



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 19/01/2011

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
19/01/2011	\$ / R 2011/03/14			Foreign Exchange Future	6.94680	7.01310	0.95440	7.03040	6.9139	273,959
19/01/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	29,607
19/01/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.05800	0.99300	6.14367	0.00000	0.0000	0
19/01/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	340
19/01/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.10700	1.04200	5.87173	0.00000	0.0000	0
19/01/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
19/01/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.00900	0.94400	6.44202	0.00000	0.0000	0
19/01/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.55400	1.48800	4.24710	0.00000	0.0000	0
19/01/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
19/01/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.55300	3.48700	1.85759	0.00000	0.0000	0
19/01/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
19/01/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.40300	0.34600	14.14392	0.00000	0.0000	0
19/01/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.05000	0.05900	18.00000	0.00000	0.0000	29,607
19/01/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.45500	1.38900	4.53608	0.00000	0.0000	0
19/01/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	3,000
19/01/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.57900	0.51700	10.70812	0.00000	0.0000	0
19/01/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.02600	0.03000	15.38462	0.00000	0.0000	12,000
19/01/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.62500	0.56200	10.08000	0.00000	0.0000	0
19/01/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.02200	0.02500	13.63636	0.00000	0.0000	871
19/01/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.67200	0.60900	9.37500	0.00000	0.0000	0
19/01/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.01900	0.02200	15.78947	0.00000	0.0000	3,071
19/01/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.36200	0.30700	15.19337	0.00000	0.0000	3,000
19/01/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.05900	0.07000	18.64407	0.00000	0.0000	10,500
19/01/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.24800	0.20000	19.35484	0.00000	0.0000	3,000
19/01/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.09500	0.11300	18.94737	0.00000	0.0000	3,280
19/01/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.48900	0.42900	12.26994	0.00000	0.0000	0
19/01/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.03600	0.04200	16.66667	0.00000	0.0000	65
19/01/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.28400	0.23300	17.95775	0.00000	0.0000	0
19/01/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.08100	0.09600	18.51852	0.00000	0.0000	600
19/01/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.44500	0.38700	13.03371	0.00000	0.0000	0
19/01/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.04200	0.05000	19.04762	0.00000	0.0000	400
19/01/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.06900	0.08200	18.84058	0.00000	0.0000	0
19/01/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.32200	0.26900	16.45963	0.00000	0.0000	2,571
19/01/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.11000	0.08300	24.54545	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
19/01/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.20700	0.24600	18.84058	0.00000	0.0000	8,500
19/01/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.03750	7.10410	0.94636	7.10900	7.0035	58,829
19/01/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.13900	0.15100	8.63309	0.00000	0.0000	0
19/01/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.55200	0.49700	9.96377	0.00000	0.0000	0
19/01/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.12900	0.14000	8.52713	0.00000	0.0000	300
19/01/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.59200	0.53600	9.45946	0.00000	0.0000	0
19/01/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.15000	0.16300	8.66667	0.00000	0.0000	0
19/01/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.51300	0.45900	10.52632	0.00000	0.0000	0
19/01/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.46000	0.50600	10.00000	0.00000	0.0000	0
19/01/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.12300	0.10200	17.07317	0.00000	0.0000	300
19/01/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.36500	0.31700	13.15068	0.00000	0.0000	0
19/01/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.20200	0.22100	9.40594	0.00000	0.0000	300
19/01/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.00000	0.22900	100.00000	0.00000	0.0000	0
19/01/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.00000	0.28300	100.00000	0.00000	0.0000	500
19/01/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.13910	7.20520	0.92589	7.09950	7.0995	12,137
19/01/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.13300	0.14000	5.26316	0.00000	0.0000	0
19/01/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.04400	0.98500	5.65134	0.00000	0.0000	0
