



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 15/02/2011

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
15/02/2011	\$ / R 2011/03/14			Foreign Exchange Future	7.32410	7.32530	0.01638	7.35850	7.3204	231,341
15/02/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	29,607
15/02/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.68200	0.68100	0.14663	0.00000	0.0000	0
15/02/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	340
15/02/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.73000	0.72900	0.13699	0.00000	0.0000	0
15/02/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
15/02/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.63300	0.63200	0.15798	0.00000	0.0000	0
15/02/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.17700	1.17600	0.08496	0.00000	0.0000	0
15/02/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
15/02/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.17600	3.17500	0.03149	0.00000	0.0000	0
15/02/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
15/02/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.09700	0.09700	0.00000	0.00000	0.0000	2,000
15/02/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.12100	0.12200	0.82645	0.00000	0.0000	29,607
15/02/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.07700	1.07600	0.09285	0.00000	0.0000	0
15/02/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	3,000
15/02/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.22800	0.22800	0.00000	0.00000	0.0000	0
15/02/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.05200	0.05300	1.92308	0.00000	0.0000	12,000
15/02/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.26800	0.26700	0.37313	0.00000	0.0000	0
15/02/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.04200	0.04200	0.00000	0.00000	0.0000	871
15/02/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.31000	0.30900	0.32258	0.00000	0.0000	0
15/02/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.03400	0.03400	0.00000	0.00000	0.0000	3,071
15/02/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.07800	0.07800	0.00000	0.00000	0.0000	3,000
15/02/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.15200	0.15300	0.65789	0.00000	0.0000	9,600
15/02/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.03800	0.03800	0.00000	0.00000	0.0000	3,000
15/02/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.26200	0.26300	0.38168	0.00000	0.0000	3,280
15/02/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.15700	0.15600	0.63694	0.00000	0.0000	0
15/02/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.08100	0.08100	0.00000	0.00000	0.0000	0
15/02/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.04900	0.04900	0.00000	0.00000	0.0000	0
15/02/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.22300	0.22400	0.44843	0.00000	0.0000	600
15/02/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.12500	0.12500	0.00000	0.00000	0.0000	0
15/02/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.09900	0.10000	1.01010	0.00000	0.0000	150
15/02/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.18600	0.18700	0.53763	0.00000	0.0000	0
15/02/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.06200	0.06200	0.00000	0.00000	0.0000	2,571
15/02/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.01000	0.01000	0.00000	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
15/02/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.48400	0.48500	0.20661	0.00000	0.0000	8,500
15/02/2011	\$ / R 2011/03/14	7.00	P	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
15/02/2011	\$ / R 2011/03/14	7.00	C	Foreign Exchange Future	0.34600	0.34800	0.57803	0.00000	0.0000	1,600
15/02/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.42360	7.42470	0.01482	7.45980	7.4168	47,580
15/02/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.23400	0.23500	0.42735	0.00000	0.0000	0
15/02/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.26000	0.26000	0.00000	0.00000	0.0000	0
15/02/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.21500	0.21600	0.46512	0.00000	0.0000	800
15/02/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.29100	0.29100	0.00000	0.00000	0.0000	0
15/02/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.25400	0.25500	0.39370	0.00000	0.0000	0
15/02/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.23000	0.23000	0.00000	0.00000	0.0000	1,000
15/02/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.75500	0.75600	0.13245	0.00000	0.0000	0
15/02/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.03100	0.03100	0.00000	0.00000	0.0000	300
15/02/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.14400	0.14400	0.00000	0.00000	0.0000	0
15/02/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.36800	0.36900	0.27174	0.00000	0.0000	300
15/02/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.09700	0.09700	0.00000	0.00000	0.0000	0
15/02/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.47100	0.47200	0.21231	0.00000	0.0000	500
15/02/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	0.67300	0.67200	0.14859	0.00000	0.0000	0
15/02/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.09700	0.09700	0.00000	0.00000	0.0000	500
15/02/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.50800	0.50800	0.00000	0.00000	0.0000	0
15/02/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.13200	0.13300	0.75758	0.00000	0.0000	1,000
15/02/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.16300	0.16400	0.61350	0.00000	0.0000	0
15/02/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.33700	0.33900	0.59347	0.00000	0.0000	500
15/02/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.30800	0.30900	0.32468	0.00000	0.0000	0
