



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 16/02/2011

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
16/02/2011	\$ / R 2011/03/14			Foreign Exchange Future	7.32530	7.29940	0.35357	7.36980	7.2929	239,449
16/02/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	29,607
16/02/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.68100	0.70600	3.67107	0.00000	0.0000	0
16/02/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	340
16/02/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.72900	0.75500	3.56653	0.00000	0.0000	0
16/02/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
16/02/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.63200	0.65700	3.95570	0.00000	0.0000	0
16/02/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.17600	1.20200	2.21088	0.00000	0.0000	0
16/02/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
16/02/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.17500	3.20100	0.81890	0.00000	0.0000	0
16/02/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
16/02/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.09700	0.10800	11.34021	0.00000	0.0000	2,000
16/02/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.12200	0.10700	12.29508	0.00000	0.0000	29,607
16/02/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.07600	1.10200	2.41636	0.00000	0.0000	0
16/02/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	3,000
16/02/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.22800	0.24600	7.89474	0.00000	0.0000	0
16/02/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.05300	0.04500	15.09434	0.00000	0.0000	12,000
16/02/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.26700	0.28600	7.11610	0.00000	0.0000	0
16/02/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.04200	0.03500	16.66667	0.00000	0.0000	871
16/02/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.30900	0.32900	6.47249	0.00000	0.0000	0
16/02/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.03400	0.02800	17.64706	0.00000	0.0000	3,071
16/02/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.07800	0.08700	11.53846	0.00000	0.0000	3,000
16/02/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.15300	0.13600	11.11111	0.00000	0.0000	9,600
16/02/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.03800	0.04200	10.52632	0.00000	0.0000	3,000
16/02/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.26300	0.24100	8.36502	0.00000	0.0000	3,280
16/02/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.15600	0.17100	9.61538	0.00000	0.0000	0
16/02/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.08100	0.07000	13.58025	0.00000	0.0000	0
16/02/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.04900	0.05400	10.20408	0.00000	0.0000	0
16/02/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.22400	0.20300	9.37500	0.00000	0.0000	600
16/02/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.12500	0.13700	9.60000	0.00000	0.0000	0
16/02/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.10000	0.08600	14.00000	0.00000	0.0000	150
16/02/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.18700	0.16800	10.16043	0.00000	0.0000	0
16/02/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.06200	0.06900	11.29032	0.00000	0.0000	2,571
16/02/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.01000	0.01100	10.00000	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
16/02/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.48500	0.46000	5.15464	0.00000	0.0000	8,500
16/02/2011	\$ / R 2011/03/14	7.00	P	Foreign Exchange Future	0.02300	0.02500	8.69565	0.00000	0.0000	0
16/02/2011	\$ / R 2011/03/14	7.00	C	Foreign Exchange Future	0.34800	0.32400	6.89655	0.00000	0.0000	1,600
16/02/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.42470	7.39840	0.35422	7.46960	7.3962	47,803
16/02/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.23500	0.22400	4.68085	0.00000	0.0000	0
16/02/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.26000	0.27600	6.15385	0.00000	0.0000	0
16/02/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.21600	0.20600	4.62963	0.00000	0.0000	800
16/02/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.29100	0.30800	5.84192	0.00000	0.0000	0
16/02/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.25500	0.24300	4.70588	0.00000	0.0000	0
16/02/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.23000	0.24500	6.52174	0.00000	0.0000	1,000
16/02/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.75600	0.73100	3.30688	0.00000	0.0000	0
16/02/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.03100	0.03300	6.45161	0.00000	0.0000	300
16/02/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.14400	0.15500	7.63889	0.00000	0.0000	0
16/02/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.36900	0.35300	4.33604	0.00000	0.0000	300
16/02/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.09700	0.10400	7.21649	0.00000	0.0000	0
16/02/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.47200	0.45200	4.23729	0.00000	0.0000	500
16/02/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	0.67200	0.69500	3.42262	0.00000	0.0000	0
16/02/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.09700	0.09300	4.12371	0.00000	0.0000	500
16/02/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.50800	0.52800	3.93701	0.00000	0.0000	0
16/02/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.13300	0.12600	5.26316	0.00000	0.0000	1,000
16/02/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.16400	0.17500	6.70732	0.00000	0.0000	0
16/02/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.33900	0.32300	4.71976	0.00000	0.0000	500
16/02/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.30900	0.29400	4.85437	0.00000	0.0000	0
