



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 24/02/2011

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
24/02/2011	\$ / R 2011/03/14			Foreign Exchange Future	7.11790	7.07680	0.57742	7.16220	7.0700	236,268
24/02/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	6,050
24/02/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.88300	0.92400	4.64326	0.00000	0.0000	0
24/02/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	340
24/02/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.93300	0.97400	4.39443	0.00000	0.0000	0
24/02/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/02/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.83300	0.87400	4.92197	0.00000	0.0000	0
24/02/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.38200	1.42300	2.96671	0.00000	0.0000	0
24/02/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
24/02/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.38200	3.42300	1.21230	0.00000	0.0000	0
24/02/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
24/02/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.21700	0.24900	14.74654	0.00000	0.0000	2,000
24/02/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.03500	0.02600	25.71429	0.00000	0.0000	6,050
24/02/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.28200	1.32300	3.19813	0.00000	0.0000	0
24/02/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,000
24/02/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.39400	0.43100	9.39086	0.00000	0.0000	0
24/02/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	12,000
24/02/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.44100	0.47900	8.61678	0.00000	0.0000	0
24/02/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	871
24/02/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.48900	0.52800	7.97546	0.00000	0.0000	0
24/02/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	3,071
24/02/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.17700	0.20700	16.94915	0.00000	0.0000	3,000
24/02/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.04500	0.03400	24.44444	0.00000	0.0000	9,600
24/02/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.07900	0.09900	25.31646	0.00000	0.0000	3,000
24/02/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.09700	0.07600	21.64948	0.00000	0.0000	3,280
24/02/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.30200	0.33800	11.92053	0.00000	0.0000	0
24/02/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.02000	0.01500	25.00000	0.00000	0.0000	0
24/02/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.10800	0.13200	22.22222	0.00000	0.0000	0
24/02/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.07600	0.05900	22.36842	0.00000	0.0000	600
24/02/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.25900	0.29200	12.74131	0.00000	0.0000	0
24/02/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.02700	0.01900	29.62963	0.00000	0.0000	0
24/02/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.05900	0.04500	23.72881	0.00000	0.0000	0
24/02/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.14100	0.16800	19.14894	0.00000	0.0000	2,571
24/02/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.01700	0.02000	17.64706	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
24/02/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.28500	0.24700	13.33333	0.00000	0.0000	8,500
24/02/2011	\$ / R 2011/03/14	7.00	P	Foreign Exchange Future	0.04500	0.05300	17.77778	0.00000	0.0000	0
24/02/2011	\$ / R 2011/03/14	7.00	C	Foreign Exchange Future	0.16300	0.13000	20.24540	0.00000	0.0000	1,600
24/02/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.21430	7.17310	0.57109	14.14400	7.1637	58,585
24/02/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.15200	0.13900	8.55263	0.00000	0.0000	0
24/02/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.38800	0.41600	7.21649	0.00000	0.0000	0
24/02/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.13900	0.12800	7.91367	0.00000	0.0000	800
24/02/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.42500	0.45500	7.05882	0.00000	0.0000	0
24/02/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.16600	0.15200	8.43373	0.00000	0.0000	0
24/02/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.35200	0.37900	7.67045	0.00000	0.0000	1,000
24/02/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.57000	0.53500	6.14035	0.00000	0.0000	0
24/02/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.05600	0.06200	10.71429	0.00000	0.0000	300
24/02/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.22200	0.24400	9.90991	0.00000	0.0000	0
24/02/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.23600	0.21700	8.05085	0.00000	0.0000	400
24/02/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.15500	0.16900	9.03226	0.00000	0.0000	0
24/02/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.31900	0.29200	8.46395	0.00000	0.0000	500
24/02/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	0.84800	0.88300	4.12736	0.00000	0.0000	0