19/01/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.12700	0.13300	4.72441	0.00000	0.0000	0
19/01/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.08800	1.02800	5.51471	0.00000	0.0000	0
19/01/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.13900	0.14600	5.03597	0.00000	0.0000	0
19/01/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.00000	0.94100	5.90000	0.00000	0.0000	0
19/01/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.23680	7.30250	0.90786	7.19210	7.1921	190
19/01/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.37700	0.39800	5.57029	0.00000	0.0000	0
19/01/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.49000	0.44600	8.97959	0.00000	0.0000	0
19/01/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.36000	0.38000	5.55556	0.00000	0.0000	0
19/01/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.52300	0.47800	8.60421	0.00000	0.0000	0
19/01/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.39500	0.41700	5.56962	0.00000	0.0000	0
19/01/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.45800	0.41500	9.38865	0.00000	0.0000	0
19/01/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.21790	9.28560	0.73444	0.00000	0.0000	0
19/01/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.54100	1.57200	2.01168	0.00000	0.0000	0
19/01/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.52300	1.48600	2.42942	0.00000	0.0000	0
19/01/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.52500	1.55500	1.96721	0.00000	0.0000	0
19/01/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.55700	1.51900	2.44059	0.00000	0.0000	0
19/01/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.55800	1.58900	1.98973	0.00000	0.0000	0
19/01/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.49000	1.45300	2.48322	0.00000	0.0000	0
19/01/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.94680	7.01310	0.95440	6.96000	6.9225	125
19/01/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.12887	0.15283	18.59238	0.00000	0.0000	0
19/01/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.18207	0.13973	23.25479	0.00000	0.0000	0
19/01/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.11071	0.13139	18.67943	0.00000	0.0000	0
19/01/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.21391	0.16829	21.32673	0.00000	0.0000	0
19/01/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.14951	0.18130	21.26279	0.00000	0.0000	0
19/01/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.15271	0.11820	22.59839	0.00000	0.0000	0
19/01/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.03750	7.10410	0.94636	0.00000	0.0000	0
19/01/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.25407	0.28344	11.55981	0.00000	0.0000	0
19/01/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.26657	0.22934	13.96631	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
19/01/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.23524	0.25769	9.54344	0.00000	0.0000	0
19/01/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.29774	0.25359	14.82837	0.00000	0.0000	0
19/01/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.27897	0.31075	11.39191	0.00000	0.0000	0
19/01/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.24147	0.20665	14.42001	0.00000	0.0000	0
19/01/2011	£ / R 2011/03/14			Foreign Exchange Future	11.11270	11.20120	0.79639	11.22550	11.0710	33,089
19/01/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.05600	0.06800	21.42857	0.00000	0.0000	0
19/01/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.74300	0.66700	10.22880	0.00000	0.0000	0
19/01/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.05100	0.06100	19.60784	0.00000	0.0000	0
19/01/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.78800	0.71000	9.89848	0.00000	0.0000	0
19/01/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.06300	0.07600	20.63492	0.00000	0.0000	0
19/01/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.70000	0.62500	10.71429	0.00000	0.0000	0
19/01/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.45600	0.39100	14.25439	0.00000	0.0000	0
19/01/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.11900	0.14200	19.32773	0.00000	0.0000	870
19/01/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.44800	1.36300	5.87017	0.00000	0.0000	0
19/01/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.01100	0.01400	27.27273	0.00000	0.0000	870
19/01/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.92400	0.84300	8.76623	0.00000	0.0000	0
19/01/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.03700	0.04400	18.91892	0.00000	0.0000	150
19/01/2011	£ / R 2011/06/13			Foreign Exchange Future	11.24500	11.33430	0.79413	11.38550	11.3070	2,485
19/01/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.20400	0.22400	9.80392	0.00000	0.0000	0
19/01/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.80900	0.74000	8.52905	0.00000	0.0000	0
19/01/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.19300	0.21200	9.84456	0.00000	0.0000	0
19/01/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.84800	0.77800	8.25472	0.00000	0.0000	0
19/01/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.21500	0.23600	9.76744	0.00000	0.0000	0
