



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 24/01/2011

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
24/01/2011	\$ / R 2011/03/14			Foreign Exchange Future	7.13360	7.07990	0.75278	7.12350	7.0875	254,873
24/01/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	29,607
24/01/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.87600	0.92700	5.82192	0.00000	0.0000	0
24/01/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	340
24/01/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.92400	0.97600	5.62771	0.00000	0.0000	0
24/01/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
24/01/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.82700	0.87800	6.16687	0.00000	0.0000	0
24/01/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.36800	1.42200	3.94737	0.00000	0.0000	0
24/01/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	30,000
24/01/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.36600	3.42000	1.60428	0.00000	0.0000	0
24/01/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
24/01/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.25900	0.29300	13.12741	0.00000	0.0000	0
24/01/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.09300	0.07300	21.50538	0.00000	0.0000	29,607
24/01/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.26900	1.32200	4.17652	0.00000	0.0000	0
24/01/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	3,000
24/01/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.41500	0.45800	10.36145	0.00000	0.0000	0
24/01/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.04900	0.03800	22.44898	0.00000	0.0000	12,000
24/01/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.45800	0.50200	9.60699	0.00000	0.0000	0
24/01/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.04200	0.03200	23.80952	0.00000	0.0000	871
24/01/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.50200	0.54700	8.96414	0.00000	0.0000	0
24/01/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.03600	0.02700	25.00000	0.00000	0.0000	3,071
24/01/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.22400	0.25600	14.28571	0.00000	0.0000	3,000
24/01/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.10800	0.08600	20.37037	0.00000	0.0000	9,600
24/01/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.13900	0.15900	14.38849	0.00000	0.0000	3,000
24/01/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.17300	0.13900	19.65318	0.00000	0.0000	3,280
24/01/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.33400	0.37300	11.67665	0.00000	0.0000	0
24/01/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.06800	0.05300	22.05882	0.00000	0.0000	65
24/01/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.16200	0.18900	16.66667	0.00000	0.0000	0
24/01/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.14600	0.11900	18.49315	0.00000	0.0000	600
24/01/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.29600	0.33200	12.16216	0.00000	0.0000	0
24/01/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.08000	0.06200	22.50000	0.00000	0.0000	400
24/01/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.12600	0.10100	19.84127	0.00000	0.0000	0
24/01/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.19200	0.22100	15.10417	0.00000	0.0000	2,571
24/01/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.05700	0.06500	14.03509	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
24/01/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.34100	0.29500	13.48974	0.00000	0.0000	8,500
24/01/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.22990	7.17540	0.75381	7.22230	7.1723	56,655
24/01/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.19100	0.17200	9.94764	0.00000	0.0000	0
24/01/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.41100	0.44700	8.75912	0.00000	0.0000	0
24/01/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.17800	0.16000	10.11236	0.00000	0.0000	300
24/01/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.44800	0.48500	8.25893	0.00000	0.0000	0
24/01/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.20600	0.18600	9.70874	0.00000	0.0000	0
24/01/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.37600	0.41100	9.30851	0.00000	0.0000	0
24/01/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.60500	0.56200	7.10744	0.00000	0.0000	0
24/01/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.07500	0.08700	16.00000	0.00000	0.0000	300
24/01/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.24800	0.27600	11.29032	0.00000	0.0000	0
24/01/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.27800	0.25100	9.71223	0.00000	0.0000	300
24/01/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.18100	0.20400	12.70718	0.00000	0.0000	0
24/01/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.36100	0.32900	8.86427	0.00000	0.0000	500
24/01/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.33620	7.28080	0.75516	7.31470	7.3147	11,855
24/01/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.16600	0.15500	6.62651	0.00000	0.0000	0
24/01/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.88000	0.92400	5.00000	0.00000	0.0000	0
24/01/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.15900	0.14800	6.91824	0.00000	0.0000	0