24/02/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.06200	0.05600	9.67742	0.00000	0.0000	500
24/02/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.67000	0.70400	5.07463	0.00000	0.0000	0
24/02/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.08400	0.07700	8.33333	0.00000	0.0000	1,000
24/02/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.25200	0.27500	9.12698	0.00000	0.0000	0
24/02/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.21600	0.19800	8.33333	0.00000	0.0000	500
24/02/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.19800	0.18200	8.08081	0.00000	0.0000	250
24/02/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.28400	0.30900	8.80282	0.00000	0.0000	200
24/02/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.32020	7.27890	0.56419	7.34490	7.2743	12,432
24/02/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.14000	0.13300	5.00000	0.00000	0.0000	0
24/02/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.87000	0.90400	3.90805	0.00000	0.0000	0
24/02/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.13300	0.12600	5.26316	0.00000	0.0000	0
24/02/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.91300	0.94700	3.72399	0.00000	0.0000	0
24/02/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.14800	0.14000	5.40541	0.00000	0.0000	3,000
24/02/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.82800	0.86100	3.98551	0.00000	0.0000	0
24/02/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.66500	0.69600	4.66165	0.00000	0.0000	0
24/02/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.18500	0.17500	5.40541	0.00000	0.0000	2,800
24/02/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.29700	0.28100	5.38721	0.00000	0.0000	0
24/02/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.37700	0.40200	6.63130	0.00000	0.0000	2,800
24/02/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.00000	0.60800	100.00000	0.00000	0.0000	0
24/02/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.00000	0.12900	100.00000	0.00000	0.0000	10,000
24/02/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.00000	0.53900	100.00000	0.00000	0.0000	0
24/02/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.00000	0.16000	100.00000	0.00000	0.0000	10,000
24/02/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.00000	0.43500	100.00000	0.00000	0.0000	0
24/02/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.00000	0.26400	100.00000	0.00000	0.0000	10,000
24/02/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.42240	7.38160	0.54969	0.00000	0.0000	420
24/02/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.43400	0.41400	4.60829	0.00000	0.0000	0
24/02/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.36200	0.38200	5.52486	0.00000	0.0000	0
24/02/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.41000	0.39100	4.63415	0.00000	0.0000	0

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24/02/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.38800	0.40900	5.41237	0.00000	0.0000	0
24/02/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.45900	0.43800	4.57516	0.00000	0.0000	0
24/02/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.33700	0.35600	5.63798	0.00000	0.0000	0
24/02/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.36300	7.49300	1.76558	0.00000	0.0000	277
24/02/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.00000	0.70800	100.00000	0.00000	0.0000	0
24/02/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.00000	0.25100	100.00000	0.00000	0.0000	0
24/02/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.00000	0.67800	100.00000	0.00000	0.0000	0
24/02/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.00000	0.27100	100.00000	0.00000	0.0000	0
24/02/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.00000	0.73800	100.00000	0.00000	0.0000	0
24/02/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.00000	0.23100	100.00000	0.00000	0.0000	0
24/02/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.00000	0.73000	100.00000	0.00000	0.0000	0
24/02/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00000	0.23700	100.00000	0.00000	0.0000	1,000
24/02/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.42550	9.38780	0.39998	0.00000	0.0000	0
24/02/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.62400	1.60400	1.23153	0.00000	0.0000	0
24/02/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.39900	1.41600	1.21515	0.00000	0.0000	0
24/02/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.60600	1.58600	1.24533	0.00000	0.0000	0
24/02/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.43100	1.44800	1.18798	0.00000	0.0000	0
24/02/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.64200	1.62200	1.21803	0.00000	0.0000	0
24/02/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.36700	1.38400	1.24360	0.00000	0.0000	0
24/02/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.11790	7.07680	0.57742	7.15450	7.1545	125
24/02/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.16289	0.13021	20.06262	0.00000	0.0000	0