15/02/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.18400	0.18400	0.00000	0.00000	0.0000	200
15/02/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.53170	7.53270	0.01328	0.00000	0.0000	11,977
15/02/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.19100	0.19000	0.52356	0.00000	0.0000	0
15/02/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.70900	0.70700	0.28209	0.00000	0.0000	0
15/02/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.18100	0.18000	0.55249	0.00000	0.0000	0
15/02/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.74900	0.74700	0.26702	0.00000	0.0000	0
15/02/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.20100	0.20100	0.00000	0.00000	0.0000	0
15/02/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.66900	0.66800	0.14948	0.00000	0.0000	0
15/02/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.51900	0.51800	0.19268	0.00000	0.0000	0
15/02/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.25100	0.25100	0.00000	0.00000	0.0000	2,800
15/02/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.40800	0.40900	0.24510	0.00000	0.0000	0
15/02/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.27600	0.27600	0.00000	0.00000	0.0000	2,800
15/02/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.63580	7.63680	0.01310	0.00000	0.0000	257
15/02/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.56300	0.56400	0.17762	0.00000	0.0000	0
15/02/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.27700	0.27700	0.00000	0.00000	0.0000	0
15/02/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.53600	0.53600	0.00000	0.00000	0.0000	0
15/02/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.30000	0.29900	0.33333	0.00000	0.0000	0
15/02/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.59200	0.59300	0.16892	0.00000	0.0000	0
15/02/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.25600	0.25600	0.00000	0.00000	0.0000	0
15/02/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.62090	9.62330	0.02495	0.00000	0.0000	0
15/02/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.74000	1.73900	0.05747	0.00000	0.0000	0
15/02/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.31900	1.31600	0.22745	0.00000	0.0000	0

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15/02/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.72100	1.72000	0.05811	0.00000	0.0000	0
15/02/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.35000	1.34700	0.22222	0.00000	0.0000	0
15/02/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.75900	1.75800	0.05685	0.00000	0.0000	0
15/02/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.28800	1.28500	0.23292	0.00000	0.0000	0
15/02/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.32410	7.32530	0.01638	7.34020	7.3402	125
15/02/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.34642	0.34764	0.35217	0.00000	0.0000	0
15/02/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.02232	0.02234	0.08961	0.00000	0.0000	0
15/02/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.30323	0.30439	0.38255	0.00000	0.0000	0
15/02/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.02913	0.02909	0.13732	0.00000	0.0000	0
15/02/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.39109	0.39234	0.31962	0.00000	0.0000	0
15/02/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.01699	0.01704	0.29429	0.00000	0.0000	0
15/02/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.42360	7.42470	0.01482	0.00000	0.0000	40
15/02/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.47069	0.47161	0.19546	0.00000	0.0000	0
15/02/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.09709	0.09691	0.18539	0.00000	0.0000	0
15/02/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.43509	0.43608	0.22754	0.00000	0.0000	0
15/02/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.11149	0.11138	0.09866	0.00000	0.0000	0
15/02/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.50769	0.50856	0.17136	0.00000	0.0000	0
15/02/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.08409	0.08386	0.27352	0.00000	0.0000	0
15/02/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.28007	0.28143	0.48559	0.00000	0.0000	0
15/02/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.20647	0.20673	0.12593	0.00000	0.0000	60
15/02/2011	£ / R 2011/03/14			Foreign Exchange Future	11.74010	11.82940	0.76064	11.82800	11.7560	30,871
15/02/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.15700	0.19200	22.29299	0.00000	0.0000	0
15/02/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.21700	0.16300	24.88479	0.00000	0.0000	2,000
15/02/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.13800	0.17000	23.18841	0.00000	0.0000	0
15/02/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.24800	0.19100	22.98387	0.00000	0.0000	0
15/02/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.17800	0.22100	24.15730	0.00000	0.0000	0
15/02/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.18800	0.14200	24.46809	0.00000	0.0000	0
15/02/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.07800	0.05700	26.92308	0.00000	0.0000	0
15/02/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.36800	0.43600	18.47826	0.00000	0.0000	870
15/02/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	0.83000	0.74600	10.12048	0.00000	0.0000	0
15/02/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.02000	0.02500	25.00000	0.00000	0.0000	870
15/02/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.35300	0.28600	18.98017	0.00000	0.0000	0
15/02/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.09300	0.11500	23.65591	0.00000	0.0000	150
15/02/2011	£ / R 2011/06/13			Foreign Exchange Future	11.88480	11.97460	0.75559	11.90600	11.9050	2,464