19/01/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.77000	0.70200	8.83117	0.00000	0.0000	0
19/01/2011	£ / R 2011/09/19			Foreign Exchange Future	11.38710	11.47570	0.77807	11.50150	11.5015	2,391
19/01/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.48100	0.51800	7.69231	0.00000	0.0000	0
19/01/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.59400	0.54200	8.75421	0.00000	0.0000	0
19/01/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.46300	0.49800	7.55940	0.00000	0.0000	0
19/01/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.62600	0.57200	8.62620	0.00000	0.0000	0
19/01/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.50100	0.53800	7.38523	0.00000	0.0000	0
19/01/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.56400	0.51200	9.21986	0.00000	0.0000	0
19/01/2011	£ / R 2011/12/19			Foreign Exchange Future	11.51930	11.60820	0.77175	0.00000	0.0000	0
19/01/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.57700	0.61600	6.75910	0.00000	0.0000	0
19/01/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.70800	0.65800	7.06215	0.00000	0.0000	0
19/01/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.55900	0.59700	6.79785	0.00000	0.0000	0
19/01/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.74000	0.68900	6.89189	0.00000	0.0000	0
19/01/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.59600	0.63600	6.71141	0.00000	0.0000	0
19/01/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.67700	0.62800	7.23781	0.00000	0.0000	0
19/01/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08420	0.08540	1.42518	0.00000	0.0000	430
19/01/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00140	0.00185	32.14286	0.00000	0.0000	0
19/01/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00420	0.00345	17.85714	0.00000	0.0000	0
19/01/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00020	0.00029	45.00000	0.00000	0.0000	0
19/01/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01300	0.01189	8.53846	0.00000	0.0000	0
19/01/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00743	0.00857	15.34320	0.00000	0.0000	0
19/01/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00023	0.00017	26.08696	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
19/01/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08540	0.08660	1.40515	0.00000	0.0000	573
19/01/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00416	0.00490	17.78846	0.00000	0.0000	0
19/01/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00376	0.00330	12.23404	0.00000	0.0000	0
19/01/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00149	0.00183	22.81879	0.00000	0.0000	0
19/01/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01109	0.01023	7.75473	0.00000	0.0000	0
19/01/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01083	0.01200	10.80332	0.00000	0.0000	0
19/01/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00043	0.00040	6.97674	0.00000	0.0000	0
19/01/2011	€ / R 2011/03/14			Foreign Exchange Future	9.33590	9.45580	1.28429	9.49900	9.3200	18,935
19/01/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.05200	0.07300	40.38462	0.00000	0.0000	0
19/01/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.51600	0.41700	19.18605	0.00000	0.0000	0
19/01/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.04500	0.06300	40.00000	0.00000	0.0000	0
19/01/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.55900	0.45700	18.24687	0.00000	0.0000	0
19/01/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.06000	0.08300	38.33333	0.00000	0.0000	0
19/01/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.47400	0.37700	20.46414	0.00000	0.0000	0
19/01/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.28100	0.20300	27.75801	0.00000	0.0000	0
19/01/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.11700	0.15900	35.89744	0.00000	0.0000	10,429
19/01/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	1.07400	0.95800	10.80074	0.00000	0.0000	0
19/01/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.01000	0.01400	40.00000	0.00000	0.0000	14,937
19/01/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.17200	1.05500	9.98294	0.00000	0.0000	0
19/01/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00800	0.01100	37.50000	0.00000	0.0000	4,508
19/01/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.78700	0.67600	14.10419	0.00000	0.0000	0
19/01/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.02300	0.03200	39.13043	0.00000	0.0000	100
19/01/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.08900	0.12300	38.20225	0.00000	0.0000	0
19/01/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.35300	0.26700	24.36261	0.00000	0.0000	3,000
19/01/2011	€ / R 2011/06/13			Foreign Exchange Future	9.44800	9.56960	1.28704	9.44020	9.4402	7,278
19/01/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.19200	0.22700	18.22917	0.00000	0.0000	0
19/01/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.54400	0.45700	15.99265	0.00000	0.0000	0
19/01/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.18000	0.21300	18.33333	0.00000	0.0000	0
