



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 27/01/2011

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
27/01/2011	\$ / R 2011/03/14			Foreign Exchange Future	7.13480	7.09110	0.61249	7.14690	7.0898	245,425
27/01/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	29,607
27/01/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.87200	0.91500	4.93119	0.00000	0.0000	0
27/01/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	340
27/01/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.92100	0.96400	4.66884	0.00000	0.0000	0
27/01/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
27/01/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.82400	0.86600	5.09709	0.00000	0.0000	0
27/01/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.36600	1.41000	3.22108	0.00000	0.0000	0
27/01/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
27/01/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.36500	3.40900	1.30758	0.00000	0.0000	0
27/01/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
27/01/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.24900	0.27900	12.04819	0.00000	0.0000	0
27/01/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.08400	0.07000	16.66667	0.00000	0.0000	29,607
27/01/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.26700	1.31100	3.47277	0.00000	0.0000	0
27/01/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	3,000
27/01/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.40700	0.44400	9.09091	0.00000	0.0000	0
27/01/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.04200	0.03500	16.66667	0.00000	0.0000	12,000
27/01/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.45000	0.48800	8.44444	0.00000	0.0000	0
27/01/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.03500	0.02900	17.14286	0.00000	0.0000	871
27/01/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.49500	0.53300	7.67677	0.00000	0.0000	0
27/01/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.03000	0.02400	20.00000	0.00000	0.0000	3,071
27/01/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.21400	0.24200	13.08411	0.00000	0.0000	3,000
27/01/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.09900	0.08300	16.16162	0.00000	0.0000	9,600
27/01/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.12800	0.14500	13.28125	0.00000	0.0000	3,000
27/01/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.16300	0.13600	16.56442	0.00000	0.0000	3,280
27/01/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.32500	0.35800	10.15385	0.00000	0.0000	0
27/01/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.06000	0.04900	18.33333	0.00000	0.0000	65
27/01/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.15200	0.17500	15.13158	0.00000	0.0000	0
27/01/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.13700	0.11600	15.32847	0.00000	0.0000	600
27/01/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.28600	0.31800	11.18881	0.00000	0.0000	0
27/01/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.07100	0.05900	16.90141	0.00000	0.0000	400
27/01/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.11700	0.09800	16.23932	0.00000	0.0000	0
27/01/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.18200	0.20700	13.73626	0.00000	0.0000	2,571
27/01/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.04900	0.05700	16.32653	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
27/01/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.33400	0.29800	10.77844	0.00000	0.0000	8,500
27/01/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.23060	7.18720	0.60023	0.00000	0.0000	55,621
27/01/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.18400	0.17100	7.06522	0.00000	0.0000	0
27/01/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.40300	0.43400	7.69231	0.00000	0.0000	0
27/01/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.17000	0.15800	7.05882	0.00000	0.0000	300
27/01/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.43900	0.47100	7.28929	0.00000	0.0000	0
27/01/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.19800	0.18400	7.07071	0.00000	0.0000	0
27/01/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.36700	0.39700	8.17439	0.00000	0.0000	0
27/01/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.59900	0.56500	5.67613	0.00000	0.0000	0
27/01/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.06800	0.07800	14.70588	0.00000	0.0000	300
27/01/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.24400	0.26400	8.19672	0.00000	0.0000	0
27/01/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.27500	0.25100	8.72727	0.00000	0.0000	300
27/01/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.17500	0.19300	10.28571	0.00000	0.0000	0
27/01/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.35600	0.33000	7.30337	0.00000	0.0000	500
27/01/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.33630	7.29230	0.59976	0.00000	0.0000	12,055
27/01/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.16000	0.15000	6.25000	0.00000	0.0000	0
27/01/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.87400	0.90800	3.89016	0.00000	0.0000	0
27/01/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.15200	0.14300	5.92105	0.00000	0.0000	0