24/01/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.92300	0.96700	4.76706	0.00000	0.0000	0
24/01/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.17500	0.16300	6.85714	0.00000	0.0000	0
24/01/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.83900	0.88200	5.12515	0.00000	0.0000	0
24/01/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.43950	7.38270	0.76349	0.00000	0.0000	190
24/01/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.47100	0.43700	7.21868	0.00000	0.0000	0
24/01/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.38200	0.40400	5.75916	0.00000	0.0000	0
24/01/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.44700	0.41400	7.38255	0.00000	0.0000	0
24/01/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.40800	0.43100	5.63725	0.00000	0.0000	0
24/01/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.49500	0.46100	6.86869	0.00000	0.0000	0
24/01/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.35600	0.37800	6.17978	0.00000	0.0000	0
24/01/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.40890	9.35680	0.55373	0.00000	0.0000	0
24/01/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.65300	1.61900	2.05687	0.00000	0.0000	0
24/01/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.44400	1.46200	1.24654	0.00000	0.0000	0
24/01/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.63600	1.60200	2.07824	0.00000	0.0000	0
24/01/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.47700	1.49500	1.21869	0.00000	0.0000	0
24/01/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.67000	1.63600	2.03593	0.00000	0.0000	0
24/01/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.41100	1.42900	1.27569	0.00000	0.0000	0
24/01/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.13360	7.07990	0.75278	0.00000	0.0000	125
24/01/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.23324	0.19392	16.85817	0.00000	0.0000	0
24/01/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.09964	0.11402	14.43196	0.00000	0.0000	0
24/01/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.20173	0.16493	18.24220	0.00000	0.0000	0
24/01/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.11813	0.13503	14.30627	0.00000	0.0000	0
24/01/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.26703	0.22541	15.58626	0.00000	0.0000	0
24/01/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.08343	0.09551	14.47920	0.00000	0.0000	0
24/01/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.22990	7.17540	0.75381	0.00000	0.0000	0
24/01/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.36109	0.32909	8.86206	0.00000	0.0000	0
24/01/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.18119	0.20369	12.41790	0.00000	0.0000	0

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24/01/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.33186	0.30161	9.11529	0.00000	0.0000	0
24/01/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.20196	0.22621	12.00733	0.00000	0.0000	0
24/01/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.39181	0.35807	8.61132	0.00000	0.0000	0
24/01/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.16191	0.18267	12.82194	0.00000	0.0000	0
24/01/2011	£ / R 2011/03/14			Foreign Exchange Future	11.39670	11.30350	0.81778	11.37850	11.3130	32,258
24/01/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.10600	0.08100	23.58491	0.00000	0.0000	0
24/01/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.50900	0.57800	13.55599	0.00000	0.0000	0
24/01/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.09600	0.07300	23.95833	0.00000	0.0000	0
24/01/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.54900	0.62000	12.93260	0.00000	0.0000	0
24/01/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.11800	0.09000	23.72881	0.00000	0.0000	0
24/01/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.47100	0.53700	14.01274	0.00000	0.0000	0
24/01/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.26700	0.31700	18.72659	0.00000	0.0000	0
24/01/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.21400	0.17000	20.56075	0.00000	0.0000	870
24/01/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.17500	1.26200	7.40426	0.00000	0.0000	0
24/01/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.02200	0.01500	31.81818	0.00000	0.0000	870
24/01/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.67300	0.74900	11.29272	0.00000	0.0000	0
24/01/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.07000	0.05200	25.71429	0.00000	0.0000	150
24/01/2011	£ / R 2011/06/13			Foreign Exchange Future	11.53830	11.44400	0.81728	0.00000	0.0000	2,411
24/01/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.29000	0.25400	12.41379	0.00000	0.0000	0
24/01/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.60200	0.66000	9.63455	0.00000	0.0000	0
24/01/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.27500	0.24100	12.36364	0.00000	0.0000	0
24/01/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.63700	0.69700	9.41915	0.00000	0.0000	0
24/01/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.30600	0.26900	12.09150	0.00000	0.0000	0
24/01/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.56800	0.62500	10.03521	0.00000	0.0000	0
24/01/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.90000	0.82300	8.55556	0.00000	0.0000	0