16/02/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.18400	0.19600	6.52174	0.00000	0.0000	200
16/02/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.53270	7.50620	0.35180	7.55260	7.5155	11,962
16/02/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.19000	0.18500	2.63158	0.00000	0.0000	0
16/02/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.70700	0.72900	3.11174	0.00000	0.0000	0
16/02/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.18000	0.17500	2.77778	0.00000	0.0000	0
16/02/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.74700	0.76900	2.94511	0.00000	0.0000	0
16/02/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.20100	0.19500	2.98507	0.00000	0.0000	0
16/02/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.66800	0.68900	3.14371	0.00000	0.0000	0
16/02/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.51800	0.53700	3.66795	0.00000	0.0000	0
16/02/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.25100	0.24300	3.18725	0.00000	0.0000	2,800
16/02/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.40900	0.39300	3.91198	0.00000	0.0000	0
16/02/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.27600	0.28700	3.98551	0.00000	0.0000	2,800
16/02/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.63680	7.61030	0.34700	0.00000	0.0000	257
16/02/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.56400	0.54700	3.01418	0.00000	0.0000	0
16/02/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.27700	0.28700	3.61011	0.00000	0.0000	0
16/02/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.53600	0.52000	2.98507	0.00000	0.0000	0
16/02/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.29900	0.31000	3.67893	0.00000	0.0000	0
16/02/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.59300	0.57500	3.03541	0.00000	0.0000	0
16/02/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.25600	0.26500	3.51563	0.00000	0.0000	0
16/02/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.62330	9.59900	0.25251	0.00000	0.0000	0
16/02/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.73900	1.71000	1.66763	0.00000	0.0000	0
16/02/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.31600	1.31100	0.37994	0.00000	0.0000	0

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16/02/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.72000	1.69100	1.68605	0.00000	0.0000	0
16/02/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.34700	1.34200	0.37120	0.00000	0.0000	0
16/02/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.75800	1.72900	1.64960	0.00000	0.0000	0
16/02/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.28500	1.28000	0.38911	0.00000	0.0000	0
16/02/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.32530	7.29940	0.35357	0.00000	0.0000	125
16/02/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.34764	0.32417	6.75124	0.00000	0.0000	0
16/02/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.02234	0.02477	10.87735	0.00000	0.0000	0
16/02/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.30439	0.28174	7.44111	0.00000	0.0000	0
16/02/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.02909	0.03234	11.17222	0.00000	0.0000	0
16/02/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.39234	0.36822	6.14773	0.00000	0.0000	0
16/02/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.01704	0.01882	10.44601	0.00000	0.0000	0
16/02/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.42470	7.39840	0.35422	0.00000	0.0000	40
16/02/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.47161	0.45174	4.21323	0.00000	0.0000	0
16/02/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.09691	0.10334	6.63502	0.00000	0.0000	0
16/02/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.43608	0.41715	4.34095	0.00000	0.0000	0
16/02/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.11138	0.11875	6.61699	0.00000	0.0000	0
16/02/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.50856	0.48781	4.08015	0.00000	0.0000	0
16/02/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.08386	0.08941	6.61817	0.00000	0.0000	0
16/02/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.28143	0.26784	4.82891	0.00000	0.0000	0
16/02/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.20673	0.21944	6.14812	0.00000	0.0000	60
16/02/2011	£ / R 2011/03/14			Foreign Exchange Future	11.82940	11.68940	1.18349	11.88700	11.6900	31,408
16/02/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.19200	0.12700	33.85417	0.00000	0.0000	0
16/02/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.16300	0.23800	46.01227	0.00000	0.0000	2,000
16/02/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.17000	0.11100	34.70588	0.00000	0.0000	0
16/02/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.19100	0.27200	42.40838	0.00000	0.0000	0
16/02/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.22100	0.14500	34.38914	0.00000	0.0000	0
16/02/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.14200	0.20600	45.07042	0.00000	0.0000	0
16/02/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.05700	0.08400	47.36842	0.00000	0.0000	0
16/02/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.43600	0.32300	25.91743	0.00000	0.0000	870
16/02/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	0.74600	0.87500	17.29223	0.00000	0.0000	0
16/02/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.02500	0.01400	44.00000	0.00000	0.0000	870
16/02/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.28600	0.38300	33.91608	0.00000	0.0000	0
16/02/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.11500	0.07200	37.39130	0.00000	0.0000	150
16/02/2011	£ / R 2011/06/13			Foreign Exchange Future	11.97460	11.83410	1.17332	0.00000	0.0000	2,464
