



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 14/02/2011

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
14/02/2011	\$ / R 2011/03/14			Foreign Exchange Future	7.33570	7.32410	0.15813	7.35000	7.2688	230,850
14/02/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	29,607
14/02/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.67100	0.68200	1.63934	0.00000	0.0000	0
14/02/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	340
14/02/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.72000	0.73000	1.38889	0.00000	0.0000	0
14/02/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
14/02/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.62300	0.63300	1.60514	0.00000	0.0000	0
14/02/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.16500	1.17700	1.03004	0.00000	0.0000	0
14/02/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
14/02/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.16400	3.17600	0.37927	0.00000	0.0000	0
14/02/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
14/02/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.10200	0.09700	4.90196	0.00000	0.0000	2,000
14/02/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.13800	0.12100	12.31884	0.00000	0.0000	29,607
14/02/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.06500	1.07700	1.12676	0.00000	0.0000	0
14/02/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	3,000
14/02/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.22400	0.22800	1.78571	0.00000	0.0000	0
14/02/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.06000	0.05200	13.33333	0.00000	0.0000	12,000
14/02/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.26300	0.26800	1.90114	0.00000	0.0000	0
14/02/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.04900	0.04200	14.28571	0.00000	0.0000	871
14/02/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.30400	0.31000	1.97368	0.00000	0.0000	0
14/02/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.04000	0.03400	15.00000	0.00000	0.0000	3,071
14/02/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.08200	0.07800	4.87805	0.00000	0.0000	3,000
14/02/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.16800	0.15200	9.52381	0.00000	0.0000	9,600
14/02/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.04100	0.03800	7.31707	0.00000	0.0000	3,000
14/02/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.27700	0.26200	5.41516	0.00000	0.0000	3,280
14/02/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.15500	0.15700	1.29032	0.00000	0.0000	0
14/02/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.09100	0.08100	10.98901	0.00000	0.0000	0
14/02/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.05200	0.04900	5.76923	0.00000	0.0000	0
14/02/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.23800	0.22300	6.30252	0.00000	0.0000	600
14/02/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.12400	0.12500	0.80645	0.00000	0.0000	0
14/02/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.11000	0.09900	10.00000	0.00000	0.0000	150
14/02/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.20200	0.18600	7.92079	0.00000	0.0000	0
14/02/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.06600	0.06200	6.06061	0.00000	0.0000	2,571
14/02/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.01100	0.01000	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
14/02/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.49700	0.48400	2.61569	0.00000	0.0000	8,500
14/02/2011	\$ / R 2011/03/14	7.00	P	Foreign Exchange Future	0.02500	0.02200	12.00000	0.00000	0.0000	0
14/02/2011	\$ / R 2011/03/14	7.00	C	Foreign Exchange Future	0.36100	0.34600	4.15512	0.00000	0.0000	1,600
14/02/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.43550	7.42360	0.16004	7.44000	7.3636	47,605
14/02/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.24100	0.23400	2.90456	0.00000	0.0000	0
14/02/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.25600	0.26000	1.56250	0.00000	0.0000	0
14/02/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.22200	0.21500	3.15315	0.00000	0.0000	800
14/02/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.28700	0.29100	1.39373	0.00000	0.0000	0
14/02/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.26500	0.25400	4.15094	0.00000	0.0000	0
14/02/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.23000	0.23000	0.00000	0.00000	0.0000	1,000
14/02/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.76400	0.75500	1.17801	0.00000	0.0000	0
14/02/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.02900	0.03100	6.89655	0.00000	0.0000	300
14/02/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.14400	0.14400	0.00000	0.00000	0.0000	0
14/02/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.37900	0.36800	2.90237	0.00000	0.0000	300
14/02/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.09500	0.09700	2.10526	0.00000	0.0000	0
14/02/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.48000	0.47100	1.87500	0.00000	0.0000	500
14/02/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	0.66500	0.67300	1.20301	0.00000	0.0000	0
14/02/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.10000	0.09700	3.00000	0.00000	0.0000	500
14/02/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.50200	0.50800	1.19522	0.00000	0.0000	0
14/02/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.13700	0.13200	3.64964	0.00000	0.0000	1,000
14/02/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.16300	0.16300	0.00000	0.00000	0.0000	0
14/02/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.34800	0.33700	3.16092	0.00000	0.0000	500
14/02/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.31900	0.30800	3.44828	0.00000	0.0000	0
