



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 21/01/2011

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
21/01/2011	\$ / R 2011/03/14			Foreign Exchange Future	7.12070	7.13360	0.18116	7.19000	7.1010	253,206
21/01/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	29,607
21/01/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.88800	0.87600	1.35135	0.00000	0.0000	0
21/01/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	340
21/01/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.93600	0.92400	1.28205	0.00000	0.0000	0
21/01/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
21/01/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.83900	0.82700	1.43027	0.00000	0.0000	0
21/01/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.38100	1.36800	0.94135	0.00000	0.0000	0
21/01/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	30,000
21/01/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.37900	3.36600	0.38473	0.00000	0.0000	0
21/01/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
21/01/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.26500	0.25900	2.26415	0.00000	0.0000	0
21/01/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.08600	0.09300	8.13953	0.00000	0.0000	29,607
21/01/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.28200	1.26900	1.01404	0.00000	0.0000	0
21/01/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	3,000
21/01/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.42400	0.41500	2.12264	0.00000	0.0000	0
21/01/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.04500	0.04900	8.88889	0.00000	0.0000	12,000
21/01/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.46700	0.45800	1.92719	0.00000	0.0000	0
21/01/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.03800	0.04200	10.52632	0.00000	0.0000	871
21/01/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.51100	0.50200	1.76125	0.00000	0.0000	0
21/01/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.03200	0.03600	12.50000	0.00000	0.0000	3,071
21/01/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.23000	0.22400	2.60870	0.00000	0.0000	3,000
21/01/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.10100	0.10800	6.93069	0.00000	0.0000	10,500
21/01/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.13800	0.13900	0.72464	0.00000	0.0000	3,000
21/01/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.15900	0.17300	8.80503	0.00000	0.0000	3,280
21/01/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.34100	0.33400	2.05279	0.00000	0.0000	0
21/01/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.06200	0.06800	9.67742	0.00000	0.0000	65
21/01/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.16600	0.16200	2.40964	0.00000	0.0000	0
21/01/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.13700	0.14600	6.56934	0.00000	0.0000	600
21/01/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.30200	0.29600	1.98675	0.00000	0.0000	0
21/01/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.07300	0.08000	9.58904	0.00000	0.0000	400
21/01/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.11800	0.12600	6.77966	0.00000	0.0000	0
21/01/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.19700	0.19200	2.53807	0.00000	0.0000	2,571
21/01/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.05600	0.05700	1.78571	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
21/01/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.32700	0.34100	4.28135	0.00000	0.0000	8,500
21/01/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.21420	7.22990	0.21763	7.27000	7.2000	56,159
21/01/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.18300	0.19100	4.37158	0.00000	0.0000	0
21/01/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.41900	0.41100	1.90931	0.00000	0.0000	0
21/01/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.17000	0.17800	4.70588	0.00000	0.0000	300
21/01/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.45600	0.44800	1.75439	0.00000	0.0000	0
21/01/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.19800	0.20600	4.04040	0.00000	0.0000	0
21/01/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.38400	0.37600	2.08333	0.00000	0.0000	0
21/01/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.59200	0.60500	2.19595	0.00000	0.0000	0
21/01/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.07800	0.07500	3.84615	0.00000	0.0000	300
21/01/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.25400	0.24800	2.36220	0.00000	0.0000	0
21/01/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.26800	0.27800	3.73134	0.00000	0.0000	300
21/01/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.18600	0.18100	2.68817	0.00000	0.0000	0
21/01/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.35000	0.36100	3.14286	0.00000	0.0000	500
21/01/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.31580	7.33620	0.27885	7.35020	7.3200	11,855
21/01/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.16200	0.16600	2.46914	0.00000	0.0000	0
21/01/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.89600	0.88000	1.78571	0.00000	0.0000	0
21/01/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.15500	0.15900	2.58065	0.00000	0.0000	0
21/01/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.93900	0.92300	1.70394	0.00000	0.0000	0
