



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 21/02/2011

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
21/02/2011	\$ / R 2011/03/14			Foreign Exchange Future	7.17560	7.17170	0.05435	7.17100	7.1414	242,615
21/02/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	6,050
21/02/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.82600	0.83000	0.48426	0.00000	0.0000	0
21/02/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	340
21/02/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.87600	0.87900	0.34247	0.00000	0.0000	0
21/02/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
21/02/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.77600	0.78000	0.51546	0.00000	0.0000	0
21/02/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.32400	1.32800	0.30211	0.00000	0.0000	0
21/02/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
21/02/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.32400	3.32800	0.12034	0.00000	0.0000	0
21/02/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
21/02/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.17700	0.17600	0.56497	0.00000	0.0000	2,000
21/02/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.05300	0.04800	9.43396	0.00000	0.0000	6,050
21/02/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.22400	1.22800	0.32680	0.00000	0.0000	0
21/02/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,000
21/02/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.34400	0.34500	0.29070	0.00000	0.0000	0
21/02/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.02000	0.01700	15.00000	0.00000	0.0000	12,000
21/02/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.38900	0.39100	0.51414	0.00000	0.0000	0
21/02/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	871
21/02/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.43600	0.43800	0.45872	0.00000	0.0000	0
21/02/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	3,071
21/02/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.14200	0.14000	1.40845	0.00000	0.0000	3,000
21/02/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.06800	0.06200	8.82353	0.00000	0.0000	9,600
21/02/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.06300	0.06000	4.76190	0.00000	0.0000	3,000
21/02/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.13900	0.13200	5.03597	0.00000	0.0000	3,280
21/02/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.25600	0.25600	0.00000	0.00000	0.0000	0
21/02/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.03200	0.02800	12.50000	0.00000	0.0000	0
21/02/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.08200	0.07800	4.87805	0.00000	0.0000	0
21/02/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.10800	0.10000	7.40741	0.00000	0.0000	600
21/02/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.21600	0.21500	0.46296	0.00000	0.0000	0
21/02/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.04200	0.03700	11.90476	0.00000	0.0000	0
21/02/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.08600	0.07900	8.13953	0.00000	0.0000	0
21/02/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.11000	0.10700	2.72727	0.00000	0.0000	2,571
21/02/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.01400	0.01200	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
21/02/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.34000	0.33400	1.76471	0.00000	0.0000	8,500
21/02/2011	\$ / R 2011/03/14	7.00	P	Foreign Exchange Future	0.03600	0.03300	8.33333	0.00000	0.0000	0
21/02/2011	\$ / R 2011/03/14	7.00	C	Foreign Exchange Future	0.21200	0.20500	3.30189	0.00000	0.0000	1,600
21/02/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.27300	7.26870	0.05912	7.27210	7.2361	48,152
21/02/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.17000	0.16400	3.52941	0.00000	0.0000	0
21/02/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.34700	0.34500	0.57637	0.00000	0.0000	0
21/02/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.15600	0.15000	3.84615	0.00000	0.0000	800
21/02/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.38300	0.38100	0.52219	0.00000	0.0000	0
21/02/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.18500	0.17900	3.24324	0.00000	0.0000	0
21/02/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.31200	0.31000	0.64103	0.00000	0.0000	1,000
21/02/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.61900	0.61300	0.96931	0.00000	0.0000	0
21/02/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.04600	0.04400	4.34783	0.00000	0.0000	300
21/02/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.19400	0.19200	1.03093	0.00000	0.0000	0
21/02/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.26700	0.26100	2.24719	0.00000	0.0000	300
21/02/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.13400	0.13100	2.23881	0.00000	0.0000	0
21/02/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.35700	0.35000	1.96078	0.00000	0.0000	500
21/02/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	0.79600	0.79600	0.00000	0.00000	0.0000	0
21/02/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.06900	0.06500	5.79710	0.00000	0.0000	500
21/02/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.62100	0.62100	0.00000	0.00000	0.0000	0
21/02/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.09400	0.09000	4.25532	0.00000	0.0000	1,000
21/02/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.21800	0.21600	0.91743	0.00000	0.0000	0
21/02/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.24100	0.23500	2.48963	0.00000	0.0000	500
21/02/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.22100	0.21500	2.71493	0.00000	0.0000	0
21/02/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.24800	0.24600	0.80645	0.00000	0.0000	200
21/02/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.37950	7.37460	0.06640	7.35600	7.3419	12,040
21/02/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.15200	0.14800	2.63158	0.00000	0.0000	0
21/02/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.82300	0.82300	0.00000	0.00000	0.0000	0
21/02/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.14400	0.14000	2.77778	0.00000	0.0000	0
21/02/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.86500	0.86500	0.00000	0.00000	0.0000	0
21/02/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.16000	0.15600	2.50000	0.00000	0.0000	0
21/02/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.78100	0.78100	0.00000	0.00000	0.0000	0
21/02/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.62200	0.62000	0.32154	0.00000	0.0000	0
21/02/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.20100	0.19500	2.98507	0.00000	0.0000	2,800
21/02/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.32100	0.31400	2.18069	0.00000	0.0000	0
21/02/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.34200	0.33900	0.87719	0.00000	0.0000	2,800
21/02/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.48180	7.47660	0.06950	7.44610	7.4461	340
21/02/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.46700	0.45700	2.14133	0.00000	0.0000	0
21/02/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.33500	0.33000	1.49254	0.00000	0.0000	0
21/02/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.44200	0.43200	2.26244	0.00000	0.0000	0
21/02/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.36000	0.35500	1.38889	0.00000	0.0000	0
21/02/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.49200	0.48300	1.82927	0.00000	0.0000	0
21/02/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.31000	0.30600	1.29032	0.00000	0.0000	0
21/02/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.47990	9.47710	0.02954	0.00000	0.0000	0
21/02/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.65000	1.65200	0.12121	0.00000	0.0000	0
21/02/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.37000	1.37500	0.36496	0.00000	0.0000	0

