



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 17/02/2011

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
17/02/2011	\$ / R 2011/03/14			Foreign Exchange Future	7.29940	7.26510	0.46990	7.27340	7.2218	240,085
17/02/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	6,050
17/02/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.70600	0.73800	4.53258	0.00000	0.0000	0
17/02/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	340
17/02/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.75500	0.78800	4.37086	0.00000	0.0000	0
17/02/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
17/02/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.65700	0.68900	4.87062	0.00000	0.0000	0
17/02/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.20200	1.23500	2.74542	0.00000	0.0000	0
17/02/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	30,000
17/02/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.20100	3.23500	1.06217	0.00000	0.0000	0
17/02/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
17/02/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.10800	0.12200	12.96296	0.00000	0.0000	2,000
17/02/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.10700	0.08700	18.69159	0.00000	0.0000	6,050
17/02/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.10200	1.13600	3.08530	0.00000	0.0000	0
17/02/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	3,000
17/02/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.24600	0.27000	9.75610	0.00000	0.0000	0
17/02/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.04500	0.03500	22.22222	0.00000	0.0000	12,000
17/02/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.28600	0.31200	9.09091	0.00000	0.0000	0
17/02/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.03500	0.02700	22.85714	0.00000	0.0000	871
17/02/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.32900	0.35600	8.20669	0.00000	0.0000	0
17/02/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.02800	0.02100	25.00000	0.00000	0.0000	3,071
17/02/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.08700	0.09400	8.04598	0.00000	0.0000	3,000
17/02/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.13600	0.10900	19.85294	0.00000	0.0000	9,600
17/02/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.04200	0.04500	7.14286	0.00000	0.0000	3,000
17/02/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.24100	0.21000	12.86307	0.00000	0.0000	3,280
17/02/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.17100	0.19000	11.11111	0.00000	0.0000	0
17/02/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.07000	0.05500	21.42857	0.00000	0.0000	0
17/02/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.05400	0.05800	7.40741	0.00000	0.0000	0
17/02/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.20300	0.17300	14.77833	0.00000	0.0000	600
17/02/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.13700	0.15500	13.13869	0.00000	0.0000	0
17/02/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.08600	0.07000	18.60465	0.00000	0.0000	0
17/02/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.16800	0.13900	17.26190	0.00000	0.0000	0
17/02/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.06900	0.07400	7.24638	0.00000	0.0000	2,571
17/02/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.01100	0.01100	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
17/02/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.46000	0.42600	7.39130	0.00000	0.0000	8,500
17/02/2011	\$ / R 2011/03/14	7.00	P	Foreign Exchange Future	0.02500	0.02600	4.00000	0.00000	0.0000	0
17/02/2011	\$ / R 2011/03/14	7.00	C	Foreign Exchange Future	0.32400	0.29100	10.18519	0.00000	0.0000	1,600
17/02/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.39840	7.36250	0.48524	7.36570	7.3295	47,919
17/02/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.22400	0.20300	9.37500	0.00000	0.0000	0
17/02/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.27600	0.29100	5.43478	0.00000	0.0000	0
17/02/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.20600	0.18600	9.70874	0.00000	0.0000	800
17/02/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.30800	0.32400	5.19481	0.00000	0.0000	0
17/02/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.24300	0.22100	9.05350	0.00000	0.0000	0
17/02/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.24500	0.25900	5.71429	0.00000	0.0000	1,000
17/02/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.73100	0.69700	4.65116	0.00000	0.0000	0
17/02/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.03300	0.03500	6.06061	0.00000	0.0000	300
17/02/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.15500	0.16100	3.87097	0.00000	0.0000	0
17/02/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.35300	0.32300	8.49858	0.00000	0.0000	300
17/02/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.10400	0.10800	3.84615	0.00000	0.0000	0
17/02/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.45200	0.42000	7.07965	0.00000	0.0000	500
17/02/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	0.69500	0.72000	3.59712	0.00000	0.0000	0
17/02/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.09300	0.08200	11.82796	0.00000	0.0000	500
17/02/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.52800	0.55100	4.35606	0.00000	0.0000	0
17/02/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.12600	0.11300	10.31746	0.00000	0.0000	1,000
17/02/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.17500	0.18200	4.00000	0.00000	0.0000	0
17/02/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.32300	0.29400	8.97833	0.00000	0.0000	500
17/02/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.29400	0.26600	9.52381	0.00000	0.0000	0
17/02/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.19600	0.20400	4.08163	0.00000	0.0000	200
17/02/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.50620	7.47030	0.47827	0.00000	0.0000	11,962
17/02/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.18500	0.17400	5.94595	0.00000	0.0000	0
17/02/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.72900	0.75400	3.42936	0.00000	0.0000	0
17/02/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.17500	0.16500	5.71429	0.00000	0.0000	0
17/02/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.76900	0.79500	3.38101	0.00000	0.0000	0
17/02/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.19500	0.18400	5.64103	0.00000	0.0000	0
17/02/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.68900	0.71400	3.62845	0.00000	0.0000	0
17/02/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.53700	0.56000	4.28305	0.00000	0.0000	0
17/02/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.24300	0.23000	5.34979	0.00000	0.0000	2,800
17/02/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.39300	0.36900	6.10687	0.00000	0.0000	0
17/02/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.28700	0.29900	4.18118	0.00000	0.0000	2,800
17/02/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.61030	7.57410	0.47567	0.00000	0.0000	257
17/02/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.54700	0.52300	4.38757	0.00000	0.0000	0
17/02/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.28700	0.29900	4.18118	0.00000	0.0000	0
17/02/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.52000	0.49600	4.61538	0.00000	0.0000	0
17/02/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.31000	0.32200	3.87097	0.00000	0.0000	0
17/02/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.57500	0.55100	4.17391	0.00000	0.0000	0
17/02/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.26500	0.27700	4.52830	0.00000	0.0000	0
17/02/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.59900	9.56810	0.32191	0.00000	0.0000	0
17/02/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.71000	1.70300	0.40936	0.00000	0.0000	0
17/02/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.31100	1.33500	1.83066	0.00000	0.0000	0

