



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 28/01/2011

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
28/01/2011	\$ / R 2011/03/14			Foreign Exchange Future	7.09110	7.15770	0.93921	7.19000	7.1165	244,702
28/01/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	29,607
28/01/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.91500	0.84900	7.21311	0.00000	0.0000	0
28/01/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	340
28/01/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.96400	0.89800	6.84647	0.00000	0.0000	0
28/01/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
28/01/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.86600	0.80000	7.62125	0.00000	0.0000	0
28/01/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.41000	1.34300	4.75177	0.00000	0.0000	0
28/01/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
28/01/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.40900	3.34200	1.96539	0.00000	0.0000	0
28/01/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
28/01/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.27900	0.22800	18.27957	0.00000	0.0000	0
28/01/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.07000	0.08600	22.85714	0.00000	0.0000	29,607
28/01/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.31100	1.24400	5.11060	0.00000	0.0000	0
28/01/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	3,000
28/01/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.44400	0.38500	13.28829	0.00000	0.0000	0
28/01/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.03500	0.04300	22.85714	0.00000	0.0000	12,000
28/01/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.48800	0.42800	12.29508	0.00000	0.0000	0
28/01/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.02900	0.03600	24.13793	0.00000	0.0000	871
28/01/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.53300	0.47200	11.44465	0.00000	0.0000	0
28/01/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.02400	0.03000	25.00000	0.00000	0.0000	3,071
28/01/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.24200	0.19400	19.83471	0.00000	0.0000	3,000
28/01/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.08300	0.10200	22.89157	0.00000	0.0000	9,600
28/01/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.14500	0.11200	22.75862	0.00000	0.0000	3,000
28/01/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.13600	0.17000	25.00000	0.00000	0.0000	3,280
28/01/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.35800	0.30300	15.36313	0.00000	0.0000	0
28/01/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.04900	0.06100	24.48980	0.00000	0.0000	65
28/01/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.17500	0.13400	23.42857	0.00000	0.0000	0
28/01/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.11600	0.14200	22.41379	0.00000	0.0000	600
28/01/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.31800	0.26500	16.66667	0.00000	0.0000	0
28/01/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.05900	0.07300	23.72881	0.00000	0.0000	400
28/01/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.09800	0.12100	23.46939	0.00000	0.0000	0
28/01/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.20700	0.16300	21.25604	0.00000	0.0000	2,571
28/01/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.05700	0.04200	26.31579	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
28/01/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.29800	0.35000	17.44966	0.00000	0.0000	8,500
28/01/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.18720	7.25570	0.95308	7.27740	7.2335	55,877
28/01/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.17100	0.18900	10.52632	0.00000	0.0000	0
28/01/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.43400	0.38300	11.75115	0.00000	0.0000	0
28/01/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.15800	0.17500	10.75949	0.00000	0.0000	300
28/01/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.47100	0.41900	11.04034	0.00000	0.0000	0
28/01/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.18400	0.20500	11.41304	0.00000	0.0000	0
28/01/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.39700	0.34900	12.09068	0.00000	0.0000	0
28/01/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.56500	0.61900	9.55752	0.00000	0.0000	0
28/01/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.07800	0.06300	19.23077	0.00000	0.0000	300
28/01/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.26400	0.22800	13.63636	0.00000	0.0000	0
28/01/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.25100	0.28400	13.14741	0.00000	0.0000	300
28/01/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.19300	0.16300	15.54404	0.00000	0.0000	0
28/01/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.33000	0.36900	11.81818	0.00000	0.0000	500
28/01/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.29230	7.36260	0.96403	0.00000	0.0000	12,055
28/01/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.15000	0.16500	10.00000	0.00000	0.0000	0
28/01/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.90800	0.85200	6.16740	0.00000	0.0000	0
28/01/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.14300	0.15600	9.09091	0.00000	0.0000	0
28/01/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.95100	0.89300	6.09884	0.00000	0.0000	0