16/02/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.44900	0.37400	16.70379	0.00000	0.0000	0
16/02/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.32400	0.39000	20.37037	0.00000	0.0000	0
16/02/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.42300	0.35300	16.54846	0.00000	0.0000	0
16/02/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.34800	0.41900	20.40230	0.00000	0.0000	0
16/02/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.47600	0.39800	16.38655	0.00000	0.0000	0
16/02/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.30100	0.36400	20.93023	0.00000	0.0000	0
16/02/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	1.26900	1.13700	10.40189	0.00000	0.0000	0
16/02/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.04400	0.05300	20.45455	0.00000	0.0000	10
16/02/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.17100	0.21200	23.97661	0.00000	0.0000	0
16/02/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.69600	0.59600	14.36782	0.00000	0.0000	10
16/02/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.62800	0.53400	14.96815	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
16/02/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.20300	0.25000	23.15271	0.00000	0.0000	100
16/02/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.39800	0.33400	16.08040	0.00000	0.0000	0
16/02/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.37300	0.45000	20.64343	0.00000	0.0000	100
16/02/2011	£ / R 2011/09/19			Foreign Exchange Future	12.12560	11.98450	1.16365	12.15500	12.1550	2,460
16/02/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.89100	0.79200	11.11111	0.00000	0.0000	0
16/02/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.26500	0.30800	16.22642	0.00000	0.0000	0
16/02/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.85800	0.76200	11.18881	0.00000	0.0000	0
16/02/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.28200	0.32800	16.31206	0.00000	0.0000	0
16/02/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.92400	0.82300	10.93074	0.00000	0.0000	0
16/02/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.24800	0.28900	16.53226	0.00000	0.0000	0
16/02/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.79600	0.70400	11.55779	0.00000	0.0000	0
16/02/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.32000	0.37000	15.62500	0.00000	0.0000	100
16/02/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.55200	0.48700	11.77536	0.00000	0.0000	0
16/02/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.52600	0.60300	14.63878	0.00000	0.0000	200
16/02/2011	£ / R 2011/12/19			Foreign Exchange Future	12.26800	12.12710	1.14852	0.00000	0.0000	0
16/02/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.98300	0.89000	9.46083	0.00000	0.0000	0
16/02/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.36500	0.41300	13.15068	0.00000	0.0000	0
16/02/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.95300	0.86200	9.54879	0.00000	0.0000	0
16/02/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.38500	0.43500	12.98701	0.00000	0.0000	0
16/02/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	1.01400	0.91900	9.36884	0.00000	0.0000	0
16/02/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.34600	0.39200	13.29480	0.00000	0.0000	0
16/02/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.68700	0.61900	9.89811	0.00000	0.0000	0
16/02/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.61900	0.69200	11.79321	0.00000	0.0000	250
16/02/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08740	0.08700	0.45767	0.00000	0.0000	548
16/02/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00187	0.00163	12.83422	0.00000	0.0000	0
16/02/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00147	0.00163	10.88435	0.00000	0.0000	0
16/02/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00007	0.00005	28.57143	0.00000	0.0000	0
16/02/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.00967	0.01005	3.92968	0.00000	0.0000	0
16/02/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.01041	0.01000	3.93852	0.00000	0.0000	0
16/02/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00001	0.00000	100.00000	0.00000	0.0000	0
16/02/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08860	0.08830	0.33860	0.00000	0.0000	573
16/02/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00534	0.00514	3.74532	0.00000	0.0000	0
16/02/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00174	0.00184	5.74713	0.00000	0.0000	0
16/02/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00161	0.00154	4.34783	0.00000	0.0000	0
16/02/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00801	0.00824	2.87141	0.00000	0.0000	0
16/02/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01374	0.01344	2.18341	0.00000	0.0000	0
16/02/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00014	0.00014	0.00000	0.00000	0.0000	0
16/02/2011	€ / R 2011/03/14			Foreign Exchange Future	9.89990	9.83970	0.60809	9.97800	9.8550	19,192
16/02/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.20000	0.15900	20.50000	0.00000	0.0000	0
16/02/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.10000	0.11900	19.00000	0.00000	0.0000	0
16/02/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.16900	0.13200	21.89349	0.00000	0.0000	0
16/02/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.11900	0.14200	19.32773	0.00000	0.0000	0
16/02/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.23300	0.19000	18.45494	0.00000	0.0000	0
16/02/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.08300	0.10000	20.48193	0.00000	0.0000	0
16/02/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.03000	0.03700	23.33333	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