27/01/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.91600	0.95100	3.82096	0.00000	0.0000	0
27/01/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.16900	0.15800	6.50888	0.00000	0.0000	0
27/01/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.83300	0.86600	3.96158	0.00000	0.0000	0
27/01/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.43730	7.39250	0.60237	0.00000	0.0000	190
27/01/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.46400	0.43300	6.68103	0.00000	0.0000	0
27/01/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.37700	0.39100	3.71353	0.00000	0.0000	0
27/01/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.44000	0.41000	6.81818	0.00000	0.0000	0
27/01/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.40300	0.41800	3.72208	0.00000	0.0000	0
27/01/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.48800	0.45600	6.55738	0.00000	0.0000	0
27/01/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.35100	0.36400	3.70370	0.00000	0.0000	0
27/01/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.41270	9.37150	0.43771	0.00000	0.0000	0
27/01/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.64800	1.62100	1.63835	0.00000	0.0000	0
27/01/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.43500	1.45000	1.04530	0.00000	0.0000	0
27/01/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.63100	1.60400	1.65543	0.00000	0.0000	0
27/01/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.46800	1.48300	1.02180	0.00000	0.0000	0
27/01/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.66500	1.63800	1.62162	0.00000	0.0000	0
27/01/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.40200	1.41700	1.06990	0.00000	0.0000	0
27/01/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.13480	7.09110	0.61249	0.00000	0.0000	125
27/01/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.22459	0.19317	13.98994	0.00000	0.0000	0
27/01/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.08979	0.10207	13.67636	0.00000	0.0000	0
27/01/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.19266	0.16325	15.26523	0.00000	0.0000	0
27/01/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.10786	0.12215	13.24866	0.00000	0.0000	0
27/01/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.25893	0.22569	12.83745	0.00000	0.0000	0
27/01/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.07413	0.08459	14.11035	0.00000	0.0000	0
27/01/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.23060	7.18720	0.60023	0.00000	0.0000	20
27/01/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.35629	0.32971	7.46021	0.00000	0.0000	0
27/01/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.17569	0.19251	9.57368	0.00000	0.0000	0

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27/01/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.32759	0.30202	7.80549	0.00000	0.0000	0
27/01/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.19699	0.21482	9.05122	0.00000	0.0000	0
27/01/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.38653	0.35894	7.13787	0.00000	0.0000	0
27/01/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.15593	0.17174	10.13917	0.00000	0.0000	0
27/01/2011	£ / R 2011/03/14			Foreign Exchange Future	11.31820	11.30670	0.10161	11.37800	11.2905	32,382
27/01/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.08200	0.07700	6.09756	0.00000	0.0000	0
27/01/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.56400	0.57000	1.06383	0.00000	0.0000	0
27/01/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.07400	0.06900	6.75676	0.00000	0.0000	0
27/01/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.60600	0.61200	0.99010	0.00000	0.0000	0
27/01/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.09200	0.08600	6.52174	0.00000	0.0000	0
27/01/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.52400	0.52900	0.95420	0.00000	0.0000	0
27/01/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.30600	0.30800	0.65359	0.00000	0.0000	0
27/01/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.17400	0.16500	5.17241	0.00000	0.0000	870
27/01/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.24700	1.25700	0.80192	0.00000	0.0000	0
27/01/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	870
27/01/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.73500	0.74200	0.95238	0.00000	0.0000	0
27/01/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.05300	0.04900	7.54717	0.00000	0.0000	150
27/01/2011	£ / R 2011/06/13			Foreign Exchange Future	11.45970	11.44950	0.08901	0.00000	0.0000	2,411
27/01/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.25800	0.25900	0.38760	0.00000	0.0000	0
27/01/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.64800	0.66000	1.85185	0.00000	0.0000	0
27/01/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.24400	0.24500	0.40984	0.00000	0.0000	0
27/01/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.68400	0.69600	1.75439	0.00000	0.0000	0
27/01/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.27200	0.27300	0.36765	0.00000	0.0000	0
27/01/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.61200	0.62400	1.96078	0.00000	0.0000	0
27/01/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.83400	0.82600	0.95923	0.00000	0.0000	0
27/01/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.12400	0.12700	2.41935	0.00000	0.0000	10