21/01/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.17100	0.17500	2.33918	0.00000	0.0000	0
21/01/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.85500	0.83900	1.87135	0.00000	0.0000	0
21/01/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.41380	7.43950	0.34665	0.00000	0.0000	190
21/01/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.45600	0.47100	3.28947	0.00000	0.0000	0
21/01/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.39200	0.38200	2.55102	0.00000	0.0000	0
21/01/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.43200	0.44700	3.47222	0.00000	0.0000	0
21/01/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.41800	0.40800	2.39234	0.00000	0.0000	0
21/01/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.48000	0.49500	3.12500	0.00000	0.0000	0
21/01/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.36600	0.35600	2.73224	0.00000	0.0000	0
21/01/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.39620	9.40890	0.13516	0.00000	0.0000	0
21/01/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.62900	1.65300	1.47330	0.00000	0.0000	0
21/01/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.43300	1.44400	0.76762	0.00000	0.0000	0
21/01/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.61200	1.63600	1.48883	0.00000	0.0000	0
21/01/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.46600	1.47700	0.75034	0.00000	0.0000	0
21/01/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.64700	1.67000	1.39648	0.00000	0.0000	0
21/01/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.40100	1.41100	0.71378	0.00000	0.0000	0
21/01/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.12070	7.13360	0.18116	0.00000	0.0000	125
21/01/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.21935	0.23324	6.33235	0.00000	0.0000	0
21/01/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.09865	0.09964	1.00355	0.00000	0.0000	0
21/01/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.18785	0.20173	7.38887	0.00000	0.0000	0
21/01/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.11715	0.11813	0.83653	0.00000	0.0000	0
21/01/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.25320	0.26703	5.46209	0.00000	0.0000	0
21/01/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.08250	0.08343	1.12727	0.00000	0.0000	0
21/01/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.21420	7.22990	0.21763	0.00000	0.0000	0
21/01/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.34967	0.36109	3.26594	0.00000	0.0000	0
21/01/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.18547	0.18119	2.30765	0.00000	0.0000	0

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21/01/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.32077	0.33186	3.45731	0.00000	0.0000	0
21/01/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.20657	0.20196	2.23169	0.00000	0.0000	0
21/01/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.38006	0.39181	3.09162	0.00000	0.0000	0
21/01/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.16586	0.16191	2.38153	0.00000	0.0000	0
21/01/2011	£ / R 2011/03/14			Foreign Exchange Future	11.33440	11.39670	0.54965	11.38000	11.3100	32,797
21/01/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.09200	0.10600	15.21739	0.00000	0.0000	0
21/01/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.55800	0.50900	8.78136	0.00000	0.0000	0
21/01/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.08300	0.09600	15.66265	0.00000	0.0000	0
21/01/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.59900	0.54900	8.34725	0.00000	0.0000	0
21/01/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.10200	0.11800	15.68627	0.00000	0.0000	0
21/01/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.51800	0.47100	9.07336	0.00000	0.0000	0
21/01/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.30400	0.26700	12.17105	0.00000	0.0000	0
21/01/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.18800	0.21400	13.82979	0.00000	0.0000	870
21/01/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.23400	1.17500	4.78120	0.00000	0.0000	0
21/01/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.01800	0.02200	22.22222	0.00000	0.0000	870
21/01/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.72600	0.67300	7.30028	0.00000	0.0000	0
21/01/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.06000	0.07000	16.66667	0.00000	0.0000	150
21/01/2011	£ / R 2011/06/13			Foreign Exchange Future	11.47090	11.53830	0.58757	11.56000	11.4690	2,411
21/01/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.26200	0.29000	10.68702	0.00000	0.0000	0
21/01/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.64100	0.60200	6.08424	0.00000	0.0000	0
21/01/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.24800	0.27500	10.88710	0.00000	0.0000	0
21/01/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.67700	0.63700	5.90842	0.00000	0.0000	0
21/01/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.27600	0.30600	10.86957	0.00000	0.0000	0
21/01/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.60500	0.56800	6.11570	0.00000	0.0000	0
21/01/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.84300	0.90000	6.76157	0.00000	0.0000	0
21/01/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.12200	0.11200	8.19672	0.00000	0.0000	10
