



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 25/01/2011

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
25/01/2011	\$ / R 2011/03/14			Foreign Exchange Future	7.07990	7.11060	0.43362	7.13060	7.0397	253,528
25/01/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	29,607
25/01/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.92700	0.89600	3.34412	0.00000	0.0000	0
25/01/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	340
25/01/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.97600	0.94500	3.17623	0.00000	0.0000	0
25/01/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
25/01/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.87800	0.84800	3.41686	0.00000	0.0000	0
25/01/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.42200	1.39100	2.18003	0.00000	0.0000	0
25/01/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	30,000
25/01/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.42000	3.38900	0.90643	0.00000	0.0000	0
25/01/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
25/01/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.29300	0.26800	8.53242	0.00000	0.0000	0
25/01/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.07300	0.07900	8.21918	0.00000	0.0000	29,607
25/01/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.32200	1.29100	2.34493	0.00000	0.0000	0
25/01/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	3,000
25/01/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.45800	0.42900	6.33188	0.00000	0.0000	0
25/01/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.03800	0.04000	5.26316	0.00000	0.0000	12,000
25/01/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.50200	0.47300	5.77689	0.00000	0.0000	0
25/01/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.03200	0.03400	6.25000	0.00000	0.0000	871
25/01/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.54700	0.51700	5.48446	0.00000	0.0000	0
25/01/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.02700	0.02800	3.70370	0.00000	0.0000	3,071
25/01/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.25600	0.23200	9.37500	0.00000	0.0000	3,000
25/01/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.08600	0.09300	8.13953	0.00000	0.0000	9,600
25/01/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.15900	0.13900	12.57862	0.00000	0.0000	3,000
25/01/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.13900	0.15000	7.91367	0.00000	0.0000	3,280
25/01/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.37300	0.34600	7.23861	0.00000	0.0000	0
25/01/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.05300	0.05700	7.54717	0.00000	0.0000	65
25/01/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.18900	0.16700	11.64021	0.00000	0.0000	0
25/01/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.11900	0.12800	7.56303	0.00000	0.0000	600
25/01/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.33200	0.30600	7.83133	0.00000	0.0000	0
25/01/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.06200	0.06700	8.06452	0.00000	0.0000	400
25/01/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.10100	0.11000	8.91089	0.00000	0.0000	0
25/01/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.22100	0.19900	9.95475	0.00000	0.0000	2,571
25/01/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.06500	0.05500	15.38462	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
25/01/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.29500	0.31600	7.11864	0.00000	0.0000	8,500
25/01/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.17540	7.20570	0.42228	7.22150	7.1500	56,625
25/01/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.17200	0.17800	3.48837	0.00000	0.0000	0
25/01/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.44700	0.42200	5.59284	0.00000	0.0000	0
25/01/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.16000	0.16500	3.12500	0.00000	0.0000	300
25/01/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.48500	0.45900	5.36082	0.00000	0.0000	0
25/01/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.18600	0.19200	3.22581	0.00000	0.0000	0
25/01/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.41100	0.38600	6.08273	0.00000	0.0000	0
25/01/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.56200	0.58200	3.55872	0.00000	0.0000	0
25/01/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.08700	0.07600	12.64368	0.00000	0.0000	300
25/01/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.27600	0.25600	7.24638	0.00000	0.0000	0
25/01/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.25100	0.26200	4.38247	0.00000	0.0000	300
25/01/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.20400	0.18600	8.82353	0.00000	0.0000	0
25/01/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.32900	0.34200	3.95137	0.00000	0.0000	500
25/01/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.28080	7.30940	0.39281	7.31100	7.2892	12,055
25/01/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.15500	0.15800	1.93548	0.00000	0.0000	0
25/01/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.92400	0.89900	2.70563	0.00000	0.0000	0
25/01/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.14800	0.15000	1.35135	0.00000	0.0000	0
25/01/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.96700	0.94100	2.68873	0.00000	0.0000	0