24/01/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.11200	0.12900	15.17857	0.00000	0.0000	10
24/01/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.35800	0.39700	10.89385	0.00000	0.0000	0
24/01/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.44600	0.39100	12.33184	0.00000	0.0000	10
24/01/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.39700	0.35200	11.33501	0.00000	0.0000	0
24/01/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.40900	0.45800	11.98044	0.00000	0.0000	100
24/01/2011	£ / R 2011/09/19			Foreign Exchange Future	11.68800	11.59370	0.80681	0.00000	0.0000	2,457
24/01/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.63000	0.57500	8.73016	0.00000	0.0000	0
24/01/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.44200	0.48100	8.82353	0.00000	0.0000	0
24/01/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.60500	0.55100	8.92562	0.00000	0.0000	0
24/01/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.46700	0.50700	8.56531	0.00000	0.0000	0
24/01/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.65700	0.60000	8.67580	0.00000	0.0000	0
24/01/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.41900	0.45600	8.83055	0.00000	0.0000	0
24/01/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.55600	0.50800	8.63309	0.00000	0.0000	0
24/01/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.51800	0.56400	8.88031	0.00000	0.0000	100
24/01/2011	£ / R 2011/12/19			Foreign Exchange Future	11.82980	11.73410	0.80897	0.00000	0.0000	0
24/01/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.73100	0.68000	6.97674	0.00000	0.0000	0
24/01/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.55100	0.59600	8.16697	0.00000	0.0000	0
24/01/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.70700	0.65700	7.07214	0.00000	0.0000	0
24/01/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.57700	0.62300	7.97227	0.00000	0.0000	0
24/01/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.75600	0.70300	7.01058	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
24/01/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.52600	0.56900	8.17490	0.00000	0.0000	0
24/01/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08630	0.08570	0.69525	0.00000	0.0000	430
24/01/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00216	0.00184	14.81481	0.00000	0.0000	0
24/01/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00286	0.00314	9.79021	0.00000	0.0000	0
24/01/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00033	0.00025	24.24242	0.00000	0.0000	0
24/01/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01103	0.01155	4.71442	0.00000	0.0000	0
24/01/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00941	0.00882	6.26993	0.00000	0.0000	0
24/01/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00011	0.00012	9.09091	0.00000	0.0000	0
24/01/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08750	0.08690	0.68571	0.00000	0.0000	573
24/01/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00536	0.00498	7.08955	0.00000	0.0000	0
24/01/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00286	0.00308	7.69231	0.00000	0.0000	0
24/01/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00200	0.00182	9.00000	0.00000	0.0000	0
24/01/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00950	0.00992	4.42105	0.00000	0.0000	0
24/01/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01283	0.01225	4.52065	0.00000	0.0000	0
24/01/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00033	0.00035	6.06061	0.00000	0.0000	0
24/01/2011	€ / R 2011/03/14			Foreign Exchange Future	9.66040	9.65260	0.08074	9.65150	9.6500	17,810
24/01/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.13300	0.12700	4.51128	0.00000	0.0000	0
24/01/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.27300	0.27400	0.36630	0.00000	0.0000	0
24/01/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.11700	0.11200	4.27350	0.00000	0.0000	0
24/01/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.30700	0.30900	0.65147	0.00000	0.0000	0
24/01/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.15000	0.14400	4.00000	0.00000	0.0000	0
24/01/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.24000	0.24100	0.41667	0.00000	0.0000	0
24/01/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.12000	0.11900	0.83333	0.00000	0.0000	0
24/01/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.28000	0.27200	2.85714	0.00000	0.0000	10,429
24/01/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.76800	0.77300	0.65104	0.00000	0.0000	0
24/01/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.02800	0.02600	7.14286	0.00000	0.0000	14,937
24/01/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.86200	0.86700	0.58005	0.00000	0.0000	0
24/01/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.02200	0.02000	9.09091	0.00000	0.0000	4,508
24/01/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.50200	0.50500	0.59761	0.00000	0.0000	0
24/01/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.06200	0.05800	6.45161	0.00000	0.0000	100
24/01/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.21800	0.21100	3.21101	0.00000	0.0000	0
24/01/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.15800	0.15800	0.00000	0.00000	0.0000	3,000