21/01/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.38100	0.35800	6.03675	0.00000	0.0000	0
21/01/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.40200	0.44600	10.94527	0.00000	0.0000	10
21/01/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.00000	0.39700	100.00000	0.00000	0.0000	0
21/01/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.00000	0.40900	100.00000	0.00000	0.0000	100
21/01/2011	£ / R 2011/09/19			Foreign Exchange Future	11.61260	11.68800	0.64929	11.67550	11.6755	2,457
21/01/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.58600	0.63000	7.50853	0.00000	0.0000	0
21/01/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.47300	0.44200	6.55391	0.00000	0.0000	0
21/01/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.56100	0.60500	7.84314	0.00000	0.0000	0
21/01/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.49800	0.46700	6.22490	0.00000	0.0000	0
21/01/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.61100	0.65700	7.52864	0.00000	0.0000	0
21/01/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.44800	0.41900	6.47321	0.00000	0.0000	0
21/01/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.00000	0.55600	100.00000	0.00000	0.0000	0
21/01/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.00000	0.51800	100.00000	0.00000	0.0000	100
21/01/2011	£ / R 2011/12/19			Foreign Exchange Future	11.74540	11.82980	0.71858	0.00000	0.0000	0
21/01/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.68500	0.73100	6.71533	0.00000	0.0000	0
21/01/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.59000	0.55100	6.61017	0.00000	0.0000	0
21/01/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.66200	0.70700	6.79758	0.00000	0.0000	0
21/01/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.61700	0.57700	6.48298	0.00000	0.0000	0
21/01/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.70900	0.75600	6.62906	0.00000	0.0000	0

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21/01/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.56400	0.52600	6.73759	0.00000	0.0000	0
21/01/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08600	0.08630	0.34884	0.00000	0.0000	430
21/01/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00205	0.00216	5.36585	0.00000	0.0000	0
21/01/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00305	0.00286	6.22951	0.00000	0.0000	0
21/01/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00031	0.00033	6.45161	0.00000	0.0000	0
21/01/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01131	0.01103	2.47569	0.00000	0.0000	0
21/01/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00913	0.00941	3.06681	0.00000	0.0000	0
21/01/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00013	0.00011	15.38462	0.00000	0.0000	0
21/01/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08730	0.08750	0.22910	0.00000	0.0000	573
21/01/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00526	0.00536	1.90114	0.00000	0.0000	0
21/01/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00296	0.00286	3.37838	0.00000	0.0000	0
21/01/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00196	0.00200	2.04082	0.00000	0.0000	0
21/01/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00966	0.00950	1.65631	0.00000	0.0000	0
21/01/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01265	0.01283	1.42292	0.00000	0.0000	0
21/01/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00035	0.00033	5.71429	0.00000	0.0000	0
21/01/2011	€ / R 2011/03/14			Foreign Exchange Future	9.59050	9.66040	0.72885	9.69010	9.5860	17,685
21/01/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.10500	0.13300	26.66667	0.00000	0.0000	0
21/01/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.31500	0.27300	13.33333	0.00000	0.0000	0
21/01/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.09200	0.11700	27.17391	0.00000	0.0000	0
21/01/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.35200	0.30700	12.78409	0.00000	0.0000	0
21/01/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.11900	0.15000	26.05042	0.00000	0.0000	0
21/01/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.27900	0.24000	13.97849	0.00000	0.0000	0
21/01/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.14100	0.12000	14.89362	0.00000	0.0000	0
21/01/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.23100	0.28000	21.21212	0.00000	0.0000	10,429
21/01/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.83100	0.76800	7.58123	0.00000	0.0000	0
21/01/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.02100	0.02800	33.33333	0.00000	0.0000	14,937
21/01/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.92600	0.86200	6.91145	0.00000	0.0000	0
21/01/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.01600	0.02200	37.50000	0.00000	0.0000	4,508
21/01/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.55700	0.50200	9.87433	0.00000	0.0000	0
21/01/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.04700	0.06200	31.91489	0.00000	0.0000	100
21/01/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.17500	0.21800	24.57143	0.00000	0.0000	0
21/01/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.18500	0.15800	14.59459	0.00000	0.0000	3,000