25/01/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.16300	0.16600	1.84049	0.00000	0.0000	0
25/01/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.88200	0.85700	2.83447	0.00000	0.0000	0
25/01/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.38270	7.40930	0.36030	0.00000	0.0000	190
25/01/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.43700	0.45000	2.97483	0.00000	0.0000	0
25/01/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.40400	0.39100	3.21782	0.00000	0.0000	0
25/01/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.41400	0.42700	3.14010	0.00000	0.0000	0
25/01/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.43100	0.41800	3.01624	0.00000	0.0000	0
25/01/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.46100	0.47500	3.03688	0.00000	0.0000	0
25/01/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.37800	0.36600	3.17460	0.00000	0.0000	0
25/01/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.35680	9.38820	0.33558	0.00000	0.0000	0
25/01/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.61900	1.63500	0.98826	0.00000	0.0000	0
25/01/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.46200	1.44700	1.02599	0.00000	0.0000	0
25/01/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.60200	1.61800	0.99875	0.00000	0.0000	0
25/01/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.49500	1.48000	1.00334	0.00000	0.0000	0
25/01/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.63600	1.65300	1.03912	0.00000	0.0000	0
25/01/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.42900	1.41500	0.97971	0.00000	0.0000	0
25/01/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.07990	7.11060	0.43362	0.00000	0.0000	125
25/01/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.19392	0.20900	7.77640	0.00000	0.0000	0
25/01/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.11402	0.09840	13.69935	0.00000	0.0000	0
25/01/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.16493	0.17805	7.95489	0.00000	0.0000	0
25/01/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.13503	0.11745	13.01933	0.00000	0.0000	0
25/01/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.22541	0.24242	7.54625	0.00000	0.0000	0
25/01/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.09551	0.08182	14.33358	0.00000	0.0000	0
25/01/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.17540	7.20570	0.42228	0.00000	0.0000	0
25/01/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.32909	0.34235	4.02929	0.00000	0.0000	0
25/01/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.20369	0.18665	8.36565	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
25/01/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.30161	0.31396	4.09469	0.00000	0.0000	0
25/01/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.22621	0.20826	7.93510	0.00000	0.0000	0
25/01/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.35807	0.37227	3.96571	0.00000	0.0000	0
25/01/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.18267	0.16657	8.81371	0.00000	0.0000	0
25/01/2011	£ / R 2011/03/14			Foreign Exchange Future	11.30350	11.22250	0.71659	11.27500	11.1745	32,143
25/01/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.08100	0.06700	17.28395	0.00000	0.0000	0
25/01/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.57800	0.64500	11.59170	0.00000	0.0000	0
25/01/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.07300	0.06000	17.80822	0.00000	0.0000	0
25/01/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.62000	0.68800	10.96774	0.00000	0.0000	0
25/01/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.09000	0.07500	16.66667	0.00000	0.0000	0
25/01/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.53700	0.60300	12.29050	0.00000	0.0000	0
25/01/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.31700	0.37100	17.03470	0.00000	0.0000	0
25/01/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.17000	0.14300	15.88235	0.00000	0.0000	870
25/01/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.26200	1.34100	6.25990	0.00000	0.0000	0
25/01/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	870
25/01/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.74900	0.82100	9.61282	0.00000	0.0000	0
25/01/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.05200	0.04300	17.30769	0.00000	0.0000	150
25/01/2011	£ / R 2011/06/13			Foreign Exchange Future	11.44400	11.36280	0.70954	0.00000	0.0000	2,411
25/01/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.25400	0.23000	9.44882	0.00000	0.0000	0
25/01/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.66000	0.71700	8.63636	0.00000	0.0000	0
25/01/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.24100	0.21800	9.54357	0.00000	0.0000	0
25/01/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.69700	0.75500	8.32138	0.00000	0.0000	0
25/01/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.26900	0.24300	9.66543	0.00000	0.0000	0
25/01/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.62500	0.68000	8.80000	0.00000	0.0000	0
25/01/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.82300	0.76100	7.53341	0.00000	0.0000	0
25/01/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.12900	0.14800	14.72868	0.00000	0.0000	10
