



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 26/01/2011

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
26/01/2011	\$ / R 2011/03/14			Foreign Exchange Future	7.11060	7.13480	0.34034	7.15280	7.1211	245,710
26/01/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	29,607
26/01/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.89600	0.87200	2.67857	0.00000	0.0000	0
26/01/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	340
26/01/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.94500	0.92100	2.53968	0.00000	0.0000	0
26/01/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
26/01/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.84800	0.82400	2.83019	0.00000	0.0000	0
26/01/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.39100	1.36600	1.79727	0.00000	0.0000	0
26/01/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	30,000
26/01/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.38900	3.36500	0.70817	0.00000	0.0000	0
26/01/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
26/01/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.26800	0.24900	7.08955	0.00000	0.0000	0
26/01/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.07900	0.08400	6.32911	0.00000	0.0000	29,607
26/01/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.29100	1.26700	1.85902	0.00000	0.0000	0
26/01/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	3,000
26/01/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.42900	0.40700	5.12821	0.00000	0.0000	0
26/01/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.04000	0.04200	5.00000	0.00000	0.0000	12,000
26/01/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.47300	0.45000	4.86258	0.00000	0.0000	0
26/01/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.03400	0.03500	2.94118	0.00000	0.0000	871
26/01/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.51700	0.49500	4.25532	0.00000	0.0000	0
26/01/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.02800	0.03000	7.14286	0.00000	0.0000	3,071
26/01/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.23200	0.21400	7.75862	0.00000	0.0000	3,000
26/01/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.09300	0.09900	6.45161	0.00000	0.0000	9,600
26/01/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.13900	0.12800	7.91367	0.00000	0.0000	3,000
26/01/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.15000	0.16300	8.66667	0.00000	0.0000	3,280
26/01/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.34600	0.32500	6.06936	0.00000	0.0000	0
26/01/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.05700	0.06000	5.26316	0.00000	0.0000	65
26/01/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.16700	0.15200	8.98204	0.00000	0.0000	0
26/01/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.12800	0.13700	7.03125	0.00000	0.0000	600
26/01/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.30600	0.28600	6.53595	0.00000	0.0000	0
26/01/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.06700	0.07100	5.97015	0.00000	0.0000	400
26/01/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.11000	0.11700	6.36364	0.00000	0.0000	0
26/01/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.19900	0.18200	8.54271	0.00000	0.0000	2,571
26/01/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.05500	0.04900	10.90909	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
26/01/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.31600	0.33400	5.69620	0.00000	0.0000	8,500
26/01/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.20570	7.23060	0.34556	7.23500	7.2231	55,621
26/01/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.17800	0.18400	3.37079	0.00000	0.0000	0
26/01/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.42200	0.40300	4.50237	0.00000	0.0000	0
26/01/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.16500	0.17000	3.03030	0.00000	0.0000	300
26/01/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.45900	0.43900	4.35730	0.00000	0.0000	0
26/01/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.19200	0.19800	3.12500	0.00000	0.0000	0
26/01/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.38600	0.36700	4.92228	0.00000	0.0000	0
26/01/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.58200	0.59900	2.92096	0.00000	0.0000	0
26/01/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.07600	0.06800	10.52632	0.00000	0.0000	300
26/01/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.25600	0.24400	4.68750	0.00000	0.0000	0
26/01/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.26200	0.27500	4.96183	0.00000	0.0000	300
26/01/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.18600	0.17500	5.91398	0.00000	0.0000	0
26/01/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.34200	0.35600	4.09357	0.00000	0.0000	500
26/01/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.30940	7.33630	0.36802	0.00000	0.0000	12,055
26/01/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.15800	0.16000	1.26582	0.00000	0.0000	0
26/01/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.89900	0.87400	2.78087	0.00000	0.0000	0
26/01/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.15000	0.15200	1.33333	0.00000	0.0000	0
26/01/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.94100	0.91600	2.65675	0.00000	0.0000	0