21/01/2011	€ / R 2011/06/13			Foreign Exchange Future	9.70680	9.77960	0.74999	0.00000	0.0000	7,278
21/01/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.27500	0.31100	13.09091	0.00000	0.0000	0
21/01/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.36800	0.33100	10.05435	0.00000	0.0000	0
21/01/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.25800	0.29200	13.17829	0.00000	0.0000	0
21/01/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.40100	0.36200	9.72569	0.00000	0.0000	0
21/01/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.29400	0.33100	12.58503	0.00000	0.0000	0
21/01/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.33700	0.30100	10.68249	0.00000	0.0000	0
21/01/2011	€ / R 2011/09/19			Foreign Exchange Future	9.82960	9.90800	0.79759	9.92250	9.9200	2,365
21/01/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.50500	0.55800	10.49505	0.00000	0.0000	0
21/01/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.32500	0.30000	7.69231	0.00000	0.0000	0
21/01/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.47800	0.53000	10.87866	0.00000	0.0000	0
21/01/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.34800	0.32200	7.47126	0.00000	0.0000	0
21/01/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.53300	0.58700	10.13133	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
21/01/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.30300	0.27900	7.92079	0.00000	0.0000	0
21/01/2011	€ / R 2011/12/19			Foreign Exchange Future	9.94580	10.03070	0.85363	0.00000	0.0000	0
21/01/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.57300	0.62700	9.42408	0.00000	0.0000	0
21/01/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.42700	0.39600	7.25995	0.00000	0.0000	0
21/01/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.54900	0.60100	9.47177	0.00000	0.0000	0
21/01/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.45300	0.42000	7.28477	0.00000	0.0000	0
21/01/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.59900	0.65300	9.01503	0.00000	0.0000	0
21/01/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.40300	0.37200	7.69231	0.00000	0.0000	0
21/01/2011	AUS / R 2011/03/14			Foreign Exchange Future	6.99690	7.02190	0.35730	7.02000	7.0200	7,926
21/01/2011	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.32200	0.34800	8.07453	0.00000	0.0000	0
21/01/2011	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.02500	0.02600	4.00000	0.00000	0.0000	0
21/01/2011	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.27800	0.30300	8.99281	0.00000	0.0000	0
21/01/2011	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.03100	0.03100	0.00000	0.00000	0.0000	0
21/01/2011	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.36800	0.39300	6.79348	0.00000	0.0000	0
21/01/2011	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	0
21/01/2011	AUS / R 2011/06/13			Foreign Exchange Future	7.00710	7.03460	0.39246	0.00000	0.0000	825
21/01/2011	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.43200	0.45500	5.32407	0.00000	0.0000	0
21/01/2011	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.07500	0.07000	6.66667	0.00000	0.0000	0
21/01/2011	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.39200	0.41300	5.35714	0.00000	0.0000	0
21/01/2011	AUS / R 2011/06/13	6.70	P	Foreign Exchange Future	0.08500	0.07800	8.23529	0.00000	0.0000	0
21/01/2011	AUS / R 2011/06/13	6.60	C	Foreign Exchange Future	0.47400	0.49700	4.85232	0.00000	0.0000	0
21/01/2011	AUS / R 2011/06/13	6.60	P	Foreign Exchange Future	0.06700	0.06200	7.46269	0.00000	0.0000	0
21/01/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.01650	7.04820	0.45179	0.00000	0.0000	5,790
21/01/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.48700	0.51000	4.72279	0.00000	0.0000	0
21/01/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.12100	0.11200	7.43802	0.00000	0.0000	0
21/01/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.44800	0.47100	5.13393	0.00000	0.0000	0
21/01/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.13200	0.12300	6.81818	0.00000	0.0000	0
21/01/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.52600	0.55100	4.75285	0.00000	0.0000	0
21/01/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.11000	0.10300	6.36364	0.00000	0.0000	0
21/01/2011	AUS / R 2015/12/14			Foreign Exchange Future	7.78260	7.80090	0.23514	0.00000	0.0000	0
21/01/2011	AUS / R 2015/12/14	7.30	C	Foreign Exchange Future	1.06800	1.07800	0.93633	0.00000	0.0000	0
21/01/2011	AUS / R 2015/12/14	7.30	P	Foreign Exchange Future	0.58500	0.57700	1.36752	0.00000	0.0000	0
21/01/2011	AUS / R 2015/12/14	7.35	C	Foreign Exchange Future	1.04300	1.05200	0.86290	0.00000	0.0000	0
21/01/2011	AUS / R 2015/12/14	7.35	P	Foreign Exchange Future	0.61000	0.60100	1.47541	0.00000	0.0000	0
21/01/2011	AUS / R 2015/12/14	7.25	C	Foreign Exchange Future	1.09200	1.10400	1.09890	0.00000	0.0000	0
21/01/2011	AUS / R 2015/12/14	7.25	P	Foreign Exchange Future	0.55900	0.55300	1.07335	0.00000	0.0000	0
21/01/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.09850	7.18990	1.28760	0.00000	0.0000	1,791
21/01/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.14400	0.20900	45.13889	0.00000	0.0000	0
21/01/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.09600	0.06900	28.12500	0.00000	0.0000	0