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17/02/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.69100	1.68500	0.35482	0.00000	0.0000	0
17/02/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.34200	1.36700	1.86289	0.00000	0.0000	0
17/02/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.72900	1.72200	0.40486	0.00000	0.0000	0
17/02/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.28000	1.30400	1.87500	0.00000	0.0000	0
17/02/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.29940	7.26510	0.46990	0.00000	0.0000	125
17/02/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.32417	0.29105	10.21686	0.00000	0.0000	0
17/02/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.02477	0.02595	4.76383	0.00000	0.0000	0
17/02/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.28174	0.24926	11.52836	0.00000	0.0000	0
17/02/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.03234	0.03416	5.62771	0.00000	0.0000	0
17/02/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.36822	0.33466	9.11412	0.00000	0.0000	0
17/02/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.01882	0.01956	3.93199	0.00000	0.0000	0
17/02/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.39840	7.36250	0.48524	0.00000	0.0000	40
17/02/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.45174	0.42001	7.02395	0.00000	0.0000	0
17/02/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.10334	0.10751	4.03522	0.00000	0.0000	0
17/02/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.41715	0.38604	7.45775	0.00000	0.0000	0
17/02/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.11875	0.12354	4.03368	0.00000	0.0000	0
17/02/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.48781	0.45550	6.62348	0.00000	0.0000	0
17/02/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.08941	0.09300	4.01521	0.00000	0.0000	0
17/02/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.26784	0.24082	10.08811	0.00000	0.0000	0
17/02/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.21944	0.22832	4.04666	0.00000	0.0000	60
17/02/2011	£ / R 2011/03/14			Foreign Exchange Future	11.68940	11.73860	0.42089	11.74000	11.7200	30,985
17/02/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.12700	0.13500	6.29921	0.00000	0.0000	0
17/02/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.23800	0.19600	17.64706	0.00000	0.0000	2,000
17/02/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.11100	0.11700	5.40541	0.00000	0.0000	0
17/02/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.27200	0.22800	16.17647	0.00000	0.0000	0
17/02/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.14500	0.15500	6.89655	0.00000	0.0000	0
17/02/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.20600	0.16600	19.41748	0.00000	0.0000	0
17/02/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.08400	0.06400	23.80952	0.00000	0.0000	0
17/02/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.32300	0.35300	9.28793	0.00000	0.0000	569
17/02/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	0.87500	0.82500	5.71429	0.00000	0.0000	0
17/02/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	569
17/02/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.38300	0.33600	12.27154	0.00000	0.0000	0
17/02/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.07200	0.07500	4.16667	0.00000	0.0000	150
17/02/2011	£ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/02/2011	£ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00000	3.73900	100.00000	0.00000	0.0000	0
17/02/2011	£ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/02/2011	£ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.00000	4.43900	100.00000	0.00000	0.0000	0
17/02/2011	£ / R 2011/06/13			Foreign Exchange Future	11.83410	11.88280	0.41152	0.00000	0.0000	2,464
17/02/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.37400	0.38400	2.67380	0.00000	0.0000	0
17/02/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.39000	0.35100	10.00000	0.00000	0.0000	0
17/02/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.35300	0.36000	1.98300	0.00000	0.0000	0
17/02/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.41900	0.37700	10.02387	0.00000	0.0000	0
17/02/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.39800	0.41000	3.01508	0.00000	0.0000	0
17/02/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.36400	0.32700	10.16484	0.00000	0.0000	0
17/02/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	1.13700	1.17700	3.51803	0.00000	0.0000	0