26/01/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.16600	0.16900	1.80723	0.00000	0.0000	0
26/01/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.85700	0.83300	2.80047	0.00000	0.0000	0
26/01/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.40930	7.43730	0.37790	0.00000	0.0000	190
26/01/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.45000	0.46400	3.11111	0.00000	0.0000	0
26/01/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.39100	0.37700	3.58056	0.00000	0.0000	0
26/01/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.42700	0.44000	3.04450	0.00000	0.0000	0
26/01/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.41800	0.40300	3.58852	0.00000	0.0000	0
26/01/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.47500	0.48800	2.73684	0.00000	0.0000	0
26/01/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.36600	0.35100	4.09836	0.00000	0.0000	0
26/01/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.38820	9.41270	0.26097	0.00000	0.0000	0
26/01/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.63500	1.64800	0.79511	0.00000	0.0000	0
26/01/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.44700	1.43500	0.82930	0.00000	0.0000	0
26/01/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.61800	1.63100	0.80346	0.00000	0.0000	0
26/01/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.48000	1.46800	0.81081	0.00000	0.0000	0
26/01/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.65300	1.66500	0.72595	0.00000	0.0000	0
26/01/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.41500	1.40200	0.91873	0.00000	0.0000	0
26/01/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.11060	7.13480	0.34034	0.00000	0.0000	125
26/01/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.20900	0.22459	7.45933	0.00000	0.0000	0
26/01/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.09840	0.08979	8.75000	0.00000	0.0000	0
26/01/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.17805	0.19266	8.20556	0.00000	0.0000	0
26/01/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.11745	0.10786	8.16518	0.00000	0.0000	0
26/01/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.24242	0.25893	6.81049	0.00000	0.0000	0
26/01/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.08182	0.07413	9.39868	0.00000	0.0000	0
26/01/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.20570	7.23060	0.34556	0.00000	0.0000	20
26/01/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.34235	0.35629	4.07186	0.00000	0.0000	0
26/01/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.18665	0.17569	5.87195	0.00000	0.0000	0

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26/01/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.31396	0.32759	4.34132	0.00000	0.0000	0
26/01/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.20826	0.19699	5.41150	0.00000	0.0000	0
26/01/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.37227	0.38653	3.83055	0.00000	0.0000	0
26/01/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.16657	0.15593	6.38770	0.00000	0.0000	0
26/01/2011	£ / R 2011/03/14			Foreign Exchange Future	11.22250	11.31820	0.85275	11.34000	11.2820	32,330
26/01/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.06700	0.08200	22.38806	0.00000	0.0000	0
26/01/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.64500	0.56400	12.55814	0.00000	0.0000	0
26/01/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.06000	0.07400	23.33333	0.00000	0.0000	0
26/01/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.68800	0.60600	11.91860	0.00000	0.0000	0
26/01/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.07500	0.09200	22.66667	0.00000	0.0000	0
26/01/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.60300	0.52400	13.10116	0.00000	0.0000	0
26/01/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.37100	0.30600	17.52022	0.00000	0.0000	0
26/01/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.14300	0.17400	21.67832	0.00000	0.0000	870
26/01/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.34100	1.24700	7.00969	0.00000	0.0000	0
26/01/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.01300	0.01500	15.38462	0.00000	0.0000	870
26/01/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.82100	0.73500	10.47503	0.00000	0.0000	0
26/01/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.04300	0.05300	23.25581	0.00000	0.0000	150
26/01/2011	£ / R 2011/06/13			Foreign Exchange Future	11.36280	11.45970	0.85278	0.00000	0.0000	2,411
26/01/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.23000	0.25800	12.17391	0.00000	0.0000	0
26/01/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.71700	0.64800	9.62343	0.00000	0.0000	0
26/01/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.21800	0.24400	11.92661	0.00000	0.0000	0
26/01/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.75500	0.68400	9.40397	0.00000	0.0000	0
26/01/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.24300	0.27200	11.93416	0.00000	0.0000	0
26/01/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.68000	0.61200	10.00000	0.00000	0.0000	0
26/01/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.76100	0.83400	9.59264	0.00000	0.0000	0