28/01/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.15800	0.17300	9.49367	0.00000	0.0000	0
28/01/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.86600	0.81000	6.46651	0.00000	0.0000	0
28/01/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.39250	7.46630	0.99831	0.00000	0.0000	190
28/01/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.43300	0.47600	9.93072	0.00000	0.0000	0
28/01/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.39100	0.36000	7.92839	0.00000	0.0000	0
28/01/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.41000	0.45100	10.00000	0.00000	0.0000	0
28/01/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.41800	0.38500	7.89474	0.00000	0.0000	0
28/01/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.45600	0.50100	9.86842	0.00000	0.0000	0
28/01/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.36400	0.33500	7.96703	0.00000	0.0000	0
28/01/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.37150	9.43860	0.71600	0.00000	0.0000	0
28/01/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.62100	1.64200	1.29550	0.00000	0.0000	0
28/01/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.45000	1.40300	3.24138	0.00000	0.0000	0
28/01/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.60400	1.62400	1.24688	0.00000	0.0000	0
28/01/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.48300	1.43500	3.23668	0.00000	0.0000	0
28/01/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.63800	1.65900	1.28205	0.00000	0.0000	0
28/01/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.41700	1.37000	3.31687	0.00000	0.0000	0
28/01/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.09110	7.15770	0.93921	0.00000	0.0000	125
28/01/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.19317	0.23529	21.80463	0.00000	0.0000	0
28/01/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.10207	0.07759	23.98354	0.00000	0.0000	0
28/01/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.16325	0.20161	23.49770	0.00000	0.0000	0
28/01/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.12215	0.09391	23.11912	0.00000	0.0000	0
28/01/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.22569	0.27133	20.22243	0.00000	0.0000	0
28/01/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.08459	0.06363	24.77834	0.00000	0.0000	0
28/01/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.18720	7.25570	0.95308	0.00000	0.0000	20
28/01/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.32971	0.36914	11.95899	0.00000	0.0000	0
28/01/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.19251	0.16344	15.10051	0.00000	0.0000	0

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28/01/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.30202	0.33926	12.33031	0.00000	0.0000	0
28/01/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.21482	0.18356	14.55172	0.00000	0.0000	0
28/01/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.35894	0.40055	11.59247	0.00000	0.0000	0
28/01/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.17174	0.14485	15.65739	0.00000	0.0000	0
28/01/2011	£ / R 2011/03/14			Foreign Exchange Future	11.30670	11.36460	0.51209	11.39800	11.2970	32,396
28/01/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.07700	0.08700	12.98701	0.00000	0.0000	0
28/01/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.57000	0.52200	8.42105	0.00000	0.0000	0
28/01/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.06900	0.07700	11.59420	0.00000	0.0000	0
28/01/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.61200	0.56200	8.16993	0.00000	0.0000	0
28/01/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.08600	0.09700	12.79070	0.00000	0.0000	0
28/01/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.52900	0.48200	8.88469	0.00000	0.0000	0
28/01/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.30800	0.27100	12.01299	0.00000	0.0000	0
28/01/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.16500	0.18600	12.72727	0.00000	0.0000	870
28/01/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.25700	1.20000	4.53461	0.00000	0.0000	0
28/01/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	870
28/01/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.74200	0.69000	7.00809	0.00000	0.0000	0
28/01/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.04900	0.05500	12.24490	0.00000	0.0000	150
28/01/2011	£ / R 2011/06/13			Foreign Exchange Future	11.44950	11.50990	0.52753	0.00000	0.0000	2,411
28/01/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.25900	0.27600	6.56371	0.00000	0.0000	0
28/01/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.66000	0.61600	6.66667	0.00000	0.0000	0
28/01/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.24500	0.26100	6.53061	0.00000	0.0000	0
28/01/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.69600	0.65100	6.46552	0.00000	0.0000	0
28/01/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.27300	0.29100	6.59341	0.00000	0.0000	0
28/01/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.62400	0.58100	6.89103	0.00000	0.0000	0
28/01/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.82600	0.87100	5.44794	0.00000	0.0000	0
28/01/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.12700	0.11100	12.59843	0.00000	0.0000	10
28/01/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.39700	0.36200	8.81612	0.00000	0.0000	0