25/01/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.39700	0.44300	11.58690	0.00000	0.0000	0
25/01/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.39100	0.35600	8.95141	0.00000	0.0000	10
25/01/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.35200	0.32000	9.09091	0.00000	0.0000	0
25/01/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.45800	0.50700	10.69869	0.00000	0.0000	100
25/01/2011	£ / R 2011/09/19			Foreign Exchange Future	11.59370	11.51080	0.71504	0.00000	0.0000	2,457
25/01/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.57500	0.53000	7.82609	0.00000	0.0000	0
25/01/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.48100	0.51900	7.90021	0.00000	0.0000	0
25/01/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.55100	0.51000	7.44102	0.00000	0.0000	0
25/01/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.50700	0.54900	8.28402	0.00000	0.0000	0
25/01/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.60000	0.55400	7.66667	0.00000	0.0000	0
25/01/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.45600	0.49300	8.11404	0.00000	0.0000	0
25/01/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.50800	0.47200	7.08661	0.00000	0.0000	0
25/01/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.56400	0.61100	8.33333	0.00000	0.0000	100
25/01/2011	£ / R 2011/12/19			Foreign Exchange Future	11.73410	11.65110	0.70734	0.00000	0.0000	0
25/01/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.68000	0.64200	5.58824	0.00000	0.0000	0
25/01/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.59600	0.64100	7.55034	0.00000	0.0000	0
25/01/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.65700	0.62200	5.32725	0.00000	0.0000	0
25/01/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.62300	0.67100	7.70465	0.00000	0.0000	0
25/01/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.70300	0.66500	5.40541	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
25/01/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.56900	0.61400	7.90861	0.00000	0.0000	0
25/01/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08570	0.08620	0.58343	0.00000	0.0000	450
25/01/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00184	0.00202	9.78261	0.00000	0.0000	0
25/01/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00314	0.00282	10.19108	0.00000	0.0000	0
25/01/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00025	0.00028	12.00000	0.00000	0.0000	0
25/01/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01155	0.01108	4.06926	0.00000	0.0000	0
25/01/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00882	0.00930	5.44218	0.00000	0.0000	0
25/01/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00012	0.00010	16.66667	0.00000	0.0000	0
25/01/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08690	0.08750	0.69045	0.00000	0.0000	573
25/01/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00498	0.00532	6.82731	0.00000	0.0000	0
25/01/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00308	0.00282	8.44156	0.00000	0.0000	0
25/01/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00182	0.00196	7.69231	0.00000	0.0000	0
25/01/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00992	0.00946	4.63710	0.00000	0.0000	0
25/01/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01225	0.01281	4.57143	0.00000	0.0000	0
25/01/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00035	0.00031	11.42857	0.00000	0.0000	0
25/01/2011	€ / R 2011/03/14			Foreign Exchange Future	9.65260	9.68530	0.33877	9.65500	9.6170	17,580
25/01/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.12700	0.14300	12.59843	0.00000	0.0000	0
25/01/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.27400	0.25800	5.83942	0.00000	0.0000	0
25/01/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.11200	0.12600	12.50000	0.00000	0.0000	0
25/01/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.30900	0.29100	5.82524	0.00000	0.0000	0
25/01/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.14400	0.16100	11.80556	0.00000	0.0000	0
25/01/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.24100	0.22600	6.22407	0.00000	0.0000	0
25/01/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.11900	0.11400	4.20168	0.00000	0.0000	0
25/01/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.27200	0.29900	9.92647	0.00000	0.0000	10,429
25/01/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.77300	0.74500	3.62225	0.00000	0.0000	0
25/01/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.02600	0.03000	15.38462	0.00000	0.0000	14,937
25/01/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.86700	0.83800	3.34487	0.00000	0.0000	0
25/01/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.02000	0.02300	15.00000	0.00000	0.0000	4,508
25/01/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.50500	0.48200	4.55446	0.00000	0.0000	0
25/01/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.05800	0.06700	15.51724	0.00000	0.0000	100
25/01/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.21100	0.23600	11.84834	0.00000	0.0000	500
25/01/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.15800	0.15100	4.43038	0.00000	0.0000	3,000
25/01/2011	€ / R 2011/03/14	10.00	P	Foreign Exchange Future	0.00000	0.40100	100.00000	0.00000	0.0000	0
25/01/2011	€ / R 2011/03/14	10.00	C	Foreign Exchange Future	0.00000	0.08600	100.00000	0.00000	0.0000	500
