 0.00000 | 0.0000 | 5,790 |
| 20/01/2011 | AUS / R 2011/09/19 | 6.65 | C | Foreign Exchange Future | 0.48700 | 0.48700 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | AUS / R 2011/09/19 | 6.65 | P | Foreign Exchange Future | 0.12000 | 0.12100 | 0.83333 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | AUS / R 2011/09/19 | 6.70 | C | Foreign Exchange Future | 0.44800 | 0.44800 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | AUS / R 2011/09/19 | 6.70 | P | Foreign Exchange Future | 0.13100 | 0.13200 | 0.76336 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | AUS / R 2011/09/19 | 6.60 | C | Foreign Exchange Future | 0.52700 | 0.52600 | 0.18975 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | AUS / R 2011/09/19 | 6.60 | P | Foreign Exchange Future | 0.11000 | 0.11000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | AUS / R 2015/12/14 | | | Foreign Exchange Future | 7.75050 | 7.78260 | 0.41417 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | AUS / R 2015/12/14 | 7.30 | C | Foreign Exchange Future | 1.04800 | 1.06800 | 1.90840 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | AUS / R 2015/12/14 | 7.30 | P | Foreign Exchange Future | 0.59800 | 0.58500 | 2.17391 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | AUS / R 2015/12/14 | 7.35 | C | Foreign Exchange Future | 1.02300 | 1.04300 | 1.95503 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | AUS / R 2015/12/14 | 7.35 | P | Foreign Exchange Future | 0.62300 | 0.61000 | 2.08668 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | AUS / R 2015/12/14 | 7.25 | C | Foreign Exchange Future | 1.07300 | 1.09200 | 1.77074 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | AUS / R 2015/12/14 | 7.25 | P | Foreign Exchange Future | 0.57300 | 0.55900 | 2.44328 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | CAD/ R 2011/03/14 | | | Foreign Exchange Future | 7.05160 | 7.09850 | 0.66510 | 0.00000 | 0.0000 | 1,791 |
| 20/01/2011 | CAD/ R 2011/03/14 | 7.05 | C | Foreign Exchange Future | 0.11500 | 0.14400 | 25.21739 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | CAD/ R 2011/03/14 | 7.05 | P | Foreign Exchange Future | 0.11300 | 0.09600 | 15.04425 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | CAD/ R 2011/03/14 | 7.10 | C | Foreign Exchange Future | 0.09500 | 0.11500 | 21.05263 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | CAD/ R 2011/03/14 | 7.10 | P | Foreign Exchange Future | 0.14300 | 0.11700 | 18.18182 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | CAD/ R 2011/03/14 | 7.00 | C | Foreign Exchange Future | 0.14500 | 0.17700 | 22.06897 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | CAD/ R 2011/03/14 | 7.00 | P | Foreign Exchange Future | 0.09300 | 0.07900 | 15.05376 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | CAD/ R 2011/06/13 | | | Foreign Exchange Future | 7.12670 | 7.17550 | 0.68475 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | CAD/ R 2011/06/13 | 6.90 | C | Foreign Exchange Future | 0.32800 | 0.36600 | 11.58537 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | CAD/ R 2011/06/13 | 6.90 | P | Foreign Exchange Future | 0.10100 | 0.09100 | 9.90099 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | CAD/ R 2011/06/13 | 6.95 | C | Foreign Exchange Future | 0.29400 | 0.33000 | 12.24490 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | CAD/ R 2011/06/13 | 6.95 | P | Foreign Exchange Future | 0.11700 | 0.10500 | 10.25641 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | CAD/ R 2011/06/13 | 6.85 | C | Foreign Exchange Future | 0.36500 | 0.40400 | 10.68493 | 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 |
|------------|--------------------|-----------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 20/01/2011 | CAD / R 2011/06/13 | 6.85 | P | Foreign Exchange Future | 0.08800 | 0.07900 | 10.22727 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | CHF / R 2011/03/14 | | | Foreign Exchange Future | 7.31030 | 7.40400 | 1.28175 | 0.00000 | 0.0000 | 190 |
| 20/01/2011 | CHF / R 2011/03/14 | 7.25 | C | Foreign Exchange Future | 0.19000 | 0.25200 | 32.63158 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | CHF / R 2011/03/14 | 7.25 | P | Foreign Exchange Future | 0.13000 | 0.09800 | 24.61538 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | CHF / R 2011/03/14 | 7.30 | C | Foreign Exchange Future | 0.16200 | 0.21900 | 35.18519 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | CHF / R 2011/03/14 | 7.30 | P | Foreign Exchange Future | 0.15200 | 0.11500 | 24.34211 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | CHF / R 2011/03/14 | 7.20 | C | Foreign Exchange Future | 0.22100 | 0.28700 | 29.86425 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | CHF / R 2011/03/14 | 7.20 | P | Foreign Exchange Future | 0.11100 | 0.08300 | 25.22523 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | CHF / R 2011/06/13 | | | Foreign Exchange Future | 7.41220 | 7.50750 | 1.28572 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | CHF / R 2011/06/13 | 7.10 | C | Foreign Exchange Future | 0.44800 | 0.51600 | 15.17857 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | CHF / R 2011/06/13 | 7.10 | P | Foreign Exchange Future | 0.13600 | 0.10900 | 19.85294 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | CHF / R 2011/06/13 | 7.15 | C | Foreign Exchange Future | 0.41500 | 0.48100 | 15.90361 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | CHF / R 2011/06/13 | 7.15 | P | Foreign Exchange Future | 0.15300 | 0.12400 | 18.95425 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | CHF / R 2011/06/13 | 7.05 | C | Foreign Exchange Future | 0.48100 | 0.55200 | 14.76091 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | CHF / R 2011/06/13 | 7.05 | P | Foreign Exchange Future | 0.11900 | 0.09500 | 20.16807 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | RAIN 2011/03/14 | | | Foreign Exchange Future | 13,798.43000 | 13,983.95000 | 1.34450 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | RAIN 2011/03/14 | 13,600.00 | C | Foreign Exchange Future | 199.60000 | 384.00000 | 92.38477 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | RAIN 2011/03/14 | 13,600.00 | P | Foreign Exchange Future | 1.20000 | 0.10000 | 91.66667 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | RAIN 2011/03/14 | 13,600.01 | C | Foreign Exchange Future | 199.60000 | 383.90000 | 92.33467 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | RAIN 2011/03/14 | 13,600.01 | P | Foreign Exchange Future | 1.20000 | 0.00000 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | RAIN 2011/03/14 | 13,599.99 | C | Foreign Exchange Future | 199.70000 | 384.00000 | 92.28843 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | RAIN 2011/03/14 | 13,599.99 | P | Foreign Exchange Future | 1.30000 | 0.00000 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | RAIN 2011/06/13 | | | Foreign Exchange Future | 13,976.02000 | 14,165.83000 | 1.35811 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | RAIN 2011/06/13 | 13,500.00 | C | Foreign Exchange Future | 476.00000 | 665.80000 | 39.87395 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | RAIN 2011/06/13 | 13,500.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | RAIN 2011/06/13 | 13,500.01 | C | Foreign Exchange Future | 476.00000 | 665.80000 | 39.87395 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | RAIN 2011/06/13 | 13,500.01 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | RAIN 2011/06/13 | 13,499.99 | C | Foreign Exchange Future | 476.00000 | 665.80000 | 39.87395 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | RAIN 2011/06/13 | 13,499.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | YUAN/R 2011/03/14 | | | Foreign Exchange Future | 1.06430 | 1.08000 | 1.47515 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | YUAN/R 2011/03/14 | 1.05 | C | Foreign Exchange Future | 0.02900 | 0.03940 | 35.86207 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | YUAN/R 2011/03/14 | 1.05 | P | Foreign Exchange Future | 0.01470 | 0.00940 | 36.05442 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | YUAN/R 2011/03/14 | 1.10 | C | Foreign Exchange Future | 0.01100 | 0.01460 | 32.72727 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | YUAN/R 2011/03/14 | 1.10 | P | Foreign Exchange Future | 0.04670 | 0.03460 | 25.91006 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | YUAN/R 2011/03/14 | 1.00 | C | Foreign Exchange Future | 0.06620 | 0.08130 | 22.80967 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | YUAN/R 2011/03/14 | 1.00 | P | Foreign Exchange Future | 0.00190 | 0.00130 | 31.57895 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | YUAN/R 2011/06/13 | | | Foreign Exchange Future | 1.07920 | 1.09480 | 1.44552 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | YUAN/R 2011/06/13 | 1.05 | C | Foreign Exchange Future | 0.05240 | 0.06290 | 20.03817 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | YUAN/R 2011/06/13 | 1.05 | P | Foreign Exchange Future | 0.02320 | 0.01810 | 21.98276 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | YUAN/R 2011/06/13 | 1.10 | C | Foreign Exchange Future | 0.02990 | 0.03660 | 22.40803 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | YUAN/R 2011/06/13 | 1.10 | P | Foreign Exchange Future | 0.05070 | 0.04180 | 17.55424 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | YUAN/R 2011/06/13 | 1.00 | C | Foreign Exchange Future | 0.08790 | 0.10110 | 15.01706 | 0.00000 | 0.0000 | 0 |
| 20/01/2011 | YUAN/R 2011/06/13 | 1.00 | P | Foreign Exchange Future | 0.00870 | 0.00630 | 27.58621 | 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 |
|-----------------------------|------------------|--------|--------------|---------|-------------------------|----------------------|----------------------|--------------|-------------|----------------|
| Future Open Interest | | | | | | | | | | 409,773 |
| Option Open Interest | | | | | | | | | | 206,696 |
| Total | | | | | | | | | | 616,469 |