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17/02/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.05300	0.04400	16.98113	0.00000	0.0000	10
17/02/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.21200	0.18400	13.20755	0.00000	0.0000	0
17/02/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.59600	0.61700	3.52349	0.00000	0.0000	10
17/02/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.53400	0.55300	3.55805	0.00000	0.0000	0
17/02/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.25000	0.22000	12.00000	0.00000	0.0000	100
17/02/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.33400	0.34000	1.79641	0.00000	0.0000	0
17/02/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.45000	0.40700	9.55556	0.00000	0.0000	100
17/02/2011	£ / R 2011/09/19			Foreign Exchange Future	11.98450	12.03390	0.41220	0.00000	0.0000	2,460
17/02/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.79200	0.82000	3.53535	0.00000	0.0000	0
17/02/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.30800	0.28600	7.14286	0.00000	0.0000	0
17/02/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.76200	0.78900	3.54331	0.00000	0.0000	0
17/02/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.32800	0.30500	7.01220	0.00000	0.0000	0
17/02/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.82300	0.85200	3.52369	0.00000	0.0000	0
17/02/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.28900	0.26800	7.26644	0.00000	0.0000	0
17/02/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.70400	0.72900	3.55114	0.00000	0.0000	0
17/02/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.37000	0.34500	6.75676	0.00000	0.0000	100
17/02/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.48700	0.50100	2.87474	0.00000	0.0000	0
17/02/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.60300	0.56700	5.97015	0.00000	0.0000	200
17/02/2011	£ / R 2011/12/19			Foreign Exchange Future	12.12710	12.17560	0.39993	0.00000	0.0000	0
17/02/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.89000	0.91900	3.25843	0.00000	0.0000	0
17/02/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.41300	0.39300	4.84262	0.00000	0.0000	0
17/02/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.86200	0.89000	3.24826	0.00000	0.0000	0
17/02/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.43500	0.41400	4.82759	0.00000	0.0000	0
17/02/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.91900	0.94900	3.26442	0.00000	0.0000	0
17/02/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.39200	0.37300	4.84694	0.00000	0.0000	0
17/02/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.61900	0.63800	3.06947	0.00000	0.0000	0
17/02/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.69200	0.66200	4.33526	0.00000	0.0000	250
17/02/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08700	0.08720	0.02989	0.00000	0.0000	548
17/02/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00163	0.00170	4.29448	0.00000	0.0000	0
17/02/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00163	0.00150	7.97546	0.00000	0.0000	0
17/02/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00005	0.00005	0.00000	0.00000	0.0000	0
17/02/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01005	0.00985	1.99005	0.00000	0.0000	0
17/02/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.01000	0.01020	2.00000	0.00000	0.0000	0
17/02/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/02/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08830	0.08850	0.22650	0.00000	0.0000	573
17/02/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00514	0.00524	1.94553	0.00000	0.0000	0
17/02/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00184	0.00174	5.43478	0.00000	0.0000	0
17/02/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00154	0.00156	1.29870	0.00000	0.0000	0
17/02/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00824	0.00806	2.18447	0.00000	0.0000	0
17/02/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01344	0.01363	1.41369	0.00000	0.0000	0
17/02/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00014	0.00013	7.14286	0.00000	0.0000	0
17/02/2011	€ / R 2011/03/14			Foreign Exchange Future	9.83970	9.87740	0.38314	9.83200	9.8320	16,947
17/02/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.15900	0.17200	8.17610	0.00000	0.0000	0
17/02/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.11900	0.09500	20.16807	0.00000	0.0000	0
17/02/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.13200	0.14200	7.57576	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
17/02/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.14200	0.11500	19.01408	0.00000	0.0000	0
17/02/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.19000	0.20600	8.42105	0.00000	0.0000	0
17/02/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.10000	0.07900	21.00000	0.00000	0.0000	0
17/02/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.03700	0.02700	27.02703	0.00000	0.0000	0
17/02/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.37700	0.40400	7.16180	0.00000	0.0000	10,429
17/02/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.57900	0.54200	6.39033	0.00000	0.0000	0
17/02/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	14,937
17/02/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.67300	0.63600	5.49777	0.00000	0.0000	0
17/02/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	4,508
