



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 31/01/2011

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
31/01/2011	\$ / R 2011/03/14			Foreign Exchange Future	7.15770	7.22630	0.95841	7.24500	7.1997	232,493
31/01/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	30,107
31/01/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.84900	0.78300	7.77385	0.00000	0.0000	0
31/01/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	340
31/01/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.89800	0.83100	7.46102	0.00000	0.0000	0
31/01/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00800	0.01100	37.50000	0.00000	0.0000	0
31/01/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.80000	0.73500	8.12500	0.00000	0.0000	0
31/01/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.34300	1.27600	4.98883	0.00000	0.0000	0
31/01/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	30,000
31/01/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.34200	3.27400	2.03471	0.00000	0.0000	0
31/01/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
31/01/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.22800	0.18300	19.73684	0.00000	0.0000	0
31/01/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.08600	0.10900	26.74419	0.00000	0.0000	29,607
31/01/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.24400	1.17600	5.46624	0.00000	0.0000	0
31/01/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	3,000
31/01/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.38500	0.32800	14.80519	0.00000	0.0000	0
31/01/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.04300	0.05400	25.58140	0.00000	0.0000	12,000
31/01/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.42800	0.36900	13.78505	0.00000	0.0000	0
31/01/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.03600	0.04500	25.00000	0.00000	0.0000	871
31/01/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.47200	0.41200	12.71186	0.00000	0.0000	0
31/01/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.03000	0.03800	26.66667	0.00000	0.0000	3,071
31/01/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.19400	0.15200	21.64948	0.00000	0.0000	3,000
31/01/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.10200	0.12800	25.49020	0.00000	0.0000	9,600
31/01/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.11200	0.08600	23.21429	0.00000	0.0000	3,000
31/01/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.17000	0.21200	24.70588	0.00000	0.0000	3,280
31/01/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.30300	0.25100	17.16172	0.00000	0.0000	0
31/01/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.06100	0.07700	26.22951	0.00000	0.0000	65
31/01/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.13400	0.10400	22.38806	0.00000	0.0000	0
31/01/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.14200	0.18000	26.76056	0.00000	0.0000	600
31/01/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.26500	0.21600	18.49057	0.00000	0.0000	0
31/01/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.07300	0.09200	26.02740	0.00000	0.0000	400
31/01/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.12100	0.15000	23.96694	0.00000	0.0000	0
31/01/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.16300	0.12400	23.92638	0.00000	0.0000	2,571
31/01/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.04200	0.03100	26.19048	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
31/01/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.35000	0.40700	16.28571	0.00000	0.0000	8,500
31/01/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.25570	7.32580	0.96614	7.34000	7.3055	54,582
31/01/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.18900	0.21300	12.69841	0.00000	0.0000	0
31/01/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.38300	0.33700	12.01044	0.00000	0.0000	0
31/01/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.17500	0.19700	12.57143	0.00000	0.0000	800
31/01/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.41900	0.37100	11.45585	0.00000	0.0000	0
31/01/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.20500	0.23000	12.19512	0.00000	0.0000	0
31/01/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.34900	0.30400	12.89398	0.00000	0.0000	1,000
31/01/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.61900	0.67800	9.53150	0.00000	0.0000	0
31/01/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.06300	0.05200	17.46032	0.00000	0.0000	300
31/01/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.22800	0.19700	13.59649	0.00000	0.0000	0
31/01/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.28400	0.32300	13.73239	0.00000	0.0000	300
31/01/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.16300	0.13900	14.72393	0.00000	0.0000	0
31/01/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.36900	0.41500	12.46612	0.00000	0.0000	500
31/01/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	0.00000	0.76800	100.00000	0.00000	0.0000	0
31/01/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00000	0.09400	100.00000	0.00000	0.0000	500
31/01/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.00000	0.59900	100.00000	0.00000	0.0000	0
31/01/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00000	0.12500	100.00000	0.00000	0.0000	1,000
31/01/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.36260	7.43490	0.98199	7.44860	7.4486	12,055
31/01/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.16500	0.18100	9.69697	0.00000	0.0000	0