19/01/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.58200	0.49300	15.29210	0.00000	0.0000	0
19/01/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.20500	0.24200	18.04878	0.00000	0.0000	0
19/01/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.50700	0.42200	16.76529	0.00000	0.0000	0
19/01/2011	€ / R 2011/09/19			Foreign Exchange Future	9.57070	9.69340	1.28204	0.00000	0.0000	2,364
19/01/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.37600	0.42900	14.09574	0.00000	0.0000	0
19/01/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.45500	0.38600	15.16484	0.00000	0.0000	0
19/01/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.35800	0.40500	13.12849	0.00000	0.0000	0
19/01/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.48700	0.41200	15.40041	0.00000	0.0000	0
19/01/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.39400	0.45400	15.22843	0.00000	0.0000	0
19/01/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.42300	0.36100	14.65721	0.00000	0.0000	0
19/01/2011	€ / R 2011/12/19			Foreign Exchange Future	9.68770	9.81070	1.26965	0.00000	0.0000	0
19/01/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.44800	0.49800	11.16071	0.00000	0.0000	0
19/01/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.56000	0.48700	13.03571	0.00000	0.0000	0
19/01/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.43100	0.47900	11.13689	0.00000	0.0000	0
19/01/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.59300	0.51800	12.64755	0.00000	0.0000	0
19/01/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.46600	0.52200	12.01717	0.00000	0.0000	0
19/01/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.52800	0.46100	12.68939	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
19/01/2011	AU\$ / R 2011/03/14			Foreign Exchange Future	6.88530	6.99740	1.62811	6.99350	6.9835	7,754
19/01/2011	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.23200	0.32300	39.22414	0.00000	0.0000	0
19/01/2011	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.04700	0.02600	44.68085	0.00000	0.0000	0
19/01/2011	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.19300	0.27800	44.04145	0.00000	0.0000	0
19/01/2011	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.05800	0.03100	46.55172	0.00000	0.0000	0
19/01/2011	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.27400	0.36800	34.30657	0.00000	0.0000	0
19/01/2011	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.03900	0.02100	46.15385	0.00000	0.0000	0
19/01/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	6.89510	7.00660	1.61709	6.90800	6.9065	825
19/01/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.34800	0.43200	24.13793	0.00000	0.0000	0
19/01/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.10300	0.07500	27.18447	0.00000	0.0000	0
19/01/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.31100	0.39200	26.04502	0.00000	0.0000	0
19/01/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.11600	0.08500	26.72414	0.00000	0.0000	0
19/01/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.38700	0.47400	22.48062	0.00000	0.0000	0
19/01/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.09200	0.06700	27.17391	0.00000	0.0000	0
19/01/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	6.90730	7.01710	1.58962	0.00000	0.0000	5,790
19/01/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.40900	0.48700	19.07090	0.00000	0.0000	0
19/01/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.15200	0.12000	21.05263	0.00000	0.0000	0
19/01/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.37300	0.44800	20.10724	0.00000	0.0000	0
19/01/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.16600	0.13100	21.08434	0.00000	0.0000	0
19/01/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.44600	0.52700	18.16143	0.00000	0.0000	0
19/01/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.13900	0.11000	20.86331	0.00000	0.0000	0
19/01/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.67830	7.75050	0.94031	0.00000	0.0000	0
19/01/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.02300	1.04800	2.44379	0.00000	0.0000	0
19/01/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.64500	0.59800	7.28682	0.00000	0.0000	0
19/01/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.99900	1.02300	2.40240	0.00000	0.0000	0
19/01/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.67100	0.62300	7.15350	0.00000	0.0000	0
19/01/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.04800	1.07300	2.38550	0.00000	0.0000	0
19/01/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.62000	0.57300	7.58065	0.00000	0.0000	0
19/01/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.00920	7.05160	0.60492	7.05700	7.0570	1,791
19/01/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.10100	0.11500	13.86139	0.00000	0.0000	0
19/01/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.14200	0.11300	20.42254	0.00000	0.0000	0
19/01/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.08300	0.09500	14.45783	0.00000	0.0000	0
19/01/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.17400	0.14300	17.81609	0.00000	0.0000	0