24/02/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.04499	0.05341	18.71527	0.00000	0.0000	0
24/02/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.12797	0.09851	23.02102	0.00000	0.0000	0
24/02/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.06007	0.07171	19.37739	0.00000	0.0000	0
24/02/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.20116	0.16591	17.52336	0.00000	0.0000	0
24/02/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.03326	0.03911	17.58870	0.00000	0.0000	0
24/02/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.21430	7.17310	0.57109	0.00000	0.0000	40
24/02/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.31929	0.29187	8.58780	0.00000	0.0000	0
24/02/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.15499	0.16877	8.89090	0.00000	0.0000	0
24/02/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.28979	0.26368	9.00997	0.00000	0.0000	0
24/02/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.17549	0.19058	8.59878	0.00000	0.0000	0
24/02/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.35047	0.32179	8.18330	0.00000	0.0000	0
24/02/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.13617	0.14869	9.19439	0.00000	0.0000	0
24/02/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.18109	0.16606	8.29974	0.00000	0.0000	0
24/02/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.31679	0.34296	8.26099	0.00000	0.0000	60
24/02/2011	£ / R 2011/03/14			Foreign Exchange Future	11.56020	11.44100	1.03112	11.45700	11.4570	30,632
24/02/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.06600	0.04100	37.87879	0.00000	0.0000	0
24/02/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.30600	0.40000	30.71895	0.00000	0.0000	2,000
24/02/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.05500	0.03400	38.18182	0.00000	0.0000	0
24/02/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.34500	0.44300	28.40580	0.00000	0.0000	0
24/02/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.07700	0.04800	37.66234	0.00000	0.0000	0
24/02/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.26700	0.35700	33.70787	0.00000	0.0000	0
24/02/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.09800	0.14200	44.89796	0.00000	0.0000	0
24/02/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.20800	0.13300	36.05769	0.00000	0.0000	569
24/02/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	0.99500	1.11200	11.75879	0.00000	0.0000	0

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24/02/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	569
24/02/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.47300	0.57900	22.41015	0.00000	0.0000	0
24/02/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.03300	0.02000	39.39394	0.00000	0.0000	150
24/02/2011	£ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/02/2011	£ / R 2011/03/14	8.00	C	Foreign Exchange Future	3.56000	3.44100	3.34270	0.00000	0.0000	0
24/02/2011	£ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/02/2011	£ / R 2011/03/14	7.30	C	Foreign Exchange Future	4.26000	4.14100	2.79343	0.00000	0.0000	0
24/02/2011	£ / R 2011/06/13			Foreign Exchange Future	11.70270	11.58380	1.01600	0.00000	0.0000	2,513
24/02/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.30800	0.26500	13.96104	0.00000	0.0000	0
24/02/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.45500	0.53100	16.70330	0.00000	0.0000	0
24/02/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.29000	0.25000	13.79310	0.00000	0.0000	0
24/02/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.48700	0.56600	16.22177	0.00000	0.0000	0
24/02/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.32600	0.28200	13.49693	0.00000	0.0000	0
24/02/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.42300	0.49800	17.73050	0.00000	0.0000	0
24/02/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	1.01400	0.91300	9.96055	0.00000	0.0000	0
24/02/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.06100	0.07900	29.50820	0.00000	0.0000	10
24/02/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.24900	0.29900	20.08032	0.00000	0.0000	0
24/02/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.50200	0.43300	13.74502	0.00000	0.0000	10
24/02/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.44500	0.38100	14.38202	0.00000	0.0000	0
24/02/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.29200	0.34700	18.83562	0.00000	0.0000	100
24/02/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.27300	0.23500	13.91941	0.00000	0.0000	0
24/02/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.52000	0.60100	15.57692	0.00000	0.0000	100
24/02/2011	£ / R 2011/09/19			Foreign Exchange Future	11.85080	11.73220	1.00078	0.00000	0.0000	2,507
24/02/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.69500	0.63300	8.92086	0.00000	0.0000	0
24/02/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.34400	0.40100	16.56977	0.00000	0.0000	0
24/02/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.66600	0.60600	9.00901	0.00000	0.0000	0