31/01/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.85200	0.79600	6.57277	0.00000	0.0000	0
31/01/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.15600	0.17200	10.25641	0.00000	0.0000	0
31/01/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.89300	0.83700	6.27100	0.00000	0.0000	0
31/01/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.17300	0.19000	9.82659	0.00000	0.0000	0
31/01/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.81000	0.75500	6.79012	0.00000	0.0000	0
31/01/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.00000	0.60000	100.00000	0.00000	0.0000	0
31/01/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.00000	0.23500	100.00000	0.00000	0.0000	2,800
31/01/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.00000	0.37000	100.00000	0.00000	0.0000	0
31/01/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.00000	0.33500	100.00000	0.00000	0.0000	2,800
31/01/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.46630	7.54150	1.00719	0.00000	0.0000	190
31/01/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.47600	0.52200	9.66387	0.00000	0.0000	0
31/01/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.36000	0.33100	8.05556	0.00000	0.0000	0
31/01/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.45100	0.49600	9.97783	0.00000	0.0000	0
31/01/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.38500	0.35500	7.79221	0.00000	0.0000	0
31/01/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.50100	0.54900	9.58084	0.00000	0.0000	0
31/01/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.33500	0.30800	8.05970	0.00000	0.0000	0
31/01/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.43860	9.50720	0.72680	0.00000	0.0000	0
31/01/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.64200	1.67400	1.94884	0.00000	0.0000	0
31/01/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.40300	1.36700	2.56593	0.00000	0.0000	0
31/01/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.62400	1.65600	1.97044	0.00000	0.0000	0
31/01/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.43500	1.39900	2.50871	0.00000	0.0000	0
31/01/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.65900	1.69200	1.98915	0.00000	0.0000	0
31/01/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.37000	1.33500	2.55474	0.00000	0.0000	0
31/01/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.15770	7.22630	0.95841	0.00000	0.0000	125
31/01/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.23529	0.28441	20.87637	0.00000	0.0000	0

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31/01/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.07759	0.05811	25.10633	0.00000	0.0000	0
31/01/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.20161	0.24730	22.66257	0.00000	0.0000	0
31/01/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.09391	0.07100	24.39570	0.00000	0.0000	0
31/01/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.27133	0.32354	19.24225	0.00000	0.0000	0
31/01/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.06363	0.04724	25.75829	0.00000	0.0000	0
31/01/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.25570	7.32580	0.96614	0.00000	0.0000	20
31/01/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.36914	0.41513	12.45869	0.00000	0.0000	0
31/01/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.16344	0.13933	14.75159	0.00000	0.0000	0
31/01/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.33926	0.38291	12.86624	0.00000	0.0000	0
31/01/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.18356	0.15711	14.40946	0.00000	0.0000	0
31/01/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.40055	0.44880	12.04594	0.00000	0.0000	0
31/01/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.14485	0.12300	15.08457	0.00000	0.0000	0
31/01/2011	£ / R 2011/03/14			Foreign Exchange Future	11.36460	11.52200	1.38500	11.51350	11.4250	32,099
31/01/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.08700	0.12400	42.52874	0.00000	0.0000	0
31/01/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.52200	0.40200	22.98851	0.00000	0.0000	0
31/01/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.07700	0.11100	44.15584	0.00000	0.0000	0
31/01/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.56200	0.43900	21.88612	0.00000	0.0000	0
31/01/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.09700	0.13900	43.29897	0.00000	0.0000	0
31/01/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.48200	0.36700	23.85892	0.00000	0.0000	0
31/01/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.27100	0.18900	30.25830	0.00000	0.0000	0
31/01/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.18600	0.26100	40.32258	0.00000	0.0000	870
31/01/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.20000	1.05000	12.50000	0.00000	0.0000	0
31/01/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.01500	0.02200	46.66667	0.00000	0.0000	870
31/01/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.69000	0.55700	19.27536	0.00000	0.0000	0
31/01/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.05500	0.07900	43.63636	0.00000	0.0000	150
31/01/2011	£ / R 2011/06/13			Foreign Exchange Future	11.50990	11.67040	1.39445	11.62000	11.6200	2,391
31/01/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.27600	0.33500	21.37681	0.00000	0.0000	0
31/01/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.61600	0.51500	16.39610	0.00000	0.0000	0
31/01/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.26100	0.31700	21.45594	0.00000	0.0000	0