28/01/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.39600	0.42200	6.56566	0.00000	0.0000	10
28/01/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.35600	0.38000	6.74157	0.00000	0.0000	0
28/01/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.45700	0.42000	8.09628	0.00000	0.0000	100
28/01/2011	£ / R 2011/09/19			Foreign Exchange Future	11.59900	11.66250	0.54746	0.00000	0.0000	2,457
28/01/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.57700	0.60200	4.33276	0.00000	0.0000	0
28/01/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.47800	0.44000	7.94979	0.00000	0.0000	0
28/01/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.55300	0.57900	4.70163	0.00000	0.0000	0
28/01/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.50400	0.46700	7.34127	0.00000	0.0000	0
28/01/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.60200	0.62800	4.31894	0.00000	0.0000	0
28/01/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.45300	0.41600	8.16777	0.00000	0.0000	0
28/01/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.51000	0.53700	5.29412	0.00000	0.0000	0
28/01/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.56100	0.52500	6.41711	0.00000	0.0000	100
28/01/2011	£ / R 2011/12/19			Foreign Exchange Future	11.73780	11.80530	0.57507	0.00000	0.0000	0
28/01/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.68000	0.70700	3.97059	0.00000	0.0000	0
28/01/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.59200	0.55200	6.75676	0.00000	0.0000	0
28/01/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.65700	0.68500	4.26180	0.00000	0.0000	0
28/01/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.61900	0.58000	6.30048	0.00000	0.0000	0
28/01/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.70300	0.73200	4.12518	0.00000	0.0000	0

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28/01/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.56500	0.52700	6.72566	0.00000	0.0000	0
28/01/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08560	0.08700	1.63551	0.08610	0.0861	552
28/01/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00165	0.00218	32.12121	0.00000	0.0000	0
28/01/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00305	0.00218	28.52459	0.00000	0.0000	0
28/01/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00019	0.00025	31.57895	0.00000	0.0000	0
28/01/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01159	0.01025	11.56169	0.00000	0.0000	0
28/01/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00869	0.01004	15.53510	0.00000	0.0000	0
28/01/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00009	0.00004	55.55556	0.00000	0.0000	0
28/01/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08680	0.08830	1.72811	0.00000	0.0000	573
28/01/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00475	0.00558	17.47368	0.00000	0.0000	0
28/01/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00295	0.00228	22.71186	0.00000	0.0000	0
28/01/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00166	0.00196	18.07229	0.00000	0.0000	0
28/01/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00986	0.00866	12.17039	0.00000	0.0000	0
28/01/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01211	0.01353	11.72585	0.00000	0.0000	0
28/01/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00031	0.00023	25.80645	0.00000	0.0000	0
28/01/2011	€ / R 2011/03/14			Foreign Exchange Future	9.72900	9.80720	0.80378	9.85550	9.7455	17,399
28/01/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.15200	0.18300	20.39474	0.00000	0.0000	0
28/01/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.22300	0.17600	21.07623	0.00000	0.0000	0
28/01/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.13400	0.16200	20.89552	0.00000	0.0000	0
28/01/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.25500	0.20500	19.60784	0.00000	0.0000	0
28/01/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.17200	0.21100	22.67442	0.00000	0.0000	0
28/01/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.19300	0.15400	20.20725	0.00000	0.0000	0
28/01/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.09200	0.07300	20.65217	0.00000	0.0000	0
28/01/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.32100	0.38000	18.38006	0.00000	0.0000	10,429
28/01/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.70200	0.63000	10.25641	0.00000	0.0000	0
28/01/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.03100	0.03700	19.35484	0.00000	0.0000	14,937
28/01/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.79500	0.72100	9.30818	0.00000	0.0000	0
28/01/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.02400	0.02800	16.66667	0.00000	0.0000	4,508
28/01/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.44100	0.37700	14.51247	0.00000	0.0000	0
28/01/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.07000	0.08400	20.00000	0.00000	0.0000	100
28/01/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.25400	0.30700	20.86614	0.00000	0.0000	500
28/01/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.12500	0.10000	20.00000	0.00000	0.0000	3,000
28/01/2011	€ / R 2011/03/14	10.00	P	Foreign Exchange Future	0.36200	0.30300	16.29834	0.00000	0.0000	0
28/01/2011	€ / R 2011/03/14	10.00	C	Foreign Exchange Future	0.09100	0.11000	20.87912	0.00000	0.0000	500