17/02/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.31600	0.28100	11.07595	0.00000	0.0000	0
17/02/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.05600	0.05800	3.57143	0.00000	0.0000	100
17/02/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.29600	0.31900	7.77027	0.00000	0.0000	500
17/02/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.05600	0.04200	25.00000	0.00000	0.0000	3,000
17/02/2011	€ / R 2011/03/14	10.00	P	Foreign Exchange Future	0.23900	0.20700	13.38912	0.00000	0.0000	0
17/02/2011	€ / R 2011/03/14	10.00	C	Foreign Exchange Future	0.07900	0.08400	6.32911	0.00000	0.0000	500
17/02/2011	€ / R 2011/06/13			Foreign Exchange Future	9.96020	9.99750	0.37449	0.00000	0.0000	8,073
17/02/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.38900	0.40300	3.59897	0.00000	0.0000	0
17/02/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.22900	0.20600	10.04367	0.00000	0.0000	0
17/02/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.36100	0.37400	3.60111	0.00000	0.0000	0
17/02/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.25100	0.22700	9.56175	0.00000	0.0000	0
17/02/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.41800	0.43400	3.82775	0.00000	0.0000	0
17/02/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.20800	0.18700	10.09615	0.00000	0.0000	0
17/02/2011	€ / R 2011/09/19			Foreign Exchange Future	10.08830	10.12630	0.37667	0.00000	0.0000	3,160
17/02/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.66700	0.68400	2.54873	0.00000	0.0000	0
17/02/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.22900	0.20800	9.17031	0.00000	0.0000	0
17/02/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.63600	0.65200	2.51572	0.00000	0.0000	0
17/02/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.24800	0.22600	8.87097	0.00000	0.0000	0
17/02/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.70000	0.71800	2.57143	0.00000	0.0000	0
17/02/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.21200	0.19200	9.43396	0.00000	0.0000	0
17/02/2011	€ / R 2011/12/19			Foreign Exchange Future	10.20930	10.24790	0.37809	0.00000	0.0000	0
17/02/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.72600	0.74400	2.47934	0.00000	0.0000	0
17/02/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.31700	0.29600	6.62461	0.00000	0.0000	0
17/02/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.69700	0.71400	2.43902	0.00000	0.0000	0
17/02/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.33800	0.31600	6.50888	0.00000	0.0000	0
17/02/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.75600	0.77400	2.38095	0.00000	0.0000	0
17/02/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.29700	0.27600	7.07071	0.00000	0.0000	0
17/02/2011	AUS / R 2011/03/14			Foreign Exchange Future	7.27030	7.29180	0.29572	7.24450	7.2445	8,387
17/02/2011	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.57400	0.59600	3.83275	0.00000	0.0000	0
17/02/2011	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
17/02/2011	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.52600	0.54700	3.99240	0.00000	0.0000	0
17/02/2011	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
17/02/2011	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.62400	0.64500	3.36538	0.00000	0.0000	0
17/02/2011	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
17/02/2011	AUS / R 2011/06/13			Foreign Exchange Future	7.27960	7.30240	0.31320	7.31400	7.2745	10,075
17/02/2011	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.66900	0.69000	3.13901	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
17/02/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.03900	0.03800	2.56410	0.00000	0.0000	0
17/02/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.62400	0.64400	3.20513	0.00000	0.0000	0
17/02/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.04400	0.04200	4.54545	0.00000	0.0000	0
17/02/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.71500	0.73600	2.93706	0.00000	0.0000	0
17/02/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.03500	0.03400	2.85714	0.00000	0.0000	0
17/02/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.29380	7.31720	0.32082	0.00000	0.0000	5,840
17/02/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.71800	0.73900	2.92479	0.00000	0.0000	0
17/02/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.07400	0.07200	2.70270	0.00000	0.0000	0
17/02/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.67500	0.69500	2.96296	0.00000	0.0000	0
17/02/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.08100	0.07800	3.70370	0.00000	0.0000	0
17/02/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.76100	0.78200	2.75953	0.00000	0.0000	0
17/02/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.06700	0.06500	2.98507	0.00000	0.0000	0
17/02/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.14500	8.17340	0.34868	0.00000	0.0000	0
17/02/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.29100	1.31200	1.62665	0.00000	0.0000	0
17/02/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.44600	0.43900	1.56951	0.00000	0.0000	0
17/02/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.26300	1.28300	1.58353	0.00000	0.0000	0
17/02/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.46800	0.46000	1.70940	0.00000	0.0000	0
17/02/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.32000	1.34100	1.59091	0.00000	0.0000	0
17/02/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.42500	0.41800	1.64706	0.00000	0.0000	0