31/01/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.65100	0.54700	15.97542	0.00000	0.0000	0
31/01/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.29100	0.35300	21.30584	0.00000	0.0000	0
31/01/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.58100	0.48300	16.86747	0.00000	0.0000	0
31/01/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.87100	1.00900	15.84386	0.00000	0.0000	0
31/01/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.11100	0.08900	19.81982	0.00000	0.0000	10
31/01/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.36200	0.29800	17.67956	0.00000	0.0000	0
31/01/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.42200	0.51800	22.74882	0.00000	0.0000	10
31/01/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.38000	0.46300	21.84211	0.00000	0.0000	0
31/01/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.42000	0.34300	18.33333	0.00000	0.0000	100
31/01/2011	£ / R 2011/09/19			Foreign Exchange Future	11.66250	11.82680	1.40879	11.82000	11.8200	2,457
31/01/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.60200	0.71500	18.77076	0.00000	0.0000	0
31/01/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.44000	0.38800	11.81818	0.00000	0.0000	0
31/01/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.57900	0.68700	18.65285	0.00000	0.0000	0
31/01/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.46700	0.41000	12.20557	0.00000	0.0000	0
31/01/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.62800	0.74400	18.47134	0.00000	0.0000	0
31/01/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.41600	0.36700	11.77885	0.00000	0.0000	0

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31/01/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.53700	0.63300	17.87709	0.00000	0.0000	0
31/01/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.52500	0.45600	13.14286	0.00000	0.0000	100
31/01/2011	£ / R 2011/12/19			Foreign Exchange Future	11.80530	11.97500	1.43749	0.00000	0.0000	0
31/01/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.70700	0.82400	16.54880	0.00000	0.0000	0
31/01/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.55200	0.49900	9.60145	0.00000	0.0000	0
31/01/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.68500	0.79700	16.35036	0.00000	0.0000	0
31/01/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.58000	0.52200	10.00000	0.00000	0.0000	0
31/01/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.73200	0.85100	16.25683	0.00000	0.0000	0
31/01/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.52700	0.47600	9.67742	0.00000	0.0000	0
31/01/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08700	0.08810	1.26437	0.08836	0.0883	522
31/01/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00218	0.00265	21.55963	0.00000	0.0000	0
31/01/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00218	0.00155	28.89908	0.00000	0.0000	0
31/01/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00025	0.00029	16.00000	0.00000	0.0000	0
31/01/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01025	0.00919	10.34146	0.00000	0.0000	0
31/01/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.01004	0.01112	10.75697	0.00000	0.0000	0
31/01/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00004	0.00002	50.00000	0.00000	0.0000	0
31/01/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08830	0.08940	1.24575	0.00000	0.0000	573
31/01/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00558	0.00620	11.11111	0.00000	0.0000	0
31/01/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00228	0.00180	21.05263	0.00000	0.0000	0
31/01/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00196	0.00215	9.69388	0.00000	0.0000	0
31/01/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00866	0.00775	10.50808	0.00000	0.0000	0
31/01/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01353	0.01457	7.68662	0.00000	0.0000	0
31/01/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00023	0.00017	26.08696	0.00000	0.0000	0
31/01/2011	€ / R 2011/03/14			Foreign Exchange Future	9.80720	9.90330	0.97989	9.91100	9.8590	17,115
31/01/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.18300	0.24500	33.87978	0.00000	0.0000	0
31/01/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.17600	0.14200	19.31818	0.00000	0.0000	0
31/01/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.16200	0.21500	32.71605	0.00000	0.0000	0
31/01/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.20500	0.16200	20.97561	0.00000	0.0000	0
31/01/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.21100	0.27600	30.80569	0.00000	0.0000	0
31/01/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.15400	0.12300	20.12987	0.00000	0.0000	0
31/01/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.07300	0.05800	20.54795	0.00000	0.0000	0
31/01/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.38000	0.46100	21.31579	0.00000	0.0000	10,429
31/01/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.63000	0.54800	13.01587	0.00000	0.0000	0
31/01/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.03700	0.05100	37.83784	0.00000	0.0000	14,937
31/01/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.72100	0.63600	11.78918	0.00000	0.0000	0
31/01/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.02800	0.03900	39.28571	0.00000	0.0000	4,508
31/01/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.37700	0.31100	17.50663	0.00000	0.0000	0
31/01/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.08400	0.11400	35.71429	0.00000	0.0000	100