26/01/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.14800	0.12400	16.21622	0.00000	0.0000	10
26/01/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.44300	0.38700	12.64108	0.00000	0.0000	0
26/01/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.35600	0.39700	11.51685	0.00000	0.0000	10
26/01/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.32000	0.35700	11.56250	0.00000	0.0000	0
26/01/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.50700	0.44700	11.83432	0.00000	0.0000	100
26/01/2011	£ / R 2011/09/19			Foreign Exchange Future	11.51080	11.61070	0.86788	0.00000	0.0000	2,457
26/01/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.53000	0.58200	9.81132	0.00000	0.0000	0
26/01/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.51900	0.47100	9.24855	0.00000	0.0000	0
26/01/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.51000	0.55700	9.21569	0.00000	0.0000	0
26/01/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.54900	0.49600	9.65392	0.00000	0.0000	0
26/01/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.55400	0.60700	9.56679	0.00000	0.0000	0
26/01/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.49300	0.44600	9.53347	0.00000	0.0000	0
26/01/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.47200	0.51400	8.89831	0.00000	0.0000	0
26/01/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.61100	0.55300	9.49264	0.00000	0.0000	100
26/01/2011	£ / R 2011/12/19			Foreign Exchange Future	11.65110	11.75020	0.85056	0.00000	0.0000	0
26/01/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.64200	0.69200	7.78816	0.00000	0.0000	0
26/01/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.64100	0.59200	7.64431	0.00000	0.0000	0
26/01/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.62200	0.66900	7.55627	0.00000	0.0000	0
26/01/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.67100	0.61900	7.74963	0.00000	0.0000	0
26/01/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.66500	0.71600	7.66917	0.00000	0.0000	0

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26/01/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.61400	0.56600	7.81759	0.00000	0.0000	0
26/01/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08620	0.08680	0.69606	0.08663	0.0863	540
26/01/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00202	0.00222	9.90099	0.00000	0.0000	0
26/01/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00282	0.00242	14.18440	0.00000	0.0000	0
26/01/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00028	0.00030	7.14286	0.00000	0.0000	0
26/01/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01108	0.01050	5.23466	0.00000	0.0000	0
26/01/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00930	0.00986	6.02151	0.00000	0.0000	0
26/01/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00010	0.00006	40.00000	0.00000	0.0000	0
26/01/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08750	0.08810	0.68571	0.00000	0.0000	573
26/01/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00532	0.00561	5.45113	0.00000	0.0000	0
26/01/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00282	0.00251	10.99291	0.00000	0.0000	0
26/01/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00196	0.00205	4.59184	0.00000	0.0000	0
26/01/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00946	0.00895	5.39112	0.00000	0.0000	0
26/01/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01281	0.01336	4.29352	0.00000	0.0000	0
26/01/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00031	0.00026	16.12903	0.00000	0.0000	0
26/01/2011	€ / R 2011/03/14			Foreign Exchange Future	9.68530	9.74550	0.62156	9.78110	9.7430	17,705
26/01/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.14300	0.15900	11.18881	0.00000	0.0000	0
26/01/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.25800	0.21400	17.05426	0.00000	0.0000	0
26/01/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.12600	0.14100	11.90476	0.00000	0.0000	0
26/01/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.29100	0.24600	15.46392	0.00000	0.0000	0
26/01/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.16100	0.18000	11.80124	0.00000	0.0000	0
26/01/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.22600	0.18500	18.14159	0.00000	0.0000	0
26/01/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.11400	0.09100	20.17544	0.00000	0.0000	0
26/01/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.29900	0.33600	12.37458	0.00000	0.0000	10,429
26/01/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.74500	0.68800	7.65101	0.00000	0.0000	0
26/01/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.03000	0.03300	10.00000	0.00000	0.0000	14,937
26/01/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.83800	0.78000	6.92124	0.00000	0.0000	0
26/01/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.02300	0.02500	8.69565	0.00000	0.0000	4,508
26/01/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.48200	0.42800	11.20332	0.00000	0.0000	0
26/01/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.06700	0.07300	8.95522	0.00000	0.0000	100
26/01/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.23600	0.26800	13.55932	0.00000	0.0000	500
26/01/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.15100	0.12300	18.54305	0.00000	0.0000	3,000