25/01/2011	€ / R 2011/06/13			Foreign Exchange Future	9.77180	9.80350	0.32440	0.00000	0.0000	7,278
25/01/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.30700	0.33300	8.46906	0.00000	0.0000	0
25/01/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.33500	0.33000	1.49254	0.00000	0.0000	0
25/01/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.28800	0.31300	8.68056	0.00000	0.0000	0
25/01/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.36600	0.36000	1.63934	0.00000	0.0000	0
25/01/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.32700	0.35800	9.48012	0.00000	0.0000	0
25/01/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.30500	0.30500	0.00000	0.00000	0.0000	0
25/01/2011	€ / R 2011/09/19			Foreign Exchange Future	9.89990	9.92970	0.30101	9.87450	9.8510	2,463
25/01/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.55300	0.58300	5.42495	0.00000	0.0000	0
25/01/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.30300	0.30300	0.00000	0.00000	0.0000	0
25/01/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.52500	0.55500	5.71429	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
25/01/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.32500	0.32500	0.00000	0.00000	0.0000	0
25/01/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.58200	0.61200	5.15464	0.00000	0.0000	0
25/01/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.28200	0.28200	0.00000	0.00000	0.0000	0
25/01/2011	€ / R 2011/12/19			Foreign Exchange Future	10.02170	10.04880	0.27041	0.00000	0.0000	0
25/01/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.62200	0.65000	4.50161	0.00000	0.0000	0
25/01/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.40000	0.40100	0.25000	0.00000	0.0000	0
25/01/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.59600	0.62300	4.53020	0.00000	0.0000	0
25/01/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.42400	0.42400	0.00000	0.00000	0.0000	0
25/01/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.64900	0.67600	4.16025	0.00000	0.0000	0
25/01/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.37700	0.37700	0.00000	0.00000	0.0000	0
25/01/2011	AU\$ / R 2011/03/14			Foreign Exchange Future	6.99140	7.01250	0.30180	0.00000	0.0000	7,939
25/01/2011	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.32000	0.33700	5.31250	0.00000	0.0000	0
25/01/2011	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.02900	0.02500	13.79310	0.00000	0.0000	0
25/01/2011	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.27600	0.29300	6.15942	0.00000	0.0000	0
25/01/2011	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.03500	0.03100	11.42857	0.00000	0.0000	0
25/01/2011	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.36400	0.38300	5.21978	0.00000	0.0000	0
25/01/2011	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.02300	0.02100	8.69565	0.00000	0.0000	0
25/01/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.00370	7.02460	0.29841	0.00000	0.0000	825
25/01/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.42900	0.44500	3.72960	0.00000	0.0000	0
25/01/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.07500	0.07000	6.66667	0.00000	0.0000	0
25/01/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.38900	0.40400	3.85604	0.00000	0.0000	0
25/01/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.08500	0.07900	7.05882	0.00000	0.0000	0
25/01/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.47100	0.48700	3.39703	0.00000	0.0000	0
25/01/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.06700	0.06200	7.46269	0.00000	0.0000	0
25/01/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.01690	7.03660	0.28075	0.00000	0.0000	5,790
25/01/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.48600	0.50300	3.49794	0.00000	0.0000	0
25/01/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.11900	0.11600	2.52101	0.00000	0.0000	0
25/01/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.44700	0.46500	4.02685	0.00000	0.0000	0
25/01/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.13000	0.12800	1.53846	0.00000	0.0000	0
25/01/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.52600	0.54300	3.23194	0.00000	0.0000	0
25/01/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.10900	0.10600	2.75229	0.00000	0.0000	0
25/01/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.76420	7.80900	0.57701	0.00000	0.0000	0
25/01/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.05500	1.08300	2.65403	0.00000	0.0000	0
25/01/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.59100	0.57400	2.87648	0.00000	0.0000	0
25/01/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.03000	1.05700	2.62136	0.00000	0.0000	0
25/01/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.61600	0.59800	2.92208	0.00000	0.0000	0
25/01/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.08100	1.10800	2.49769	0.00000	0.0000	0
25/01/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.56700	0.54900	3.17460	0.00000	0.0000	0
25/01/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.10080	7.11200	0.15773	0.00000	0.0000	1,791
25/01/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.14700	0.15100	2.72109	0.00000	0.0000	0
25/01/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.09600	0.08900	7.29167	0.00000	0.0000	0