21/01/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.11500	0.17500	52.17391	0.00000	0.0000	0
21/01/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.11700	0.08500	27.35043	0.00000	0.0000	0
21/01/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.17700	0.24600	38.98305	0.00000	0.0000	0
21/01/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.07900	0.05600	29.11392	0.00000	0.0000	0
21/01/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.17550	7.27100	1.33092	0.00000	0.0000	0
21/01/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.36600	0.44100	20.49180	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
21/01/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.09100	0.07000	23.07692	0.00000	0.0000	0
21/01/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.33000	0.40300	22.12121	0.00000	0.0000	0
21/01/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.10500	0.08200	21.90476	0.00000	0.0000	0
21/01/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.40400	0.48100	19.05941	0.00000	0.0000	0
21/01/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.07900	0.06000	24.05063	0.00000	0.0000	0
21/01/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.40400	7.42930	0.34171	0.00000	0.0000	590
21/01/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.25200	0.26700	5.95238	0.00000	0.0000	0
21/01/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.09800	0.08800	10.20408	0.00000	0.0000	0
21/01/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.21900	0.23300	6.39269	0.00000	0.0000	0
21/01/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.11500	0.10400	9.56522	0.00000	0.0000	0
21/01/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.28700	0.30300	5.57491	0.00000	0.0000	0
21/01/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.08300	0.07400	10.84337	0.00000	0.0000	0
21/01/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.50750	7.53530	0.37030	0.00000	0.0000	0
21/01/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.51600	0.53500	3.68217	0.00000	0.0000	0
21/01/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.10900	0.10000	8.25688	0.00000	0.0000	0
21/01/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.48100	0.50000	3.95010	0.00000	0.0000	0
21/01/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.12400	0.11500	7.25806	0.00000	0.0000	0
21/01/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.55200	0.57200	3.62319	0.00000	0.0000	0
21/01/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.09500	0.08700	8.42105	0.00000	0.0000	0
21/01/2011	RAIN 2011/03/14			Foreign Exchange Future	13,983.95000	14,047.69000	0.45581	0.00000	0.0000	0
21/01/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	384.00000	447.70000	16.58854	0.00000	0.0000	0
21/01/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
21/01/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	383.90000	447.70000	16.61891	0.00000	0.0000	0
21/01/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/01/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	384.00000	447.70000	16.58854	0.00000	0.0000	0
21/01/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/01/2011	RAIN 2011/06/13			Foreign Exchange Future	14,165.83000	14,234.26000	0.48306	0.00000	0.0000	0
21/01/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	665.80000	734.30000	10.28837	0.00000	0.0000	0
21/01/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/01/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	665.80000	734.30000	10.28837	0.00000	0.0000	0
21/01/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
21/01/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	665.80000	734.30000	10.28837	0.00000	0.0000	0
21/01/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/01/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.08000	1.08190	0.17593	0.00000	0.0000	0
21/01/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.03940	0.04060	3.04569	0.00000	0.0000	0
21/01/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00940	0.00870	7.44681	0.00000	0.0000	0
21/01/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.01460	0.01510	3.42466	0.00000	0.0000	0
21/01/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.03460	0.03320	4.04624	0.00000	0.0000	0
21/01/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.08130	0.08310	2.21402	0.00000	0.0000	0
21/01/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00130	0.00120	7.69231	0.00000	0.0000	0
21/01/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.09480	1.09790	0.28316	0.00000	0.0000	0
21/01/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.06290	0.06520	3.65660	0.00000	0.0000	0
21/01/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.01810	0.01730	4.41989	0.00000	0.0000	0
21/01/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.03660	0.03820	4.37158	0.00000	0.0000	0
21/01/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.04180	0.04030	3.58852	0.00000	0.0000	0

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21/01/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.10110	0.10380	2.67062	0.00000	0.0000	0
21/01/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00630	0.00590	6.34921	0.00000	0.0000	0
Future Open Interest										404,453
Option Open Interest										206,896
Total										611,349