24/02/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.36500	0.42400	16.16438	0.00000	0.0000	0
24/02/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.72400	0.66000	8.83978	0.00000	0.0000	0
24/02/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.32300	0.37800	17.02786	0.00000	0.0000	0
24/02/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.61200	0.55600	9.15033	0.00000	0.0000	0
24/02/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.41100	0.47400	15.32847	0.00000	0.0000	100
24/02/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.41800	0.38500	7.89474	0.00000	0.0000	0
24/02/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.66700	0.75300	12.89355	0.00000	0.0000	200
24/02/2011	£ / R 2011/12/19			Foreign Exchange Future	11.98720	11.87050	0.97354	0.00000	0.0000	87
24/02/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.79200	0.73600	7.07071	0.00000	0.0000	0
24/02/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.45500	0.51600	13.40659	0.00000	0.0000	0
24/02/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.76500	0.71100	7.05882	0.00000	0.0000	0
24/02/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.47800	0.54100	13.17992	0.00000	0.0000	0
24/02/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.82000	0.76200	7.07317	0.00000	0.0000	0
24/02/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.43300	0.49200	13.62587	0.00000	0.0000	0
24/02/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.54400	0.51100	6.06618	0.00000	0.0000	0
24/02/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.75700	0.84100	11.09643	0.00000	0.0000	250
24/02/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08610	0.08660	0.58072	0.00000	0.0000	448
24/02/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00098	0.00116	18.36735	0.00000	0.0000	0
24/02/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00188	0.00156	17.02128	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
24/02/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
24/02/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01091	0.01041	4.58295	0.00000	0.0000	0
24/02/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00910	0.00960	5.49451	0.00000	0.0000	0
24/02/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/02/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08740	0.08780	0.45767	0.00000	0.0000	573
24/02/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00435	0.00458	5.28736	0.00000	0.0000	0
24/02/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00195	0.00178	8.71795	0.00000	0.0000	0
24/02/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00115	0.00121	5.21739	0.00000	0.0000	0
24/02/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00875	0.00841	3.88571	0.00000	0.0000	0
24/02/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01253	0.01291	3.03272	0.00000	0.0000	0
24/02/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00013	0.00011	15.38462	0.00000	0.0000	0
24/02/2011	€ / R 2011/03/14			Foreign Exchange Future	9.77580	9.75630	0.19947	9.80770	9.7580	17,725
24/02/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.10500	0.09600	8.57143	0.00000	0.0000	0
24/02/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.12900	0.14000	8.52713	0.00000	0.0000	0
24/02/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.08600	0.07800	9.30233	0.00000	0.0000	0
24/02/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.16000	0.17200	7.50000	0.00000	0.0000	0
24/02/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.12700	0.11600	8.66142	0.00000	0.0000	0
24/02/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.10100	0.11000	8.91089	0.00000	0.0000	0
24/02/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.03300	0.03700	12.12121	0.00000	0.0000	0
24/02/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.30900	0.29300	5.17799	0.00000	0.0000	10,429
24/02/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.63300	0.65200	3.00158	0.00000	0.0000	0
24/02/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	14,937
24/02/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.73000	0.74900	2.60274	0.00000	0.0000	0
24/02/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	4,508
24/02/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.35500	0.37100	4.50704	0.00000	0.0000	0
24/02/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.03100	0.02700	12.90323	0.00000	0.0000	100
24/02/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.22900	0.21400	6.55022	0.00000	0.0000	500
24/02/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.05300	0.05800	9.43396	0.00000	0.0000	3,000
24/02/2011	€ / R 2011/03/14	10.00	P	Foreign Exchange Future	0.27100	0.28600	5.53506	0.00000	0.0000	0
24/02/2011	€ / R 2011/03/14	10.00	C	Foreign Exchange Future	0.04700	0.04200	10.63830	0.00000	0.0000	500
24/02/2011	€ / R 2011/06/13			Foreign Exchange Future	9.89420	9.87620	0.18192	9.91930	9.8750	8,075
24/02/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.33900	0.33100	2.35988	0.00000	0.0000	0
24/02/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.24500	0.25500	4.08163	0.00000	0.0000	0