27/01/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.38700	0.39700	2.58398	0.00000	0.0000	0
27/01/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.39700	0.39600	0.25189	0.00000	0.0000	10
27/01/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.35700	0.35600	0.28011	0.00000	0.0000	0
27/01/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.44700	0.45700	2.23714	0.00000	0.0000	100
27/01/2011	£ / R 2011/09/19			Foreign Exchange Future	11.61070	11.59900	0.10077	0.00000	0.0000	2,457
27/01/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.58200	0.57700	0.85911	0.00000	0.0000	0
27/01/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.47100	0.47800	1.48620	0.00000	0.0000	0
27/01/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.55700	0.55300	0.71813	0.00000	0.0000	0
27/01/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.49600	0.50400	1.61290	0.00000	0.0000	0
27/01/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.60700	0.60200	0.82372	0.00000	0.0000	0
27/01/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.44600	0.45300	1.56951	0.00000	0.0000	0
27/01/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.51400	0.51000	0.77821	0.00000	0.0000	0
27/01/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.55300	0.56100	1.44665	0.00000	0.0000	100
27/01/2011	£ / R 2011/12/19			Foreign Exchange Future	11.75020	11.73780	0.10553	0.00000	0.0000	0
27/01/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.69200	0.68000	1.73410	0.00000	0.0000	0
27/01/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.59200	0.59200	0.00000	0.00000	0.0000	0
27/01/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.66900	0.65700	1.79372	0.00000	0.0000	0
27/01/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.61900	0.61900	0.00000	0.00000	0.0000	0
27/01/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.71600	0.70300	1.81564	0.00000	0.0000	0

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27/01/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.56600	0.56500	0.17668	0.00000	0.0000	0
27/01/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08680	0.08560	1.38249	0.08538	0.0854	542
27/01/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00222	0.00165	25.67568	0.00000	0.0000	0
27/01/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00242	0.00305	26.03306	0.00000	0.0000	0
27/01/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00030	0.00019	36.66667	0.00000	0.0000	0
27/01/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01050	0.01159	10.38095	0.00000	0.0000	0
27/01/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00986	0.00869	11.86613	0.00000	0.0000	0
27/01/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00006	0.00009	50.00000	0.00000	0.0000	0
27/01/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08810	0.08680	1.47560	0.00000	0.0000	573
27/01/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00561	0.00475	15.32977	0.00000	0.0000	0
27/01/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00251	0.00295	17.52988	0.00000	0.0000	0
27/01/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00205	0.00166	19.02439	0.00000	0.0000	0
27/01/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00895	0.00986	10.16760	0.00000	0.0000	0
27/01/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01336	0.01211	9.35629	0.00000	0.0000	0
27/01/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00026	0.00031	19.23077	0.00000	0.0000	0
27/01/2011	€ / R 2011/03/14			Foreign Exchange Future	9.74550	9.72900	0.16931	9.75200	9.7385	17,925
27/01/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.15900	0.15200	4.40252	0.00000	0.0000	0
27/01/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.21400	0.22300	4.20561	0.00000	0.0000	0
27/01/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.14100	0.13400	4.96454	0.00000	0.0000	0
27/01/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.24600	0.25500	3.65854	0.00000	0.0000	0
27/01/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.18000	0.17200	4.44444	0.00000	0.0000	0
27/01/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.18500	0.19300	4.32432	0.00000	0.0000	0
27/01/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.09100	0.09200	1.09890	0.00000	0.0000	0
27/01/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.33600	0.32100	4.46429	0.00000	0.0000	10,429
27/01/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.68800	0.70200	2.03488	0.00000	0.0000	0
27/01/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.03300	0.03100	6.06061	0.00000	0.0000	14,937
27/01/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.78000	0.79500	1.92308	0.00000	0.0000	0
27/01/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.02500	0.02400	4.00000	0.00000	0.0000	4,508
27/01/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.42800	0.44100	3.03738	0.00000	0.0000	0
27/01/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.07300	0.07000	4.10959	0.00000	0.0000	100
27/01/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.26800	0.25400	5.22388	0.00000	0.0000	500
27/01/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.12300	0.12500	1.62602	0.00000	0.0000	3,000
27/01/2011	€ / R 2011/03/14	10.00	P	Foreign Exchange Future	0.35100	0.36200	3.13390	0.00000	0.0000	0