28/01/2011	€ / R 2011/06/13			Foreign Exchange Future	9.84870	9.92870	0.81229	0.00000	0.0000	7,278
28/01/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.34800	0.39100	12.35632	0.00000	0.0000	0
28/01/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.29900	0.26200	12.37458	0.00000	0.0000	0
28/01/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.32300	0.36400	12.69350	0.00000	0.0000	0
28/01/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.32400	0.28500	12.03704	0.00000	0.0000	0
28/01/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.37400	0.41900	12.03209	0.00000	0.0000	0
28/01/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.27500	0.24000	12.72727	0.00000	0.0000	0
28/01/2011	€ / R 2011/09/19			Foreign Exchange Future	9.97530	10.05620	0.81100	10.07000	10.0700	2,463
28/01/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.61000	0.65900	8.03279	0.00000	0.0000	0
28/01/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.28500	0.25300	11.22807	0.00000	0.0000	0
28/01/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.58100	0.62800	8.08950	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
28/01/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.30600	0.27200	11.11111	0.00000	0.0000	0
28/01/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.63900	0.69000	7.98122	0.00000	0.0000	0
28/01/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.26400	0.23400	11.36364	0.00000	0.0000	0
28/01/2011	€ / R 2011/12/19			Foreign Exchange Future	10.09280	10.17680	0.83228	0.00000	0.0000	0
28/01/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.66700	0.71400	7.04648	0.00000	0.0000	0
28/01/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.37400	0.33700	9.89305	0.00000	0.0000	0
28/01/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.64100	0.68500	6.86427	0.00000	0.0000	0
28/01/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.39800	0.35800	10.05025	0.00000	0.0000	0
28/01/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.69500	0.74300	6.90647	0.00000	0.0000	0
28/01/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.35200	0.31600	10.22727	0.00000	0.0000	0
28/01/2011	AU\$ / R 2011/03/14			Foreign Exchange Future	7.00360	7.10210	1.40642	0.00000	0.0000	7,826
28/01/2011	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.33000	0.42000	27.27273	0.00000	0.0000	0
28/01/2011	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.02600	0.01800	30.76923	0.00000	0.0000	0
28/01/2011	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.28600	0.37400	30.76923	0.00000	0.0000	0
28/01/2011	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.03200	0.02200	31.25000	0.00000	0.0000	0
28/01/2011	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.37500	0.46700	24.53333	0.00000	0.0000	0
28/01/2011	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.02100	0.01500	28.57143	0.00000	0.0000	0
28/01/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.01740	7.11710	1.42075	7.07600	7.0760	1,005
28/01/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.44100	0.52600	19.27438	0.00000	0.0000	0
28/01/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.07400	0.05900	20.27027	0.00000	0.0000	0
28/01/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.40000	0.48300	20.75000	0.00000	0.0000	0
28/01/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.08300	0.06600	20.48193	0.00000	0.0000	0
28/01/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.48200	0.57000	18.25726	0.00000	0.0000	0
28/01/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.06500	0.05300	18.46154	0.00000	0.0000	0
28/01/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.03100	7.13160	1.43081	0.00000	0.0000	5,840
28/01/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.49900	0.58400	17.03407	0.00000	0.0000	0
28/01/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.11800	0.10200	13.55932	0.00000	0.0000	0
28/01/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.46100	0.54400	18.00434	0.00000	0.0000	0
28/01/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.13000	0.11200	13.84615	0.00000	0.0000	0
28/01/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.53900	0.62500	15.95547	0.00000	0.0000	0
28/01/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.10800	0.09300	13.88889	0.00000	0.0000	0
28/01/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.81850	7.90590	1.11786	0.00000	0.0000	0
28/01/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.08400	1.14500	5.62731	0.00000	0.0000	0
28/01/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.56600	0.53900	4.77032	0.00000	0.0000	0
28/01/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.05900	1.11800	5.57129	0.00000	0.0000	0
28/01/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.59100	0.56200	4.90694	0.00000	0.0000	0
28/01/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.11100	1.17200	5.49055	0.00000	0.0000	0
28/01/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.54300	0.51600	4.97238	0.00000	0.0000	0
28/01/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.12280	7.18700	0.90133	0.00000	0.0000	1,791
28/01/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.15300	0.20000	30.71895	0.00000	0.0000	0
28/01/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.08000	0.06300	21.25000	0.00000	0.0000	0