24/02/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.31300	0.30500	2.55591	0.00000	0.0000	0
24/02/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.26900	0.27900	3.71747	0.00000	0.0000	0
24/02/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.36700	0.35800	2.45232	0.00000	0.0000	0
24/02/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.22300	0.23200	4.03587	0.00000	0.0000	0
24/02/2011	€ / R 2011/09/19			Foreign Exchange Future	10.01790	10.00080	0.17069	0.00000	0.0000	3,161
24/02/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.61100	0.60400	1.14566	0.00000	0.0000	0
24/02/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.24300	0.25300	4.11523	0.00000	0.0000	0
24/02/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.58100	0.57400	1.20482	0.00000	0.0000	0
24/02/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.26300	0.27300	3.80228	0.00000	0.0000	0
24/02/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.64300	0.63500	1.24417	0.00000	0.0000	0
24/02/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.22500	0.23400	4.00000	0.00000	0.0000	0
24/02/2011	€ / R 2011/12/19			Foreign Exchange Future	10.13440	10.11800	0.16183	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
24/02/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.67600	0.66600	1.47929	0.00000	0.0000	0
24/02/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.34200	0.34800	1.75439	0.00000	0.0000	0
24/02/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.64800	0.63800	1.54321	0.00000	0.0000	0
24/02/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.36400	0.37000	1.64835	0.00000	0.0000	0
24/02/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.70400	0.69500	1.27841	0.00000	0.0000	0
24/02/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.32000	0.32700	2.18750	0.00000	0.0000	0
24/02/2011	AU\$ / R 2011/03/14			Foreign Exchange Future	7.10810	7.14140	0.46848	7.12200	7.1220	8,251
24/02/2011	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.41200	0.44400	7.76699	0.00000	0.0000	0
24/02/2011	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
24/02/2011	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.36400	0.39600	8.79121	0.00000	0.0000	0
24/02/2011	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
24/02/2011	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.46100	0.49400	7.15835	0.00000	0.0000	0
24/02/2011	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
24/02/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.11950	7.15500	0.49863	0.00000	0.0000	10,255
24/02/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.51900	0.55100	6.16570	0.00000	0.0000	0
24/02/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.05000	0.04600	8.00000	0.00000	0.0000	0
24/02/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.47600	0.50700	6.51261	0.00000	0.0000	0
24/02/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.05700	0.05200	8.77193	0.00000	0.0000	0
24/02/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.56300	0.59600	5.86146	0.00000	0.0000	0
24/02/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.04400	0.04100	6.81818	0.00000	0.0000	0
24/02/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.13460	7.16980	0.49337	0.00000	0.0000	5,840
24/02/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.57900	0.60700	4.83592	0.00000	0.0000	0
24/02/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.09400	0.08700	7.44681	0.00000	0.0000	0
24/02/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.53800	0.56500	5.01859	0.00000	0.0000	0
24/02/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.10300	0.09500	7.76699	0.00000	0.0000	0
24/02/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.62000	0.64900	4.67742	0.00000	0.0000	0
24/02/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.08500	0.07900	7.05882	0.00000	0.0000	0
24/02/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.96910	8.02020	0.64123	0.00000	0.0000	0
24/02/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.17900	1.21100	2.71416	0.00000	0.0000	0
24/02/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.51000	0.49100	3.72549	0.00000	0.0000	0
24/02/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.15100	1.18400	2.86707	0.00000	0.0000	0
24/02/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.53200	0.51400	3.38346	0.00000	0.0000	0
24/02/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.20600	1.23900	2.73632	0.00000	0.0000	0
24/02/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.48700	0.46900	3.69610	0.00000	0.0000	0
24/02/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.16400	7.20000	0.50251	0.00000	0.0000	1,791
24/02/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.15500	0.18200	17.41935	0.00000	0.0000	0
24/02/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.04100	0.03200	21.95122	0.00000	0.0000	0
24/02/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.12000	0.14500	20.83333	0.00000	0.0000	0