24/01/2011	€ / R 2011/06/13			Foreign Exchange Future	9.77960	9.77180	0.07976	0.00000	0.0000	7,278
24/01/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.31100	0.30700	1.28617	0.00000	0.0000	0
24/01/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.33100	0.33500	1.20846	0.00000	0.0000	0
24/01/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.29200	0.28800	1.36986	0.00000	0.0000	0
24/01/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.36200	0.36600	1.10497	0.00000	0.0000	0
24/01/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.33100	0.32700	1.20846	0.00000	0.0000	0
24/01/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.30100	0.30500	1.32890	0.00000	0.0000	0
24/01/2011	€ / R 2011/09/19			Foreign Exchange Future	9.90800	9.89990	0.08175	0.00000	0.0000	2,365
24/01/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.55800	0.55300	0.89606	0.00000	0.0000	0
24/01/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.30000	0.30300	1.00000	0.00000	0.0000	0
24/01/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.53000	0.52500	0.94340	0.00000	0.0000	0
24/01/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.32200	0.32500	0.93168	0.00000	0.0000	0
24/01/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.58700	0.58200	0.85179	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
24/01/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.27900	0.28200	1.07527	0.00000	0.0000	0
24/01/2011	€ / R 2011/12/19			Foreign Exchange Future	10.03070	10.02170	0.08972	0.00000	0.0000	0
24/01/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.62700	0.62200	0.79745	0.00000	0.0000	0
24/01/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.39600	0.40000	1.01010	0.00000	0.0000	0
24/01/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.60100	0.59600	0.83195	0.00000	0.0000	0
24/01/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.42000	0.42400	0.95238	0.00000	0.0000	0
24/01/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.65300	0.64900	0.61256	0.00000	0.0000	0
24/01/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.37200	0.37700	1.34409	0.00000	0.0000	0
24/01/2011	AUS / R 2011/03/14			Foreign Exchange Future	7.02190	6.99140	0.43436	7.01000	7.0100	7,939
24/01/2011	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.34800	0.32000	8.04598	0.00000	0.0000	0
24/01/2011	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.02600	0.02900	11.53846	0.00000	0.0000	0
24/01/2011	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.30300	0.27600	8.91089	0.00000	0.0000	0
24/01/2011	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.03100	0.03500	12.90323	0.00000	0.0000	0
24/01/2011	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.39300	0.36400	7.37913	0.00000	0.0000	0
24/01/2011	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.02100	0.02300	9.52381	0.00000	0.0000	0
24/01/2011	AUS / R 2011/06/13			Foreign Exchange Future	7.03460	7.00370	0.43926	0.00000	0.0000	825
24/01/2011	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.45500	0.42900	5.71429	0.00000	0.0000	0
24/01/2011	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.07000	0.07500	7.14286	0.00000	0.0000	0
24/01/2011	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.41300	0.38900	5.81114	0.00000	0.0000	0
24/01/2011	AUS / R 2011/06/13	6.70	P	Foreign Exchange Future	0.07800	0.08500	8.97436	0.00000	0.0000	0
24/01/2011	AUS / R 2011/06/13	6.60	C	Foreign Exchange Future	0.49700	0.47100	5.23139	0.00000	0.0000	0
24/01/2011	AUS / R 2011/06/13	6.60	P	Foreign Exchange Future	0.06200	0.06700	8.06452	0.00000	0.0000	0
24/01/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.04820	7.01690	0.44409	0.00000	0.0000	5,790
24/01/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.51000	0.48600	4.70588	0.00000	0.0000	0
24/01/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.11200	0.11900	6.25000	0.00000	0.0000	0
24/01/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.47100	0.44700	5.09554	0.00000	0.0000	0
24/01/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.12300	0.13000	5.69106	0.00000	0.0000	0
24/01/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.55100	0.52600	4.53721	0.00000	0.0000	0
24/01/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.10300	0.10900	5.82524	0.00000	0.0000	0
24/01/2011	AUS / R 2015/12/14			Foreign Exchange Future	7.80090	7.76420	0.47046	0.00000	0.0000	0
24/01/2011	AUS / R 2015/12/14	7.30	C	Foreign Exchange Future	1.07800	1.05500	2.13358	0.00000	0.0000	0
24/01/2011	AUS / R 2015/12/14	7.30	P	Foreign Exchange Future	0.57700	0.59100	2.42634	0.00000	0.0000	0
24/01/2011	AUS / R 2015/12/14	7.35	C	Foreign Exchange Future	1.05200	1.03000	2.09125	0.00000	0.0000	0
24/01/2011	AUS / R 2015/12/14	7.35	P	Foreign Exchange Future	0.60100	0.61600	2.49584	0.00000	0.0000	0
24/01/2011	AUS / R 2015/12/14	7.25	C	Foreign Exchange Future	1.10400	1.08100	2.08333	0.00000	0.0000	0
24/01/2011	AUS / R 2015/12/14	7.25	P	Foreign Exchange Future	0.55300	0.56700	2.53165	0.00000	0.0000	0
24/01/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.18990	7.10080	1.23924	0.00000	0.0000	1,791
24/01/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.20900	0.14700	29.66507	0.00000	0.0000	0
24/01/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.06900	0.09600	39.13043	0.00000	0.0000	0