14/02/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.18400	0.18400	0.00000	0.00000	0.0000	200
14/02/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.54410	7.53170	0.16437	0.00000	0.0000	11,977
14/02/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.19400	0.19100	1.54639	0.00000	0.0000	0
14/02/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.70000	0.70900	1.28571	0.00000	0.0000	0
14/02/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.18400	0.18100	1.63043	0.00000	0.0000	0
14/02/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.74000	0.74900	1.21622	0.00000	0.0000	0
14/02/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.20500	0.20100	1.95122	0.00000	0.0000	0
14/02/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.66100	0.66900	1.21029	0.00000	0.0000	0
14/02/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.51200	0.51900	1.36719	0.00000	0.0000	0
14/02/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.25600	0.25100	1.95313	0.00000	0.0000	2,800
14/02/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.41500	0.40800	1.68675	0.00000	0.0000	0
14/02/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.27100	0.27600	1.84502	0.00000	0.0000	2,800
14/02/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.64880	7.63580	0.16996	0.00000	0.0000	257
14/02/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.56900	0.56300	1.05448	0.00000	0.0000	0
14/02/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.27000	0.27700	2.59259	0.00000	0.0000	0
14/02/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.54100	0.53600	0.92421	0.00000	0.0000	0
14/02/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.29200	0.30000	2.73973	0.00000	0.0000	0
14/02/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.59800	0.59200	1.00334	0.00000	0.0000	0
14/02/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.24900	0.25600	2.81124	0.00000	0.0000	0
14/02/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.63120	9.62090	0.10694	0.00000	0.0000	0
14/02/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.68900	1.74000	3.01954	0.00000	0.0000	0
14/02/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.25800	1.31900	4.84897	0.00000	0.0000	0

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14/02/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.67000	1.72100	3.05389	0.00000	0.0000	0
14/02/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.28900	1.35000	4.73235	0.00000	0.0000	0
14/02/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.70700	1.75900	3.04628	0.00000	0.0000	0
14/02/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.22600	1.28800	5.05710	0.00000	0.0000	0
14/02/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.33570	7.32410	0.15813	0.00000	0.0000	125
14/02/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.36056	0.34642	3.92168	0.00000	0.0000	0
14/02/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.02486	0.02232	10.21722	0.00000	0.0000	0
14/02/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.31789	0.30323	4.61166	0.00000	0.0000	0
14/02/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.03219	0.02913	9.50606	0.00000	0.0000	0
14/02/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.40474	0.39109	3.37254	0.00000	0.0000	0
14/02/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.01904	0.01699	10.76681	0.00000	0.0000	0
14/02/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.43550	7.42360	0.16004	0.00000	0.0000	40
14/02/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.48030	0.47069	2.00083	0.00000	0.0000	0
14/02/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.09480	0.09709	2.41561	0.00000	0.0000	0
14/02/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.44493	0.43509	2.21158	0.00000	0.0000	0
14/02/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.10943	0.11149	1.88248	0.00000	0.0000	0
14/02/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.51711	0.50769	1.82166	0.00000	0.0000	0
14/02/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.08161	0.08409	3.03884	0.00000	0.0000	0
14/02/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.29132	0.28007	3.86173	0.00000	0.0000	0
14/02/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.20582	0.20647	0.31581	0.00000	0.0000	60
14/02/2011	£ / R 2011/03/14			Foreign Exchange Future	11.72970	11.74010	0.08866	11.68300	11.6830	31,191
14/02/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.15800	0.15700	0.63291	0.00000	0.0000	0
14/02/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.22800	0.21700	4.82456	0.00000	0.0000	2,000
14/02/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.14000	0.13800	1.42857	0.00000	0.0000	0
14/02/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.26000	0.24800	4.61538	0.00000	0.0000	0
14/02/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.17900	0.17800	0.55866	0.00000	0.0000	0
14/02/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.19900	0.18800	5.52764	0.00000	0.0000	0
14/02/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.08400	0.07800	7.14286	0.00000	0.0000	0
14/02/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.36400	0.36800	1.09890	0.00000	0.0000	870
14/02/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	0.84200	0.83000	1.42518	0.00000	0.0000	0
14/02/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.02200	0.02000	9.09091	0.00000	0.0000	870
14/02/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.36500	0.35300	3.28767	0.00000	0.0000	0
14/02/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.09500	0.09300	2.10526	0.00000	0.0000	150
14/02/2011	£ / R 2011/06/13			Foreign Exchange Future	11.87510	11.88480	0.08168	0.00000	0.0000	2,561