31/01/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.30700	0.38200	24.42997	0.00000	0.0000	500
31/01/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.10000	0.07900	21.00000	0.00000	0.0000	3,000
31/01/2011	€ / R 2011/03/14	10.00	P	Foreign Exchange Future	0.30300	0.24400	19.47195	0.00000	0.0000	0
31/01/2011	€ / R 2011/03/14	10.00	C	Foreign Exchange Future	0.11000	0.14700	33.63636	0.00000	0.0000	500
31/01/2011	€ / R 2011/06/13			Foreign Exchange Future	9.92870	10.02660	0.98603	0.00000	0.0000	7,278
31/01/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.39100	0.45200	15.60102	0.00000	0.0000	0
31/01/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.26200	0.22500	14.12214	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
31/01/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.36400	0.42200	15.93407	0.00000	0.0000	0
31/01/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.28500	0.24500	14.03509	0.00000	0.0000	0
31/01/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.41900	0.48200	15.03580	0.00000	0.0000	0
31/01/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.24000	0.20500	14.58333	0.00000	0.0000	0
31/01/2011	€ / R 2011/09/19			Foreign Exchange Future	10.05620	10.15800	1.01231	10.15000	10.1000	2,463
31/01/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.65900	0.73300	11.22914	0.00000	0.0000	0
31/01/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.25300	0.22500	11.06719	0.00000	0.0000	0
31/01/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.62800	0.70000	11.46497	0.00000	0.0000	0
31/01/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.27200	0.24200	11.02941	0.00000	0.0000	0
31/01/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.69000	0.76600	11.01449	0.00000	0.0000	0
31/01/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.23400	0.20800	11.11111	0.00000	0.0000	0
31/01/2011	€ / R 2011/12/19			Foreign Exchange Future	10.17680	10.28270	1.04060	0.00000	0.0000	0
31/01/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.71400	0.79200	10.92437	0.00000	0.0000	0
31/01/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.33700	0.30900	8.30861	0.00000	0.0000	0
31/01/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.68500	0.76100	11.09489	0.00000	0.0000	0
31/01/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.35800	0.32800	8.37989	0.00000	0.0000	0
31/01/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.74300	0.82200	10.63257	0.00000	0.0000	0
31/01/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.31600	0.28900	8.54430	0.00000	0.0000	0
31/01/2011	AU\$ / R 2011/03/14			Foreign Exchange Future	7.10210	7.15420	0.73359	7.11000	7.1100	7,826
31/01/2011	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.42000	0.46700	11.19048	0.00000	0.0000	0
31/01/2011	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.01800	0.01300	27.77778	0.00000	0.0000	0
31/01/2011	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.37400	0.42000	12.29947	0.00000	0.0000	0
31/01/2011	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.02200	0.01600	27.27273	0.00000	0.0000	0
31/01/2011	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.46700	0.51500	10.27837	0.00000	0.0000	0
31/01/2011	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.01500	0.01100	26.66667	0.00000	0.0000	0
31/01/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.11710	7.17020	0.74609	0.00000	0.0000	1,305
31/01/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.52600	0.56900	8.17490	0.00000	0.0000	0
31/01/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.05900	0.04900	16.94915	0.00000	0.0000	0
31/01/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.48300	0.52500	8.69565	0.00000	0.0000	0
31/01/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.06600	0.05500	16.66667	0.00000	0.0000	0
31/01/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.57000	0.61400	7.71930	0.00000	0.0000	0
31/01/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.05300	0.04400	16.98113	0.00000	0.0000	0
31/01/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.13160	7.18640	0.76841	0.00000	0.0000	5,840
31/01/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.58400	0.62700	7.36301	0.00000	0.0000	0
31/01/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.10200	0.09100	10.78431	0.00000	0.0000	0
31/01/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.54400	0.58600	7.72059	0.00000	0.0000	0
31/01/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.11200	0.10000	10.71429	0.00000	0.0000	0
31/01/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.62500	0.67000	7.20000	0.00000	0.0000	0
31/01/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.09300	0.08400	9.67742	0.00000	0.0000	0
31/01/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.90590	7.94420	0.48445	0.00000	0.0000	0
31/01/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.14500	1.15500	0.87336	0.00000	0.0000	0
31/01/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.53900	0.51100	5.19481	0.00000	0.0000	0
31/01/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.11800	1.12700	0.80501	0.00000	0.0000	0
31/01/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.56200	0.53300	5.16014	0.00000	0.0000	0
31/01/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.17200	1.18400	1.02389	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
31/01/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.51600	0.49000	5.03876	0.00000	0.0000	0
31/01/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.18700	7.23130	0.61639	0.00000	0.0000	1,791