16/02/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.43000	0.37700	12.32558	0.00000	0.0000	20,017
16/02/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.52600	0.57900	10.07605	0.00000	0.0000	0
16/02/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.02600	0.01900	26.92308	0.00000	0.0000	14,937
16/02/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.61800	0.67300	8.89968	0.00000	0.0000	0
16/02/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.01800	0.01300	27.77778	0.00000	0.0000	8,653
16/02/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.27300	0.31600	15.75092	0.00000	0.0000	0
16/02/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.07300	0.05600	23.28767	0.00000	0.0000	100
16/02/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.34600	0.29600	14.45087	0.00000	0.0000	500
16/02/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.04600	0.05600	21.73913	0.00000	0.0000	3,000
16/02/2011	€ / R 2011/03/14	10.00	P	Foreign Exchange Future	0.20200	0.23900	18.31683	0.00000	0.0000	0
16/02/2011	€ / R 2011/03/14	10.00	C	Foreign Exchange Future	0.10200	0.07900	22.54902	0.00000	0.0000	500
16/02/2011	€ / R 2011/06/13			Foreign Exchange Future	10.02110	9.96020	0.60772	0.00000	0.0000	8,073
16/02/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.42700	0.38900	8.89930	0.00000	0.0000	0
16/02/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.20600	0.22900	11.16505	0.00000	0.0000	0
16/02/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.39700	0.36100	9.06801	0.00000	0.0000	0
16/02/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.22600	0.25100	11.06195	0.00000	0.0000	0
16/02/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.45800	0.41800	8.73362	0.00000	0.0000	0
16/02/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.18700	0.20800	11.22995	0.00000	0.0000	0
16/02/2011	€ / R 2011/09/19			Foreign Exchange Future	10.14960	10.08830	0.60396	0.00000	0.0000	3,160
16/02/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.70900	0.66700	5.92384	0.00000	0.0000	0
16/02/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.20900	0.22900	9.56938	0.00000	0.0000	0
16/02/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.67600	0.63600	5.91716	0.00000	0.0000	0
16/02/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.22600	0.24800	9.73451	0.00000	0.0000	0
16/02/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.74200	0.70000	5.66038	0.00000	0.0000	0
16/02/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.19200	0.21200	10.41667	0.00000	0.0000	0
16/02/2011	€ / R 2011/12/19			Foreign Exchange Future	10.27100	10.20930	0.60072	0.00000	0.0000	0
16/02/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.76400	0.72600	4.97382	0.00000	0.0000	0
16/02/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.29300	0.31700	8.19113	0.00000	0.0000	0
16/02/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.73400	0.69700	5.04087	0.00000	0.0000	0
16/02/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.31300	0.33800	7.98722	0.00000	0.0000	0
16/02/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.79500	0.75600	4.90566	0.00000	0.0000	0
16/02/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.27400	0.29700	8.39416	0.00000	0.0000	0
16/02/2011	AU\$ / R 2011/03/14			Foreign Exchange Future	7.30720	7.27030	0.50498	0.00000	0.0000	8,487
16/02/2011	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.61100	0.57400	6.05565	0.00000	0.0000	0
16/02/2011	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
16/02/2011	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.56200	0.52600	6.40569	0.00000	0.0000	0
16/02/2011	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
16/02/2011	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.66000	0.62400	5.45455	0.00000	0.0000	0
16/02/2011	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
16/02/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.31610	7.27960	0.49890	0.00000	0.0000	10,105
16/02/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.70000	0.66900	4.42857	0.00000	0.0000	0
16/02/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.03400	0.03900	14.70588	0.00000	0.0000	0
16/02/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.65400	0.62400	4.58716	0.00000	0.0000	0
16/02/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.03800	0.04400	15.78947	0.00000	0.0000	0
16/02/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.74600	0.71500	4.15550	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
16/02/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.03000	0.03500	16.66667	0.00000	0.0000	0
16/02/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.33050	7.29380	0.50065	7.31500	7.3150	5,840
16/02/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.74800	0.71800	4.01070	0.00000	0.0000	0
16/02/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.06800	0.07400	8.82353	0.00000	0.0000	0
16/02/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.70500	0.67500	4.25532	0.00000	0.0000	0
16/02/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.07500	0.08100	8.00000	0.00000	0.0000	0
16/02/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.79200	0.76100	3.91414	0.00000	0.0000	0
16/02/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.06200	0.06700	8.06452	0.00000	0.0000	0
16/02/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.18060	8.14500	0.43518	0.00000	0.0000	0
16/02/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.29100	1.29100	0.00000	0.00000	0.0000	0
16/02/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.41000	0.44600	8.78049	0.00000	0.0000	0
16/02/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.26300	1.26300	0.00000	0.00000	0.0000	0