27/01/2011	€ / R 2011/03/14	10.00	C	Foreign Exchange Future	0.09600	0.09100	5.20833	0.00000	0.0000	500
27/01/2011	€ / R 2011/06/13			Foreign Exchange Future	9.86560	9.84870	0.17130	0.00000	0.0000	7,278
27/01/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.35600	0.34800	2.24719	0.00000	0.0000	0
27/01/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.29000	0.29900	3.10345	0.00000	0.0000	0
27/01/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.33000	0.32300	2.12121	0.00000	0.0000	0
27/01/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.31400	0.32400	3.18471	0.00000	0.0000	0
27/01/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.38300	0.37400	2.34987	0.00000	0.0000	0
27/01/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.26700	0.27500	2.99625	0.00000	0.0000	0
27/01/2011	€ / R 2011/09/19			Foreign Exchange Future	9.99430	9.97530	0.19011	9.99000	9.9900	2,463
27/01/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.62000	0.61000	1.61290	0.00000	0.0000	0
27/01/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.27600	0.28500	3.26087	0.00000	0.0000	0
27/01/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.59000	0.58100	1.52542	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
27/01/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.29600	0.30600	3.37838	0.00000	0.0000	0
27/01/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.65000	0.63900	1.69231	0.00000	0.0000	0
27/01/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.25600	0.26400	3.12500	0.00000	0.0000	0
27/01/2011	€ / R 2011/12/19			Foreign Exchange Future	10.11500	10.09280	0.21948	0.00000	0.0000	0
27/01/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.68200	0.66700	2.19941	0.00000	0.0000	0
27/01/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.36700	0.37400	1.90736	0.00000	0.0000	0
27/01/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.65400	0.64100	1.98777	0.00000	0.0000	0
27/01/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.38900	0.39800	2.31362	0.00000	0.0000	0
27/01/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.71000	0.69500	2.11268	0.00000	0.0000	0
27/01/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.34500	0.35200	2.02899	0.00000	0.0000	0
27/01/2011	AUS / R 2011/03/14			Foreign Exchange Future	7.06670	7.00360	0.89292	0.00000	0.0000	7,826
27/01/2011	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.38600	0.33000	14.50777	0.00000	0.0000	0
27/01/2011	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.01900	0.02600	36.84211	0.00000	0.0000	0
27/01/2011	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.34100	0.28600	16.12903	0.00000	0.0000	0
27/01/2011	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.02400	0.03200	33.33333	0.00000	0.0000	0
27/01/2011	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.43200	0.37500	13.19444	0.00000	0.0000	0
27/01/2011	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.01500	0.02100	40.00000	0.00000	0.0000	0
27/01/2011	AUS / R 2011/06/13			Foreign Exchange Future	7.07960	7.01740	0.87858	0.00000	0.0000	825
27/01/2011	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.49200	0.44100	10.36585	0.00000	0.0000	0
27/01/2011	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.06200	0.07400	19.35484	0.00000	0.0000	0
27/01/2011	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.44900	0.40000	10.91314	0.00000	0.0000	0
27/01/2011	AUS / R 2011/06/13	6.70	P	Foreign Exchange Future	0.06900	0.08300	20.28986	0.00000	0.0000	0
27/01/2011	AUS / R 2011/06/13	6.60	C	Foreign Exchange Future	0.53500	0.48200	9.90654	0.00000	0.0000	0
27/01/2011	AUS / R 2011/06/13	6.60	P	Foreign Exchange Future	0.05500	0.06500	18.18182	0.00000	0.0000	0
27/01/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.09350	7.03100	0.88109	0.00000	0.0000	5,840
27/01/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.54900	0.49900	9.10747	0.00000	0.0000	0
27/01/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.10600	0.11800	11.32075	0.00000	0.0000	0
27/01/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.50900	0.46100	9.43026	0.00000	0.0000	0
27/01/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.11600	0.13000	12.06897	0.00000	0.0000	0
27/01/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.59000	0.53900	8.64407	0.00000	0.0000	0
27/01/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.09700	0.10800	11.34021	0.00000	0.0000	0
27/01/2011	AUS / R 2015/12/14			Foreign Exchange Future	7.84340	7.81850	0.31746	0.00000	0.0000	0
27/01/2011	AUS / R 2015/12/14	7.30	C	Foreign Exchange Future	1.10200	1.08400	1.63339	0.00000	0.0000	0
27/01/2011	AUS / R 2015/12/14	7.30	P	Foreign Exchange Future	0.55900	0.56600	1.25224	0.00000	0.0000	0
27/01/2011	AUS / R 2015/12/14	7.35	C	Foreign Exchange Future	1.07700	1.05900	1.67131	0.00000	0.0000	0
27/01/2011	AUS / R 2015/12/14	7.35	P	Foreign Exchange Future	0.58400	0.59100	1.19863	0.00000	0.0000	0
27/01/2011	AUS / R 2015/12/14	7.25	C	Foreign Exchange Future	1.12800	1.11100	1.50709	0.00000	0.0000	0
27/01/2011	AUS / R 2015/12/14	7.25	P	Foreign Exchange Future	0.53500	0.54300	1.49533	0.00000	0.0000	0
27/01/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.15130	7.12280	0.39853	0.00000	0.0000	1,791