15/02/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.40300	0.44900	11.41439	0.00000	0.0000	0
15/02/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.36800	0.32400	11.95652	0.00000	0.0000	0
15/02/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.37900	0.42300	11.60950	0.00000	0.0000	0
15/02/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.39400	0.34800	11.67513	0.00000	0.0000	0
15/02/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.42800	0.47600	11.21495	0.00000	0.0000	0
15/02/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.34300	0.30100	12.24490	0.00000	0.0000	0
15/02/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	1.18500	1.26900	7.08861	0.00000	0.0000	0
15/02/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.05000	0.04400	12.00000	0.00000	0.0000	10
15/02/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.19800	0.17100	13.63636	0.00000	0.0000	0
15/02/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.63300	0.69600	9.95261	0.00000	0.0000	10
15/02/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.56900	0.62800	10.36907	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
15/02/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.23400	0.20300	13.24786	0.00000	0.0000	100
15/02/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.35900	0.39800	10.86351	0.00000	0.0000	0
15/02/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.42400	0.37300	12.02830	0.00000	0.0000	100
15/02/2011	£ / R 2011/09/19			Foreign Exchange Future	12.03620	12.12560	0.74276	12.10000	12.1000	2,460
15/02/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.82900	0.89100	7.47889	0.00000	0.0000	0
15/02/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.29300	0.26500	9.55631	0.00000	0.0000	0
15/02/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.79900	0.85800	7.38423	0.00000	0.0000	0
15/02/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.31300	0.28200	9.90415	0.00000	0.0000	0
15/02/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.86100	0.92400	7.31707	0.00000	0.0000	0
15/02/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.27500	0.24800	9.81818	0.00000	0.0000	0
15/02/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.73900	0.79600	7.71313	0.00000	0.0000	0
15/02/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.35300	0.32000	9.34844	0.00000	0.0000	100
15/02/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.51400	0.55200	7.39300	0.00000	0.0000	0
15/02/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.57800	0.52600	8.99654	0.00000	0.0000	200
15/02/2011	£ / R 2011/12/19			Foreign Exchange Future	12.17860	12.26800	0.73407	0.00000	0.0000	0
15/02/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.92500	0.98300	6.27027	0.00000	0.0000	0
15/02/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.39600	0.36500	7.82828	0.00000	0.0000	0
15/02/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.89600	0.95300	6.36161	0.00000	0.0000	0
15/02/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.41700	0.38500	7.67386	0.00000	0.0000	0
15/02/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.95500	1.01400	6.17801	0.00000	0.0000	0
15/02/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.37600	0.34600	7.97872	0.00000	0.0000	0
15/02/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.64600	0.68700	6.34675	0.00000	0.0000	0
15/02/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.66700	0.61900	7.19640	0.00000	0.0000	250
15/02/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08790	0.08740	0.56883	0.00000	0.0000	548
15/02/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00218	0.00187	14.22018	0.00000	0.0000	0
15/02/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00128	0.00147	14.84375	0.00000	0.0000	0
15/02/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00010	0.00007	30.00000	0.00000	0.0000	0
15/02/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.00920	0.00967	5.10870	0.00000	0.0000	0
15/02/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.01090	0.01041	4.49541	0.00000	0.0000	0
15/02/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00000	0.00001	100.00000	0.00000	0.0000	0
15/02/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08920	0.08860	0.67265	0.00000	0.0000	573
15/02/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00575	0.00534	7.13043	0.00000	0.0000	0
15/02/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00155	0.00174	12.25806	0.00000	0.0000	0
15/02/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00178	0.00161	9.55056	0.00000	0.0000	0
15/02/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00758	0.00801	5.67282	0.00000	0.0000	0
15/02/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01432	0.01374	4.05028	0.00000	0.0000	0
15/02/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00012	0.00014	16.66667	0.00000	0.0000	0
15/02/2011	€ / R 2011/03/14			Foreign Exchange Future	9.86500	9.89990	0.35378	9.92350	9.8900	17,092
15/02/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.17800	0.20000	12.35955	0.00000	0.0000	0
15/02/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.11300	0.10000	11.50442	0.00000	0.0000	0
15/02/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.14900	0.16900	13.42282	0.00000	0.0000	0
15/02/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.13400	0.11900	11.19403	0.00000	0.0000	0
15/02/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.20900	0.23300	11.48325	0.00000	0.0000	0
15/02/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.09400	0.08300	11.70213	0.00000	0.0000	0
15/02/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.03500	0.03000	14.28571	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