14/02/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.40000	0.40300	0.75000	0.00000	0.0000	0
14/02/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.37500	0.36800	1.86667	0.00000	0.0000	0
14/02/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.37900	0.37900	0.00000	0.00000	0.0000	0
14/02/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.40400	0.39400	2.47525	0.00000	0.0000	0
14/02/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.42500	0.42800	0.70588	0.00000	0.0000	0
14/02/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.35000	0.34300	2.00000	0.00000	0.0000	0
14/02/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	1.17600	1.18500	0.76531	0.00000	0.0000	0
14/02/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.05100	0.05000	1.96078	0.00000	0.0000	10
14/02/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.20300	0.19800	2.46305	0.00000	0.0000	0
14/02/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.62800	0.63300	0.79618	0.00000	0.0000	10
14/02/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.56500	0.56900	0.70796	0.00000	0.0000	0

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14/02/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.24000	0.23400	2.50000	0.00000	0.0000	100
14/02/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.35900	0.35900	0.00000	0.00000	0.0000	0
14/02/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.43400	0.42400	2.30415	0.00000	0.0000	100
14/02/2011	£ / R 2011/09/19			Foreign Exchange Future	12.02690	12.03620	0.07733	0.00000	0.0000	2,457
14/02/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.82600	0.82900	0.36320	0.00000	0.0000	0
14/02/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.29900	0.29300	2.00669	0.00000	0.0000	0
14/02/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.79500	0.79900	0.50314	0.00000	0.0000	0
14/02/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.31800	0.31300	1.57233	0.00000	0.0000	0
14/02/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.85700	0.86100	0.46674	0.00000	0.0000	0
14/02/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.28000	0.27500	1.78571	0.00000	0.0000	0
14/02/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.73600	0.73900	0.40761	0.00000	0.0000	0
14/02/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.35900	0.35300	1.67131	0.00000	0.0000	100
14/02/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.51200	0.51400	0.39063	0.00000	0.0000	0
14/02/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.58500	0.57800	1.19658	0.00000	0.0000	200
14/02/2011	£ / R 2011/12/19			Foreign Exchange Future	12.16930	12.17860	0.07642	0.00000	0.0000	0
14/02/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.92100	0.92500	0.43431	0.00000	0.0000	0
14/02/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.40200	0.39600	1.49254	0.00000	0.0000	0
14/02/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.89200	0.89600	0.44843	0.00000	0.0000	0
14/02/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.42300	0.41700	1.41844	0.00000	0.0000	0
14/02/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.95000	0.95500	0.52632	0.00000	0.0000	0
14/02/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.38100	0.37600	1.31234	0.00000	0.0000	0
14/02/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.64300	0.64600	0.46656	0.00000	0.0000	0
14/02/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.67400	0.66700	1.03858	0.00000	0.0000	150
14/02/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08800	0.08790	0.11364	0.00000	0.0000	548
14/02/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00229	0.00218	4.80349	0.00000	0.0000	0
14/02/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00129	0.00128	0.77519	0.00000	0.0000	0
14/02/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00013	0.00010	23.07692	0.00000	0.0000	0
14/02/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.00913	0.00920	0.76670	0.00000	0.0000	0
14/02/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.01101	0.01090	0.99909	0.00000	0.0000	0
14/02/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00001	0.00000	100.00000	0.00000	0.0000	0
14/02/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08920	0.08920	0.00000	0.00000	0.0000	573
14/02/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00579	0.00575	0.69085	0.00000	0.0000	0
14/02/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00159	0.00155	2.51572	0.00000	0.0000	0
14/02/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00181	0.00178	1.65746	0.00000	0.0000	0
14/02/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00761	0.00758	0.39422	0.00000	0.0000	0
14/02/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01432	0.01432	0.00000	0.00000	0.0000	0
14/02/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00012	0.00012	0.00000	0.00000	0.0000	0
14/02/2011	€ / R 2011/03/14			Foreign Exchange Future	9.92370	9.86500	0.59151	9.88700	9.8620	17,072
14/02/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.22200	0.17800	19.81982	0.00000	0.0000	0
14/02/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.09800	0.11300	15.30612	0.00000	0.0000	0
14/02/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.19000	0.14900	21.57895	0.00000	0.0000	0
14/02/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.11600	0.13400	15.51724	0.00000	0.0000	0
14/02/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.25600	0.20900	18.35938	0.00000	0.0000	0
14/02/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.08200	0.09400	14.63415	0.00000	0.0000	0
14/02/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.03100	0.03500	12.90323	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