28/01/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.12200	0.16500	35.24590	0.00000	0.0000	0
28/01/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.09900	0.07800	21.21212	0.00000	0.0000	0
28/01/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.18700	0.23700	26.73797	0.00000	0.0000	0
28/01/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.06400	0.05000	21.87500	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
28/01/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.20380	7.26980	0.91618	0.00000	0.0000	0
28/01/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.38300	0.43500	13.57702	0.00000	0.0000	0
28/01/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.07900	0.06500	17.72152	0.00000	0.0000	0
28/01/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.34600	0.39600	14.45087	0.00000	0.0000	0
28/01/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.09200	0.07600	17.39130	0.00000	0.0000	0
28/01/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.42100	0.47600	13.06413	0.00000	0.0000	0
28/01/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.06700	0.05600	16.41791	0.00000	0.0000	0
28/01/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.51090	7.59940	1.17829	0.00000	0.0000	1,390
28/01/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.32100	0.38200	19.00312	0.00000	0.0000	0
28/01/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.06000	0.03300	45.00000	0.00000	0.0000	0
28/01/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.28400	0.33900	19.36620	0.00000	0.0000	0
28/01/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.07300	0.04000	45.20548	0.00000	0.0000	0
28/01/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.36100	0.42600	18.00554	0.00000	0.0000	0
28/01/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.05000	0.02700	46.00000	0.00000	0.0000	0
28/01/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.61900	7.70970	1.19044	0.00000	0.0000	0
28/01/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.59400	0.67000	12.79461	0.00000	0.0000	0
28/01/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.07500	0.06000	20.00000	0.00000	0.0000	0
28/01/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.55700	0.63000	13.10592	0.00000	0.0000	0
28/01/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.08800	0.07000	20.45455	0.00000	0.0000	0
28/01/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.63300	0.71200	12.48025	0.00000	0.0000	0
28/01/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.06400	0.05200	18.75000	0.00000	0.0000	0
28/01/2011	RAIN 2011/03/14			Foreign Exchange Future	14,035.10000	14,164.59000	0.92262	0.00000	0.0000	0
28/01/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	435.10000	564.60000	29.76327	0.00000	0.0000	0
28/01/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/01/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	435.10000	564.60000	29.76327	0.00000	0.0000	0
28/01/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/01/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	435.10000	564.60000	29.76327	0.00000	0.0000	0
28/01/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/01/2011	RAIN 2011/06/13			Foreign Exchange Future	14,222.03000	14,356.32000	0.94424	0.00000	0.0000	0
28/01/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	722.00000	856.30000	18.60111	0.00000	0.0000	0
28/01/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/01/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	722.00000	856.30000	18.60111	0.00000	0.0000	0
28/01/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/01/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	722.00000	856.30000	18.60111	0.00000	0.0000	0
28/01/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/01/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.07590	1.08550	0.89228	0.00000	0.0000	0
28/01/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.03520	0.04210	19.60227	0.00000	0.0000	0
28/01/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00930	0.00660	29.03226	0.00000	0.0000	0
28/01/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.01160	0.01500	29.31034	0.00000	0.0000	0
28/01/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.03570	0.02950	17.36695	0.00000	0.0000	0
28/01/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.07710	0.08650	12.19196	0.00000	0.0000	0
28/01/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00120	0.00100	16.66667	0.00000	0.0000	0
28/01/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.09190	1.10180	0.90668	0.00000	0.0000	0
28/01/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.06020	0.06700	11.29568	0.00000	0.0000	0
28/01/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.01830	0.01520	16.93989	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
28/01/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.03440	0.03860	12.20930	0.00000	0.0000	0
28/01/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.04250	0.03680	13.41176	0.00000	0.0000	0
28/01/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.09820	0.10660	8.55397	0.00000	0.0000	0
28/01/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00630	0.00480	23.80952	0.00000	0.0000	0
<b>Future Open Interest</b>										<b>396,350</b>
<b>Option Open Interest</b>										<b>206,996</b>
<b>Total</b>										<b>603,346</b>