15/02/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.40000	0.43000	7.50000	0.00000	0.0000	10,429
15/02/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.55800	0.52600	5.73477	0.00000	0.0000	0
15/02/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.02300	0.02600	13.04348	0.00000	0.0000	14,937
15/02/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.65100	0.61800	5.06912	0.00000	0.0000	0
15/02/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.01600	0.01800	12.50000	0.00000	0.0000	4,508
15/02/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.30000	0.27300	9.00000	0.00000	0.0000	0
15/02/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.06500	0.07300	12.30769	0.00000	0.0000	100
15/02/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.31800	0.34600	8.80503	0.00000	0.0000	500
15/02/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.05300	0.04600	13.20755	0.00000	0.0000	3,000
15/02/2011	€ / R 2011/03/14	10.00	P	Foreign Exchange Future	0.22700	0.20200	11.01322	0.00000	0.0000	0
15/02/2011	€ / R 2011/03/14	10.00	C	Foreign Exchange Future	0.09200	0.10200	10.86957	0.00000	0.0000	500
15/02/2011	€ / R 2011/06/13			Foreign Exchange Future	9.98630	10.02110	0.34848	0.00000	0.0000	8,073
15/02/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.40300	0.42700	5.95533	0.00000	0.0000	0
15/02/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.21700	0.20600	5.06912	0.00000	0.0000	0
15/02/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.37500	0.39700	5.86667	0.00000	0.0000	0
15/02/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.23900	0.22600	5.43933	0.00000	0.0000	0
15/02/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.43300	0.45800	5.77367	0.00000	0.0000	0
15/02/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.19700	0.18700	5.07614	0.00000	0.0000	0
15/02/2011	€ / R 2011/09/19			Foreign Exchange Future	10.11440	10.14960	0.34802	0.00000	0.0000	2,460
15/02/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.67900	0.70900	4.41826	0.00000	0.0000	0
15/02/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.21500	0.20900	2.79070	0.00000	0.0000	0
15/02/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.64700	0.67600	4.48223	0.00000	0.0000	0
15/02/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.23300	0.22600	3.00429	0.00000	0.0000	0
15/02/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.71200	0.74200	4.21348	0.00000	0.0000	0
15/02/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.19800	0.19200	3.03030	0.00000	0.0000	0
15/02/2011	€ / R 2011/12/19			Foreign Exchange Future	10.23590	10.27100	0.34291	0.00000	0.0000	0
15/02/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.73900	0.76400	3.38295	0.00000	0.0000	0
15/02/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.30300	0.29300	3.30033	0.00000	0.0000	0
15/02/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.71000	0.73400	3.38028	0.00000	0.0000	0
15/02/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.32400	0.31300	3.39506	0.00000	0.0000	0
15/02/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.76900	0.79500	3.38101	0.00000	0.0000	0
15/02/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.28300	0.27400	3.18021	0.00000	0.0000	0
15/02/2011	AU\$ / R 2011/03/14			Foreign Exchange Future	7.32240	7.30720	0.20758	0.00000	0.0000	8,487
15/02/2011	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.62600	0.61100	2.39617	0.00000	0.0000	0
15/02/2011	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
15/02/2011	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.57700	0.56200	2.59965	0.00000	0.0000	0
15/02/2011	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
15/02/2011	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.67500	0.66000	2.22222	0.00000	0.0000	0
15/02/2011	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
15/02/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.33120	7.31610	0.20597	0.00000	0.0000	10,105
15/02/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.71500	0.70000	2.09790	0.00000	0.0000	0
15/02/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.03400	0.03400	0.00000	0.00000	0.0000	0
15/02/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.67000	0.65400	2.38806	0.00000	0.0000	0
15/02/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.03900	0.03800	2.56410	0.00000	0.0000	0
15/02/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.76200	0.74600	2.09974	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
15/02/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	0
15/02/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.34530	7.33050	0.20149	0.00000	0.0000	5,842
15/02/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.76200	0.74800	1.83727	0.00000	0.0000	0
15/02/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.06700	0.06800	1.49254	0.00000	0.0000	0
15/02/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.71800	0.70500	1.81058	0.00000	0.0000	0
15/02/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.07300	0.07500	2.73973	0.00000	0.0000	0
15/02/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.80600	0.79200	1.73697	0.00000	0.0000	0
15/02/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.06100	0.06200	1.63934	0.00000	0.0000	0
15/02/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.17860	8.18060	0.02445	0.00000	0.0000	0
15/02/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.29600	1.29100	0.38580	0.00000	0.0000	0
15/02/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.41700	0.41000	1.67866	0.00000	0.0000	0
15/02/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.26700	1.26300	0.31571	0.00000	0.0000	0