24/01/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.17500	0.11800	32.57143	0.00000	0.0000	0
24/01/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.08500	0.11700	37.64706	0.00000	0.0000	0
24/01/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.24600	0.17900	27.23577	0.00000	0.0000	0
24/01/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.05600	0.07800	39.28571	0.00000	0.0000	0
24/01/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.27100	7.18050	1.24467	0.00000	0.0000	0
24/01/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.44100	0.37100	15.87302	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
24/01/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.07000	0.09100	30.00000	0.00000	0.0000	0
24/01/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.40300	0.33600	16.62531	0.00000	0.0000	0
24/01/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.08200	0.10600	29.26829	0.00000	0.0000	0
24/01/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.48100	0.40800	15.17672	0.00000	0.0000	0
24/01/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.06000	0.07800	30.00000	0.00000	0.0000	0
24/01/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.42930	7.43500	0.07672	0.00000	0.0000	590
24/01/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.26700	0.27000	1.12360	0.00000	0.0000	0
24/01/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.08800	0.08500	3.40909	0.00000	0.0000	0
24/01/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.23300	0.23600	1.28755	0.00000	0.0000	0
24/01/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.10400	0.10100	2.88462	0.00000	0.0000	0
24/01/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.30300	0.30600	0.99010	0.00000	0.0000	0
24/01/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.07400	0.07100	4.05405	0.00000	0.0000	0
24/01/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.53530	7.54150	0.08228	0.00000	0.0000	0
24/01/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.53500	0.53800	0.56075	0.00000	0.0000	0
24/01/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.10000	0.09700	3.00000	0.00000	0.0000	0
24/01/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.50000	0.50200	0.40000	0.00000	0.0000	0
24/01/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.11500	0.11100	3.47826	0.00000	0.0000	0
24/01/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.57200	0.57500	0.52448	0.00000	0.0000	0
24/01/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.08700	0.08400	3.44828	0.00000	0.0000	0
24/01/2011	RAIN 2011/03/14			Foreign Exchange Future	14,047.69000	13,980.68000	0.47702	0.00000	0.0000	0
24/01/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	447.70000	380.70000	14.96538	0.00000	0.0000	0
24/01/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/01/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	447.70000	380.70000	14.96538	0.00000	0.0000	0
24/01/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/01/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	447.70000	380.70000	14.96538	0.00000	0.0000	0
24/01/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/01/2011	RAIN 2011/06/13			Foreign Exchange Future	14,234.26000	14,166.60000	0.47533	0.00000	0.0000	0
24/01/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	734.30000	666.60000	9.21966	0.00000	0.0000	0
24/01/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/01/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	734.30000	666.60000	9.21966	0.00000	0.0000	0
24/01/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
24/01/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	734.30000	666.60000	9.21966	0.00000	0.0000	0
24/01/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/01/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.08190	1.07360	0.76717	0.00000	0.0000	0
24/01/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.04060	0.03410	16.00985	0.00000	0.0000	0
24/01/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00870	0.01050	20.68966	0.00000	0.0000	0
24/01/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.01510	0.01290	14.56954	0.00000	0.0000	0
24/01/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.03320	0.03930	18.37349	0.00000	0.0000	0
24/01/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.08310	0.07510	9.62696	0.00000	0.0000	0
24/01/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00120	0.00150	25.00000	0.00000	0.0000	0
24/01/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.09790	1.08950	0.76510	0.00000	0.0000	0
24/01/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.06520	0.05930	9.04908	0.00000	0.0000	0
24/01/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.01730	0.01980	14.45087	0.00000	0.0000	0
24/01/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.03820	0.03430	10.20942	0.00000	0.0000	0
24/01/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.04030	0.04480	11.16625	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
24/01/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.10380	0.09670	6.84008	0.00000	0.0000	0
24/01/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00590	0.00720	22.03390	0.00000	0.0000	0
Future Open Interest										406,215
Option Open Interest										205,996
Total										612,211