31/01/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.20000	0.23200	16.00000	0.00000	0.0000	0
31/01/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.06300	0.05100	19.04762	0.00000	0.0000	0
31/01/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.16500	0.19500	18.18182	0.00000	0.0000	0
31/01/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.07800	0.06400	17.94872	0.00000	0.0000	0
31/01/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.23700	0.27100	14.34599	0.00000	0.0000	0
31/01/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.05000	0.04000	20.00000	0.00000	0.0000	0
31/01/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.26980	7.31530	0.62588	0.00000	0.0000	0
31/01/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.43500	0.47800	9.88506	0.00000	0.0000	0
31/01/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.06500	0.06300	3.07692	0.00000	0.0000	0
31/01/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.39600	0.43900	10.85859	0.00000	0.0000	0
31/01/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.07600	0.07400	2.63158	0.00000	0.0000	0
31/01/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.47600	0.51900	9.03361	0.00000	0.0000	0
31/01/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.05600	0.05400	3.57143	0.00000	0.0000	0
31/01/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.59940	7.68750	1.15930	0.00000	0.0000	1,390
31/01/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.38200	0.46800	22.51309	0.00000	0.0000	0
31/01/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.03300	0.03100	6.06061	0.00000	0.0000	0
31/01/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.33900	0.42400	25.07375	0.00000	0.0000	0
31/01/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.04000	0.03700	7.50000	0.00000	0.0000	0
31/01/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.42600	0.51200	20.18779	0.00000	0.0000	0
31/01/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.02700	0.02500	7.40741	0.00000	0.0000	0
31/01/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.70970	7.80090	1.18293	0.00000	0.0000	0
31/01/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.67000	0.75300	12.38806	0.00000	0.0000	0
31/01/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.06000	0.05200	13.33333	0.00000	0.0000	0
31/01/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.63000	0.71100	12.85714	0.00000	0.0000	0
31/01/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.07000	0.06000	14.28571	0.00000	0.0000	0
31/01/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.71200	0.79600	11.79775	0.00000	0.0000	0
31/01/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.05200	0.04500	13.46154	0.00000	0.0000	0
31/01/2011	RAIN 2011/03/14			Foreign Exchange Future	14,164.59000	14,304.27000	0.98612	0.00000	0.0000	0
31/01/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	564.60000	704.30000	24.74318	0.00000	0.0000	0
31/01/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/01/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	564.60000	704.30000	24.74318	0.00000	0.0000	0
31/01/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/01/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	564.60000	704.30000	24.74318	0.00000	0.0000	0
31/01/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/01/2011	RAIN 2011/06/13			Foreign Exchange Future	14,356.32000	14,498.74000	0.99204	0.00000	0.0000	0
31/01/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	856.30000	998.70000	16.62969	0.00000	0.0000	0
31/01/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/01/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	856.30000	998.70000	16.62969	0.00000	0.0000	0
31/01/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/01/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	856.30000	998.80000	16.64136	0.00000	0.0000	0
31/01/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
31/01/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.08550	1.09340	0.72778	0.00000	0.0000	0
31/01/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.04210	0.04900	16.38955	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
31/01/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00660	0.00560	15.15152	0.00000	0.0000	0
31/01/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.01500	0.01910	27.33333	0.00000	0.0000	0
31/01/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.02950	0.02570	12.88136	0.00000	0.0000	0
31/01/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.08650	0.09460	9.36416	0.00000	0.0000	0
31/01/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00100	0.00120	20.00000	0.00000	0.0000	0
31/01/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.10180	1.11000	0.74424	0.00000	0.0000	0
31/01/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.06700	0.07370	10.00000	0.00000	0.0000	0
31/01/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.01520	0.01370	9.86842	0.00000	0.0000	0
31/01/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.03860	0.04350	12.69430	0.00000	0.0000	0
31/01/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.03680	0.03350	8.96739	0.00000	0.0000	0
31/01/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.10660	0.11430	7.22326	0.00000	0.0000	0
31/01/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00480	0.00430	10.41667	0.00000	0.0000	0
<b>Future Open Interest</b>										<b>382,515</b>
<b>Option Open Interest</b>										<b>216,096</b>
<b>Total</b>										<b>598,611</b>