25/01/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.11800	0.12100	2.54237	0.00000	0.0000	0
25/01/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.11700	0.10900	6.83761	0.00000	0.0000	0
25/01/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.17900	0.18400	2.79330	0.00000	0.0000	0
25/01/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.07800	0.07200	7.69231	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
25/01/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.18050	7.19220	0.16294	0.00000	0.0000	0
25/01/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.37100	0.37700	1.61725	0.00000	0.0000	0
25/01/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.09100	0.08500	6.59341	0.00000	0.0000	0
25/01/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.33600	0.34100	1.48810	0.00000	0.0000	0
25/01/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.10600	0.09900	6.60377	0.00000	0.0000	0
25/01/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.40800	0.41500	1.71569	0.00000	0.0000	0
25/01/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.07800	0.07300	6.41026	0.00000	0.0000	0
25/01/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.43500	7.53290	1.31675	0.00000	0.0000	590
25/01/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.27000	0.34200	26.66667	0.00000	0.0000	0
25/01/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.08500	0.05900	30.58824	0.00000	0.0000	0
25/01/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.23600	0.30400	28.81356	0.00000	0.0000	0
25/01/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.10100	0.07100	29.70297	0.00000	0.0000	0
25/01/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.30600	0.38200	24.83660	0.00000	0.0000	0
25/01/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.07100	0.04900	30.98592	0.00000	0.0000	0
25/01/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.54150	7.63970	1.30213	0.00000	0.0000	0
25/01/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.53800	0.61400	14.12639	0.00000	0.0000	0
25/01/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.09700	0.07400	23.71134	0.00000	0.0000	0
25/01/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.50200	0.57500	14.54183	0.00000	0.0000	0
25/01/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.11100	0.08500	23.42342	0.00000	0.0000	0
25/01/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.57500	0.65300	13.56522	0.00000	0.0000	0
25/01/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.08400	0.06300	25.00000	0.00000	0.0000	0
25/01/2011	RAIN 2011/03/14			Foreign Exchange Future	13,980.68000	14,025.21000	0.31851	0.00000	0.0000	0
25/01/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	380.70000	425.20000	11.68899	0.00000	0.0000	0
25/01/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/01/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	380.70000	425.20000	11.68899	0.00000	0.0000	0
25/01/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/01/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	380.70000	425.20000	11.68899	0.00000	0.0000	0
25/01/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/01/2011	RAIN 2011/06/13			Foreign Exchange Future	14,166.60000	14,212.09000	0.32111	0.00000	0.0000	0
25/01/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	666.60000	712.10000	6.82568	0.00000	0.0000	0
25/01/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/01/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	666.60000	712.10000	6.82568	0.00000	0.0000	0
25/01/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/01/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	666.60000	712.10000	6.82568	0.00000	0.0000	0
25/01/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/01/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.07360	1.07820	0.42846	0.00000	0.0000	0
25/01/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.03410	0.03720	9.09091	0.00000	0.0000	0
25/01/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.01050	0.00900	14.28571	0.00000	0.0000	0
25/01/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.01290	0.01280	0.77519	0.00000	0.0000	0
25/01/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.03930	0.03460	11.95929	0.00000	0.0000	0
25/01/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.07510	0.07930	5.59254	0.00000	0.0000	0
25/01/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00150	0.00110	26.66667	0.00000	0.0000	0
25/01/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.08950	1.09400	0.41303	0.00000	0.0000	0
25/01/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.05930	0.06200	4.55312	0.00000	0.0000	0
25/01/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.01980	0.01800	9.09091	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
25/01/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.03430	0.03570	4.08163	0.00000	0.0000	0
25/01/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.04480	0.04170	6.91964	0.00000	0.0000	0
25/01/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.09670	0.10020	3.61944	0.00000	0.0000	0
25/01/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00720	0.00620	13.88889	0.00000	0.0000	0
Future Open Interest										404,813
Option Open Interest										206,996
Total										611,809