24/02/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.05600	0.04500	19.64286	0.00000	0.0000	0
24/02/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.19400	0.22300	14.94845	0.00000	0.0000	0
24/02/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.03000	0.02300	23.33333	0.00000	0.0000	0
24/02/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.24530	7.28270	0.51620	0.00000	0.0000	0
24/02/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.41500	0.44300	6.74699	0.00000	0.0000	0
24/02/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.07000	0.06000	14.28571	0.00000	0.0000	0
24/02/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.37700	0.40400	7.16180	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
24/02/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.08200	0.07100	13.41463	0.00000	0.0000	0
24/02/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.45500	0.48400	6.37363	0.00000	0.0000	0
24/02/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.06000	0.05100	15.00000	0.00000	0.0000	0
24/02/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.61320	7.64060	0.35990	0.00000	0.0000	0
24/02/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.37500	0.40000	6.66667	0.00000	0.0000	0
24/02/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
24/02/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.32900	0.35400	7.59878	0.00000	0.0000	0
24/02/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
24/02/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.42200	0.44800	6.16114	0.00000	0.0000	0
24/02/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
24/02/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.72350	7.75160	0.36382	0.00000	0.0000	0
24/02/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.66800	0.69100	3.44311	0.00000	0.0000	0
24/02/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.04500	0.03900	13.33333	0.00000	0.0000	0
24/02/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.62600	0.64900	3.67412	0.00000	0.0000	0
24/02/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.05300	0.04700	11.32075	0.00000	0.0000	0
24/02/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.71100	0.73500	3.37553	0.00000	0.0000	0
24/02/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.03800	0.03300	13.15789	0.00000	0.0000	0
24/02/2011	RAIN 2011/03/14			Foreign Exchange Future	14,127.27000	14,082.42000	0.31747	0.00000	0.0000	0
24/02/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	527.30000	482.40000	8.51508	0.00000	0.0000	0
24/02/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/02/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	527.30000	482.40000	8.51508	0.00000	0.0000	0
24/02/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/02/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	527.30000	482.40000	8.51508	0.00000	0.0000	0
24/02/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/02/2011	RAIN 2011/06/13			Foreign Exchange Future	14,318.78000	14,272.23000	0.32510	0.00000	0.0000	0
24/02/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	818.80000	772.20000	5.69126	0.00000	0.0000	0
24/02/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/02/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	818.80000	772.20000	5.69126	0.00000	0.0000	0
24/02/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/02/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	818.80000	772.20000	5.69126	0.00000	0.0000	0
24/02/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/02/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.08280	1.07650	0.58182	0.00000	0.0000	0
24/02/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.03530	0.02980	15.58074	0.00000	0.0000	0
24/02/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00250	0.00330	32.00000	0.00000	0.0000	0
24/02/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.00700	0.00490	30.00000	0.00000	0.0000	0
24/02/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.02420	0.02840	17.35537	0.00000	0.0000	0
24/02/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.08310	0.07690	7.46089	0.00000	0.0000	0
24/02/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00030	0.00040	33.33333	0.00000	0.0000	0
24/02/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.09990	1.09340	0.59096	0.00000	0.0000	0
24/02/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.06360	0.05840	8.17610	0.00000	0.0000	0
24/02/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.01370	0.01500	9.48905	0.00000	0.0000	0
24/02/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.03500	0.03160	9.71429	0.00000	0.0000	0
24/02/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.03510	0.03820	8.83191	0.00000	0.0000	0
24/02/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.10380	0.09780	5.78035	0.00000	0.0000	0
24/02/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00390	0.00440	12.82051	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
Future Open Interest										400,005
Option Open Interest										208,675
Total										608,680