27/01/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.17600	0.15300	13.06818	0.00000	0.0000	0
27/01/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.07500	0.08000	6.66667	0.00000	0.0000	0
27/01/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.14300	0.12200	14.68531	0.00000	0.0000	0
27/01/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.09200	0.09900	7.60870	0.00000	0.0000	0
27/01/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.21100	0.18700	11.37441	0.00000	0.0000	0
27/01/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.06000	0.06400	6.66667	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
27/01/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.23230	7.20380	0.39407	0.00000	0.0000	0
27/01/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.40700	0.38300	5.89681	0.00000	0.0000	0
27/01/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.07500	0.07900	5.33333	0.00000	0.0000	0
27/01/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.37000	0.34600	6.48649	0.00000	0.0000	0
27/01/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.08800	0.09200	4.54545	0.00000	0.0000	0
27/01/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.44600	0.42100	5.60538	0.00000	0.0000	0
27/01/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.06400	0.06700	4.68750	0.00000	0.0000	0
27/01/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.56270	7.51090	0.68494	0.00000	0.0000	590
27/01/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.36400	0.32100	11.81319	0.00000	0.0000	0
27/01/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.05100	0.06000	17.64706	0.00000	0.0000	0
27/01/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.32500	0.28400	12.61538	0.00000	0.0000	0
27/01/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.06200	0.07300	17.74194	0.00000	0.0000	0
27/01/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.40500	0.36100	10.86420	0.00000	0.0000	0
27/01/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.04200	0.05000	19.04762	0.00000	0.0000	0
27/01/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.67090	7.61900	0.67658	0.00000	0.0000	0
27/01/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.63900	0.59400	7.04225	0.00000	0.0000	0
27/01/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.06800	0.07500	10.29412	0.00000	0.0000	0
27/01/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.60000	0.55700	7.16667	0.00000	0.0000	0
27/01/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.07900	0.08800	11.39241	0.00000	0.0000	0
27/01/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.67900	0.63300	6.77467	0.00000	0.0000	0
27/01/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.05800	0.06400	10.34483	0.00000	0.0000	0
27/01/2011	RAIN 2011/03/14			Foreign Exchange Future	14,101.26000	14,035.10000	0.46918	0.00000	0.0000	0
27/01/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	501.30000	435.10000	13.20567	0.00000	0.0000	0
27/01/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	501.30000	435.10000	13.20567	0.00000	0.0000	0
27/01/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
27/01/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	501.30000	435.10000	13.20567	0.00000	0.0000	0
27/01/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2011	RAIN 2011/06/13			Foreign Exchange Future	14,290.51000	14,222.03000	0.47920	0.00000	0.0000	0
27/01/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	790.50000	722.00000	8.66540	0.00000	0.0000	0
27/01/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	790.50000	722.00000	8.66540	0.00000	0.0000	0
27/01/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	790.50000	722.00000	8.66540	0.00000	0.0000	0
27/01/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.08190	1.07590	0.55458	0.00000	0.0000	0
27/01/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.03970	0.03520	11.33501	0.00000	0.0000	0
27/01/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00780	0.00930	19.23077	0.00000	0.0000	0
27/01/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.01400	0.01160	17.14286	0.00000	0.0000	0
27/01/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.03210	0.03570	11.21495	0.00000	0.0000	0
27/01/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.08320	0.07710	7.33173	0.00000	0.0000	0
27/01/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00130	0.00120	7.69231	0.00000	0.0000	0
27/01/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.09800	1.09190	0.55556	0.00000	0.0000	0
27/01/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.06440	0.06020	6.52174	0.00000	0.0000	0
27/01/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.01640	0.01830	11.58537	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
27/01/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.03720	0.03440	7.52688	0.00000	0.0000	0
27/01/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.03920	0.04250	8.41837	0.00000	0.0000	0
27/01/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.10330	0.09820	4.93708	0.00000	0.0000	0
27/01/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00530	0.00630	18.86792	0.00000	0.0000	0
Future Open Interest										396,339
Option Open Interest										206,996
Total										603,335