17/02/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.39100	7.38080	0.13801	0.00000	0.0000	1,791
17/02/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.35800	0.34600	3.35196	0.00000	0.0000	0
17/02/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
17/02/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.31400	0.30100	4.14013	0.00000	0.0000	0
17/02/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.02300	0.02000	13.04348	0.00000	0.0000	0
17/02/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.40400	0.39200	2.97030	0.00000	0.0000	0
17/02/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
17/02/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.47440	7.46270	0.15653	0.00000	0.0000	0
17/02/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.60800	0.59600	1.97368	0.00000	0.0000	0
17/02/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.03400	0.03300	2.94118	0.00000	0.0000	0
17/02/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.56500	0.55200	2.30088	0.00000	0.0000	0
17/02/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.04100	0.03900	4.87805	0.00000	0.0000	0
17/02/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.65300	0.64000	1.99081	0.00000	0.0000	0
17/02/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.02900	0.02700	6.89655	0.00000	0.0000	0
17/02/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.51740	7.63340	1.54309	0.00000	0.0000	0
17/02/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.29900	0.40200	34.44816	0.00000	0.0000	0
17/02/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.03200	0.01900	40.62500	0.00000	0.0000	0
17/02/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.25800	0.35800	38.75969	0.00000	0.0000	0
17/02/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.04100	0.02500	39.02439	0.00000	0.0000	0
17/02/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.34200	0.44800	30.99415	0.00000	0.0000	0
17/02/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.02500	0.01500	40.00000	0.00000	0.0000	0
17/02/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.62660	7.74280	1.52361	0.00000	0.0000	0
17/02/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.59300	0.68900	16.18887	0.00000	0.0000	0
17/02/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.06600	0.04600	30.30303	0.00000	0.0000	0
17/02/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.55300	0.64700	16.99819	0.00000	0.0000	0
17/02/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.07600	0.05400	28.94737	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
17/02/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.63300	0.73200	15.63981	0.00000	0.0000	0
17/02/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.05600	0.03900	30.35714	0.00000	0.0000	0
17/02/2011	RAIN 2011/03/14			Foreign Exchange Future	14,327.18000	14,334.63000	0.05200	0.00000	0.0000	0
17/02/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	727.20000	734.60000	1.01760	0.00000	0.0000	0
17/02/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/02/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	727.20000	734.60000	1.01760	0.00000	0.0000	0
17/02/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/02/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	727.20000	734.60000	1.01760	0.00000	0.0000	0
17/02/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/02/2011	RAIN 2011/06/13			Foreign Exchange Future	14,519.45000	14,525.23000	0.03981	0.00000	0.0000	0
17/02/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	1,019.50000	1,025.20000	0.55910	0.00000	0.0000	0
17/02/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
17/02/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	1,019.40000	1,025.20000	0.56896	0.00000	0.0000	0
17/02/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/02/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	1,019.50000	1,025.20000	0.55910	0.00000	0.0000	0
17/02/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/02/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.10820	1.10360	0.41509	0.00000	0.0000	0
17/02/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.05950	0.05520	7.22689	0.00000	0.0000	0
17/02/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00130	0.00160	23.07692	0.00000	0.0000	0
17/02/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.02090	0.01800	13.87560	0.00000	0.0000	0
17/02/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.01270	0.01440	13.38583	0.00000	0.0000	0
17/02/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.10850	0.10390	4.23963	0.00000	0.0000	0
17/02/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00030	0.00030	0.00000	0.00000	0.0000	0
17/02/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.12480	1.11990	0.43563	0.00000	0.0000	0
17/02/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.08350	0.07890	5.50898	0.00000	0.0000	0
17/02/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.00870	0.00900	3.44828	0.00000	0.0000	0
17/02/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.04890	0.04510	7.77096	0.00000	0.0000	0
17/02/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.02410	0.02520	4.56432	0.00000	0.0000	0
17/02/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.12740	0.12240	3.92465	0.00000	0.0000	0
17/02/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00260	0.00250	3.84615	0.00000	0.0000	0

Future Open Interest

391,691

Option Open Interest

174,325

Total

566,016