26/01/2011	€ / R 2011/03/14	10.00	P	Foreign Exchange Future	0.40100	0.35100	12.46883	0.00000	0.0000	0
26/01/2011	€ / R 2011/03/14	10.00	C	Foreign Exchange Future	0.08600	0.09600	11.62791	0.00000	0.0000	500
26/01/2011	€ / R 2011/06/13			Foreign Exchange Future	9.80350	9.86560	0.63345	0.00000	0.0000	7,278
26/01/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.33300	0.35600	6.90691	0.00000	0.0000	0
26/01/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.33000	0.29000	12.12121	0.00000	0.0000	0
26/01/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.31300	0.33000	5.43131	0.00000	0.0000	0
26/01/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.36000	0.31400	12.77778	0.00000	0.0000	0
26/01/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.35800	0.38300	6.98324	0.00000	0.0000	0
26/01/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.30500	0.26700	12.45902	0.00000	0.0000	0
26/01/2011	€ / R 2011/09/19			Foreign Exchange Future	9.92970	9.99430	0.65057	9.97000	9.9700	2,463
26/01/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.58300	0.62000	6.34648	0.00000	0.0000	0
26/01/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.30300	0.27600	8.91089	0.00000	0.0000	0
26/01/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.55500	0.59000	6.30631	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
26/01/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.32500	0.29600	8.92308	0.00000	0.0000	0
26/01/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.61200	0.65000	6.20915	0.00000	0.0000	0
26/01/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.28200	0.25600	9.21986	0.00000	0.0000	0
26/01/2011	€ / R 2011/12/19			Foreign Exchange Future	10.04880	10.11500	0.65879	0.00000	0.0000	0
26/01/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.65000	0.68200	4.92308	0.00000	0.0000	0
26/01/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.40100	0.36700	8.47880	0.00000	0.0000	0
26/01/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.62300	0.65400	4.97592	0.00000	0.0000	0
26/01/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.42400	0.38900	8.25472	0.00000	0.0000	0
26/01/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.67600	0.71000	5.02959	0.00000	0.0000	0
26/01/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.37700	0.34500	8.48806	0.00000	0.0000	0
26/01/2011	AU\$ / R 2011/03/14			Foreign Exchange Future	7.01250	7.06670	0.77291	7.06350	7.0635	7,826
26/01/2011	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.33700	0.38600	14.54006	0.00000	0.0000	0
26/01/2011	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.02500	0.01900	24.00000	0.00000	0.0000	0
26/01/2011	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.29300	0.34100	16.38225	0.00000	0.0000	0
26/01/2011	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.03100	0.02400	22.58065	0.00000	0.0000	0
26/01/2011	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.38300	0.43200	12.79373	0.00000	0.0000	0
26/01/2011	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.02100	0.01500	28.57143	0.00000	0.0000	0
26/01/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.02460	7.07960	0.78296	0.00000	0.0000	825
26/01/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.44500	0.49200	10.56180	0.00000	0.0000	0
26/01/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.07000	0.06200	11.42857	0.00000	0.0000	0
26/01/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.40400	0.44900	11.13861	0.00000	0.0000	0
26/01/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.07900	0.06900	12.65823	0.00000	0.0000	0
26/01/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.48700	0.53500	9.85626	0.00000	0.0000	0
26/01/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.06200	0.05500	11.29032	0.00000	0.0000	0
26/01/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.03660	7.09350	0.80863	7.11750	7.1175	5,840
26/01/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.50300	0.54900	9.14513	0.00000	0.0000	0
26/01/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.11600	0.10600	8.62069	0.00000	0.0000	0
26/01/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.46500	0.50900	9.46237	0.00000	0.0000	0
26/01/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.12800	0.11600	9.37500	0.00000	0.0000	0
26/01/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.54300	0.59000	8.65562	0.00000	0.0000	0
26/01/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.10600	0.09700	8.49057	0.00000	0.0000	0
26/01/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.80900	7.84340	0.44052	0.00000	0.0000	0
26/01/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.08300	1.10200	1.75439	0.00000	0.0000	0
26/01/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.57400	0.55900	2.61324	0.00000	0.0000	0
26/01/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.05700	1.07700	1.89215	0.00000	0.0000	0
26/01/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.59800	0.58400	2.34114	0.00000	0.0000	0
26/01/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.10800	1.12800	1.80505	0.00000	0.0000	0
26/01/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.54900	0.53500	2.55009	0.00000	0.0000	0
26/01/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.11200	7.15130	0.55259	0.00000	0.0000	1,791