16/02/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.43200	0.46800	8.33333	0.00000	0.0000	0
16/02/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.32000	1.32000	0.00000	0.00000	0.0000	0
16/02/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.38900	0.42500	9.25450	0.00000	0.0000	0
16/02/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.41410	7.39100	0.31157	0.00000	0.0000	1,791
16/02/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.37900	0.35800	5.54090	0.00000	0.0000	0
16/02/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
16/02/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.33400	0.31400	5.98802	0.00000	0.0000	0
16/02/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.02000	0.02300	15.00000	0.00000	0.0000	0
16/02/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.42600	0.40400	5.16432	0.00000	0.0000	0
16/02/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
16/02/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.49720	7.47440	0.30411	0.00000	0.0000	0
16/02/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.62800	0.60800	3.18471	0.00000	0.0000	0
16/02/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.03100	0.03400	9.67742	0.00000	0.0000	0
16/02/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.58500	0.56500	3.41880	0.00000	0.0000	0
16/02/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.03800	0.04100	7.89474	0.00000	0.0000	0
16/02/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.67300	0.65300	2.97177	0.00000	0.0000	0
16/02/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.02600	0.02900	11.53846	0.00000	0.0000	0
16/02/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.54650	7.51740	0.38561	0.00000	0.0000	0
16/02/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.32700	0.29900	8.56269	0.00000	0.0000	0
16/02/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.03100	0.03200	3.22581	0.00000	0.0000	0
16/02/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.28600	0.25800	9.79021	0.00000	0.0000	0
16/02/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.04000	0.04100	2.50000	0.00000	0.0000	0
16/02/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.37000	0.34200	7.56757	0.00000	0.0000	0
16/02/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.02400	0.02500	4.16667	0.00000	0.0000	0
16/02/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.65630	7.62660	0.38792	0.00000	0.0000	0
16/02/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.61700	0.59300	3.88979	0.00000	0.0000	0
16/02/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.06100	0.06600	8.19672	0.00000	0.0000	0
16/02/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.57800	0.55300	4.32526	0.00000	0.0000	0
16/02/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.07200	0.07600	5.55556	0.00000	0.0000	0
16/02/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.65800	0.63300	3.79939	0.00000	0.0000	0
16/02/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.05200	0.05600	7.69231	0.00000	0.0000	0
16/02/2011	RAIN 2011/03/14			Foreign Exchange Future	14,403.57000	14,327.18000	0.53035	0.00000	0.0000	0
16/02/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	803.60000	727.20000	9.50722	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
16/02/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/02/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	803.60000	727.20000	9.50722	0.00000	0.0000	0
16/02/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/02/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	803.60000	727.20000	9.50722	0.00000	0.0000	0
16/02/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/02/2011	RAIN 2011/06/13			Foreign Exchange Future	14,593.23000	14,519.45000	0.50558	0.00000	0.0000	0
16/02/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	1,093.20000	1,019.50000	6.74168	0.00000	0.0000	0
16/02/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
16/02/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	1,093.20000	1,019.40000	6.75082	0.00000	0.0000	0
16/02/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/02/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	1,093.20000	1,019.50000	6.74168	0.00000	0.0000	0
16/02/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/02/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.11170	1.10820	0.31483	0.00000	0.0000	0
16/02/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.06290	0.05950	5.40541	0.00000	0.0000	0
16/02/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00120	0.00130	8.33333	0.00000	0.0000	0
16/02/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.02330	0.02090	10.30043	0.00000	0.0000	0
16/02/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.01160	0.01270	9.48276	0.00000	0.0000	0
16/02/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.11200	0.10850	3.12500	0.00000	0.0000	0
16/02/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00030	0.00030	0.00000	0.00000	0.0000	0
16/02/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.12790	1.12480	0.27485	0.00000	0.0000	0
16/02/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.08630	0.08350	3.24450	0.00000	0.0000	0
16/02/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.00840	0.00870	3.57143	0.00000	0.0000	0
16/02/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.05100	0.04890	4.11765	0.00000	0.0000	0
16/02/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.02310	0.02410	4.32900	0.00000	0.0000	0
16/02/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.13050	0.12740	2.37548	0.00000	0.0000	0
16/02/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00260	0.00260	0.00000	0.00000	0.0000	0
Future Open Interest										393,737
Option Open Interest										235,924
Total										629,661