15/02/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.43800	0.43200	1.36986	0.00000	0.0000	0
15/02/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.32500	1.32000	0.37736	0.00000	0.0000	0
15/02/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.39600	0.38900	1.76768	0.00000	0.0000	0
15/02/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.40680	7.41410	0.09856	0.00000	0.0000	1,791
15/02/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.37200	0.37900	1.88172	0.00000	0.0000	0
15/02/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
15/02/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.32700	0.33400	2.14067	0.00000	0.0000	0
15/02/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.02000	0.02000	0.00000	0.00000	0.0000	0
15/02/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.41900	0.42600	1.67064	0.00000	0.0000	0
15/02/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
15/02/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.49010	7.49720	0.09479	0.00000	0.0000	0
15/02/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.62200	0.62800	0.96463	0.00000	0.0000	0
15/02/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.03200	0.03100	3.12500	0.00000	0.0000	0
15/02/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.57800	0.58500	1.21107	0.00000	0.0000	0
15/02/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.03800	0.03800	0.00000	0.00000	0.0000	0
15/02/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.66600	0.67300	1.05105	0.00000	0.0000	0
15/02/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	0
15/02/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.54680	7.54650	0.00398	0.00000	0.0000	0
15/02/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.32900	0.32700	0.60790	0.00000	0.0000	0
15/02/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.03200	0.03100	3.12500	0.00000	0.0000	0
15/02/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.28700	0.28600	0.34843	0.00000	0.0000	0
15/02/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.04000	0.04000	0.00000	0.00000	0.0000	0
15/02/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.37200	0.37000	0.53763	0.00000	0.0000	0
15/02/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.02500	0.02400	4.00000	0.00000	0.0000	0
15/02/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.65640	7.65630	0.00131	0.00000	0.0000	0
15/02/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.61800	0.61700	0.16181	0.00000	0.0000	0
15/02/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.06200	0.06100	1.61290	0.00000	0.0000	0
15/02/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.57800	0.57800	0.00000	0.00000	0.0000	0
15/02/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.07200	0.07200	0.00000	0.00000	0.0000	0
15/02/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.65800	0.65800	0.00000	0.00000	0.0000	0
15/02/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.05200	0.05200	0.00000	0.00000	0.0000	0
15/02/2011	RAIN 2011/03/14			Foreign Exchange Future	14,378.84000	14,403.57000	0.17199	0.00000	0.0000	0
15/02/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	778.80000	803.60000	3.18439	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
15/02/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/02/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	778.80000	803.60000	3.18439	0.00000	0.0000	0
15/02/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/02/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	778.90000	803.60000	3.17114	0.00000	0.0000	0
15/02/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
15/02/2011	RAIN 2011/06/13			Foreign Exchange Future	14,570.24000	14,593.23000	0.15779	0.00000	0.0000	0
15/02/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	1,070.20000	1,093.20000	2.14913	0.00000	0.0000	0
15/02/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/02/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	1,070.20000	1,093.20000	2.14913	0.00000	0.0000	0
15/02/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/02/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	1,070.30000	1,093.20000	2.13959	0.00000	0.0000	0
15/02/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
15/02/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.11020	1.11170	0.13511	0.00000	0.0000	0
15/02/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.06160	0.06290	2.11039	0.00000	0.0000	0
15/02/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00140	0.00120	14.28571	0.00000	0.0000	0
15/02/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.02270	0.02330	2.64317	0.00000	0.0000	0
15/02/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.01250	0.01160	7.20000	0.00000	0.0000	0
15/02/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.11050	0.11200	1.35747	0.00000	0.0000	0
15/02/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00030	0.00030	0.00000	0.00000	0.0000	0
15/02/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.12630	1.12790	0.14206	0.00000	0.0000	0
15/02/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.08490	0.08630	1.64900	0.00000	0.0000	0
15/02/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.00860	0.00840	2.32558	0.00000	0.0000	0
15/02/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.04980	0.05100	2.40964	0.00000	0.0000	0
15/02/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.02350	0.02310	1.70213	0.00000	0.0000	0
15/02/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.12890	0.13050	1.24127	0.00000	0.0000	0
15/02/2011	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										382,086
Option Open Interest										222,191
Total										604,277