26/01/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.15100	0.17600	16.55629	0.00000	0.0000	0
26/01/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.08900	0.07500	15.73034	0.00000	0.0000	0
26/01/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.12100	0.14300	18.18182	0.00000	0.0000	0
26/01/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.10900	0.09200	15.59633	0.00000	0.0000	0
26/01/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.18400	0.21100	14.67391	0.00000	0.0000	0
26/01/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.07200	0.06000	16.66667	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
26/01/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.19220	7.23230	0.55755	0.00000	0.0000	0
26/01/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.37700	0.40700	7.95756	0.00000	0.0000	0
26/01/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.08500	0.07500	11.76471	0.00000	0.0000	0
26/01/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.34100	0.37000	8.50440	0.00000	0.0000	0
26/01/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.09900	0.08800	11.11111	0.00000	0.0000	0
26/01/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.41500	0.44600	7.46988	0.00000	0.0000	0
26/01/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.07300	0.06400	12.32877	0.00000	0.0000	0
26/01/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.53290	7.56270	0.39560	0.00000	0.0000	590
26/01/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.34200	0.36400	6.43275	0.00000	0.0000	0
26/01/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.05900	0.05100	13.55932	0.00000	0.0000	0
26/01/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.30400	0.32500	6.90789	0.00000	0.0000	0
26/01/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.07100	0.06200	12.67606	0.00000	0.0000	0
26/01/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.38200	0.40500	6.02094	0.00000	0.0000	0
26/01/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.04900	0.04200	14.28571	0.00000	0.0000	0
26/01/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.63970	7.67090	0.40839	0.00000	0.0000	0
26/01/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.61400	0.63900	4.07166	0.00000	0.0000	0
26/01/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.07400	0.06800	8.10811	0.00000	0.0000	0
26/01/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.57500	0.60000	4.34783	0.00000	0.0000	0
26/01/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.08500	0.07900	7.05882	0.00000	0.0000	0
26/01/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.65300	0.67900	3.98162	0.00000	0.0000	0
26/01/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.06300	0.05800	7.93651	0.00000	0.0000	0
26/01/2011	RAIN 2011/03/14			Foreign Exchange Future	14,025.21000	14,101.26000	0.54224	0.00000	0.0000	0
26/01/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	425.20000	501.30000	17.89746	0.00000	0.0000	0
26/01/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	425.20000	501.30000	17.89746	0.00000	0.0000	0
26/01/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
26/01/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	425.20000	501.30000	17.89746	0.00000	0.0000	0
26/01/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2011	RAIN 2011/06/13			Foreign Exchange Future	14,212.09000	14,290.51000	0.55178	0.00000	0.0000	0
26/01/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	712.10000	790.50000	11.00969	0.00000	0.0000	0
26/01/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	712.10000	790.50000	11.00969	0.00000	0.0000	0
26/01/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	712.10000	790.50000	11.00969	0.00000	0.0000	0
26/01/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.07820	1.08190	0.34316	0.00000	0.0000	0
26/01/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.03720	0.03970	6.72043	0.00000	0.0000	0
26/01/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00900	0.00780	13.33333	0.00000	0.0000	0
26/01/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.01280	0.01400	9.37500	0.00000	0.0000	0
26/01/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.03460	0.03210	7.22543	0.00000	0.0000	0
26/01/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.07930	0.08320	4.91803	0.00000	0.0000	0
26/01/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00110	0.00130	18.18182	0.00000	0.0000	0
26/01/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.09400	1.09800	0.36563	0.00000	0.0000	0
26/01/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.06200	0.06440	3.87097	0.00000	0.0000	0
26/01/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.01800	0.01640	8.88889	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
26/01/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.03570	0.03720	4.20168	0.00000	0.0000	0
26/01/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.04170	0.03920	5.99520	0.00000	0.0000	0
26/01/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.10020	0.10330	3.09381	0.00000	0.0000	0
26/01/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00620	0.00530	14.51613	0.00000	0.0000	0
Future Open Interest										396,350
Option Open Interest										206,996
Total										603,346