19/01/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.12200	0.14500	18.85246	0.00000	0.0000	0
19/01/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.11300	0.09300	17.69912	0.00000	0.0000	0
19/01/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.08380	7.12670	0.60561	0.00000	0.0000	0
19/01/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.30300	0.32800	8.25083	0.00000	0.0000	0
19/01/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.11900	0.10100	15.12605	0.00000	0.0000	0
19/01/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.27100	0.29400	8.48708	0.00000	0.0000	0
19/01/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.13700	0.11700	14.59854	0.00000	0.0000	0
19/01/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.33700	0.36500	8.30861	0.00000	0.0000	0
19/01/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.10300	0.08800	14.56311	0.00000	0.0000	0
19/01/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.26110	7.31030	0.67758	0.00000	0.0000	190
19/01/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.16600	0.19000	14.45783	0.00000	0.0000	0
19/01/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.15500	0.13000	16.12903	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
19/01/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.14500	0.16200	11.72414	0.00000	0.0000	0
19/01/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.18400	0.15200	17.39130	0.00000	0.0000	0
19/01/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.19500	0.22100	13.33333	0.00000	0.0000	0
19/01/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.13400	0.11100	17.16418	0.00000	0.0000	0
19/01/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.36270	7.41220	0.67231	0.00000	0.0000	0
19/01/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.41900	0.44800	6.92124	0.00000	0.0000	0
19/01/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.15600	0.13600	12.82051	0.00000	0.0000	0
19/01/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.38800	0.41500	6.95876	0.00000	0.0000	0
19/01/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.17500	0.15300	12.57143	0.00000	0.0000	0
19/01/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.45100	0.48100	6.65188	0.00000	0.0000	0
19/01/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.13800	0.11900	13.76812	0.00000	0.0000	0
19/01/2011	RAIN 2011/03/14			Foreign Exchange Future	13,644.35000	13,798.43000	1.12926	0.00000	0.0000	0
19/01/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	68.00000	199.60000	193.52941	0.00000	0.0000	0
19/01/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	23.70000	1.20000	94.93671	0.00000	0.0000	0
19/01/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	68.00000	199.60000	193.52941	0.00000	0.0000	0
19/01/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	23.70000	1.20000	94.93671	0.00000	0.0000	0
19/01/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	68.00000	199.70000	193.67647	0.00000	0.0000	0
19/01/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	23.60000	1.30000	94.49153	0.00000	0.0000	0
19/01/2011	RAIN 2011/06/13			Foreign Exchange Future	13,820.75000	13,976.02000	1.12346	0.00000	0.0000	0
19/01/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	320.80000	476.00000	48.37905	0.00000	0.0000	0
19/01/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
19/01/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	320.70000	476.00000	48.42532	0.00000	0.0000	0
19/01/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/01/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	320.80000	476.00000	48.37905	0.00000	0.0000	0
19/01/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/01/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.05450	1.06430	0.92935	0.00000	0.0000	0
19/01/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.02510	0.02900	15.53785	0.00000	0.0000	0
19/01/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.02060	0.01470	28.64078	0.00000	0.0000	0
19/01/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.00990	0.01100	11.11111	0.00000	0.0000	0
19/01/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.05540	0.04670	15.70397	0.00000	0.0000	0
19/01/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.05840	0.06620	13.35616	0.00000	0.0000	0
19/01/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00390	0.00190	51.28205	0.00000	0.0000	0
19/01/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.06940	1.07920	0.91640	0.00000	0.0000	0
19/01/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.04740	0.05240	10.54852	0.00000	0.0000	0
19/01/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.02800	0.02320	17.14286	0.00000	0.0000	0
19/01/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.02730	0.02990	9.52381	0.00000	0.0000	0
19/01/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.05790	0.05070	12.43523	0.00000	0.0000	0
19/01/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.08040	0.08790	9.32836	0.00000	0.0000	0
19/01/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.01100	0.00870	20.90909	0.00000	0.0000	0

Future Open Interest	429,135
Option Open Interest	206,676
Total	635,811