14/02/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.45500	0.40000	12.08791	0.00000	0.0000	10,429
14/02/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.50900	0.55800	9.62672	0.00000	0.0000	0
14/02/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.03300	0.02300	30.30303	0.00000	0.0000	14,937
14/02/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.59900	0.65100	8.68114	0.00000	0.0000	0
14/02/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.02300	0.01600	30.43478	0.00000	0.0000	4,508
14/02/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.26300	0.30000	14.06844	0.00000	0.0000	0
14/02/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.08700	0.06500	25.28736	0.00000	0.0000	100
14/02/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.37000	0.31800	14.05405	0.00000	0.0000	500
14/02/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.04600	0.05300	15.21739	0.00000	0.0000	3,000
14/02/2011	€ / R 2011/03/14	10.00	P	Foreign Exchange Future	0.19500	0.22700	16.41026	0.00000	0.0000	0
14/02/2011	€ / R 2011/03/14	10.00	C	Foreign Exchange Future	0.11900	0.09200	22.68908	0.00000	0.0000	500
14/02/2011	€ / R 2011/06/13			Foreign Exchange Future	10.04620	9.98630	0.59625	0.00000	0.0000	8,073
14/02/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.44800	0.40300	10.04464	0.00000	0.0000	0
14/02/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.20200	0.21700	7.42574	0.00000	0.0000	0
14/02/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.41800	0.37500	10.28708	0.00000	0.0000	0
14/02/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.22200	0.23900	7.65766	0.00000	0.0000	0
14/02/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.47900	0.43300	9.60334	0.00000	0.0000	0
14/02/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.18300	0.19700	7.65027	0.00000	0.0000	0
14/02/2011	€ / R 2011/09/19			Foreign Exchange Future	10.17520	10.11440	0.59753	0.00000	0.0000	2,460
14/02/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.72700	0.67900	6.60248	0.00000	0.0000	0
14/02/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.20200	0.21500	6.43564	0.00000	0.0000	0
14/02/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.69400	0.64700	6.77233	0.00000	0.0000	0
14/02/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.21900	0.23300	6.39269	0.00000	0.0000	0
14/02/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.76100	0.71200	6.43890	0.00000	0.0000	0
14/02/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.18600	0.19800	6.45161	0.00000	0.0000	0
14/02/2011	€ / R 2011/12/19			Foreign Exchange Future	10.29770	10.23590	0.60013	0.00000	0.0000	0
14/02/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.78100	0.73900	5.37772	0.00000	0.0000	0
14/02/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.28300	0.30300	7.06714	0.00000	0.0000	0
14/02/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.75100	0.71000	5.45939	0.00000	0.0000	0
14/02/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.30300	0.32400	6.93069	0.00000	0.0000	0
14/02/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.81200	0.76900	5.29557	0.00000	0.0000	0
14/02/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.26400	0.28300	7.19697	0.00000	0.0000	0
14/02/2011	AU\$ / R 2011/03/14			Foreign Exchange Future	7.31800	7.32240	0.06013	0.00000	0.0000	8,487
14/02/2011	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.62200	0.62600	0.64309	0.00000	0.0000	0
14/02/2011	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
14/02/2011	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.57300	0.57700	0.69808	0.00000	0.0000	0
14/02/2011	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
14/02/2011	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.67200	0.67500	0.44643	0.00000	0.0000	0
14/02/2011	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
14/02/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.32710	7.33120	0.05596	0.00000	0.0000	10,555
14/02/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.71200	0.71500	0.42135	0.00000	0.0000	0
14/02/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.03500	0.03400	2.85714	0.00000	0.0000	0
14/02/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.66600	0.67000	0.60060	0.00000	0.0000	0
14/02/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.03900	0.03900	0.00000	0.00000	0.0000	0
14/02/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.75800	0.76200	0.52770	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
14/02/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.03100	0.03100	0.00000	0.00000	0.0000	0
14/02/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.34190	7.34530	0.04631	0.00000	0.0000	5,842
14/02/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.75900	0.76200	0.39526	0.00000	0.0000	0
14/02/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.06700	0.06700	0.00000	0.00000	0.0000	0
14/02/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.71600	0.71800	0.27933	0.00000	0.0000	0
14/02/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.07400	0.07300	1.35135	0.00000	0.0000	0
14/02/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.80300	0.80600	0.37360	0.00000	0.0000	0
14/02/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.06100	0.06100	0.00000	0.00000	0.0000	0
14/02/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.19270	8.17860	0.17210	0.00000	0.0000	0
14/02/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.30300	1.29600	0.53722	0.00000	0.0000	0
14/02/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.41000	0.41700	1.70732	0.00000	0.0000	0
14/02/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.27500	1.26700	0.62745	0.00000	0.0000	0
14/02/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.43200	0.43800	1.38889	0.00000	0.0000	0
14/02/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.33300	1.32500	0.60015	0.00000	0.0000	0
14/02/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.39000	0.39600	1.53846	0.00000	0.0000	0
14/02/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.39110	7.40680	0.21242	0.00000	0.0000	1,791
14/02/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.35700	0.37200	4.20168	0.00000	0.0000	0
14/02/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
14/02/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.31300	0.32700	4.47284	0.00000	0.0000	0
14/02/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.02200	0.02000	9.09091	0.00000	0.0000	0
14/02/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.40300	0.41900	3.97022	0.00000	0.0000	0
14/02/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
14/02/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.47510	7.49010	0.20067	0.00000	0.0000	0
14/02/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.60900	0.62200	2.13465	0.00000	0.0000	0
14/02/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.03400	0.03200	5.88235	0.00000	0.0000	0
14/02/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.56500	0.57800	2.30088	0.00000	0.0000	0
14/02/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.04000	0.03800	5.00000	0.00000	0.0000	0
14/02/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.65300	0.66600	1.99081	0.00000	0.0000	0
14/02/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.02800	0.02600	7.14286	0.00000	0.0000	0
14/02/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.54400	7.54680	0.03712	0.00000	0.0000	0
14/02/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.33000	0.32900	0.30303	0.00000	0.0000	0
14/02/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.03600	0.03200	11.11111	0.00000	0.0000	0
14/02/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.28900	0.28700	0.69204	0.00000	0.0000	0
14/02/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.04500	0.04000	11.11111	0.00000	0.0000	0
14/02/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.37200	0.37200	0.00000	0.00000	0.0000	0
14/02/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.02800	0.02500	10.71429	0.00000	0.0000	0
14/02/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.65340	7.65640	0.03920	0.00000	0.0000	0
14/02/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.61700	0.61800	0.16207	0.00000	0.0000	0
14/02/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.06400	0.06200	3.12500	0.00000	0.0000	0
14/02/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.57700	0.57800	0.17331	0.00000	0.0000	0
14/02/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.07400	0.07200	2.70270	0.00000	0.0000	0
14/02/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.65700	0.65800	0.15221	0.00000	0.0000	0
14/02/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.05400	0.05200	3.70370	0.00000	0.0000	0
14/02/2011	RAIN 2011/03/14			Foreign Exchange Future	14,426.00000	14,378.84000	0.32691	0.00000	0.0000	0
14/02/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	826.00000	778.80000	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
14/02/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/02/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	826.00000	778.80000	5.71429	0.00000	0.0000	0
14/02/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/02/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	826.00000	778.90000	5.70218	0.00000	0.0000	0
14/02/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
14/02/2011	RAIN 2011/06/13			Foreign Exchange Future	14,615.98000	14,570.24000	0.31295	0.00000	0.0000	0
14/02/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	1,116.00000	1,070.20000	4.10394	0.00000	0.0000	0
14/02/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/02/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	1,116.00000	1,070.20000	4.10394	0.00000	0.0000	0
14/02/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/02/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	1,116.00000	1,070.30000	4.09498	0.00000	0.0000	0
14/02/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
14/02/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.11270	1.11020	0.22468	0.00000	0.0000	0
14/02/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.06420	0.06160	4.04984	0.00000	0.0000	0
14/02/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00150	0.00140	6.66667	0.00000	0.0000	0
14/02/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.02510	0.02270	9.56175	0.00000	0.0000	0
14/02/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.01240	0.01250	0.80645	0.00000	0.0000	0
14/02/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.11310	0.11050	2.29885	0.00000	0.0000	0
14/02/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00040	0.00030	25.00000	0.00000	0.0000	0
14/02/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.12870	1.12630	0.21263	0.00000	0.0000	0
14/02/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.08680	0.08490	2.18894	0.00000	0.0000	0
14/02/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.00810	0.00860	6.17284	0.00000	0.0000	0
14/02/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.05150	0.04980	3.30097	0.00000	0.0000	0
14/02/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.02280	0.02350	3.07018	0.00000	0.0000	0
14/02/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.13110	0.12890	1.67811	0.00000	0.0000	0
14/02/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00240	0.00260	8.33333	0.00000	0.0000	0

Future Open Interest										382,464
Option Open Interest										222,091
Total										604,555