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21/02/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.63200	1.63400	0.12255	0.00000	0.0000	0
21/02/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.40200	1.40700	0.35663	0.00000	0.0000	0
21/02/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.66800	1.67000	0.11990	0.00000	0.0000	0
21/02/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.33800	1.34300	0.37369	0.00000	0.0000	0
21/02/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.17560	7.17170	0.05435	0.00000	0.0000	125
21/02/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.21151	0.20470	3.21971	0.00000	0.0000	0
21/02/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.03591	0.03300	8.10359	0.00000	0.0000	0
21/02/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.17352	0.16644	4.08022	0.00000	0.0000	0
21/02/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.04792	0.04474	6.63606	0.00000	0.0000	0
21/02/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.25220	0.24573	2.56542	0.00000	0.0000	0
21/02/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.02660	0.02403	9.66165	0.00000	0.0000	0
21/02/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.27300	7.26870	0.05912	0.00000	0.0000	40
21/02/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.35650	0.35013	1.78682	0.00000	0.0000	0
21/02/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.13350	0.13143	1.55056	0.00000	0.0000	0
21/02/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.32509	0.31865	1.98099	0.00000	0.0000	0
21/02/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.15209	0.14995	1.40706	0.00000	0.0000	0
21/02/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.38955	0.38328	1.60955	0.00000	0.0000	0
21/02/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.11655	0.11458	1.69026	0.00000	0.0000	0
21/02/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.20235	0.19621	3.03435	0.00000	0.0000	0
21/02/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.27935	0.27751	0.65867	0.00000	0.0000	60
21/02/2011	£ / R 2011/03/14			Foreign Exchange Future	11.64520	11.63340	0.10133	11.63650	11.5850	31,036
21/02/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.10000	0.08900	11.00000	0.00000	0.0000	0
21/02/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.25500	0.25600	0.39216	0.00000	0.0000	2,000
21/02/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.08600	0.07500	12.79070	0.00000	0.0000	0
21/02/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.29100	0.29200	0.34364	0.00000	0.0000	0
21/02/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.11600	0.10400	10.34483	0.00000	0.0000	0
21/02/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.22100	0.22100	0.00000	0.00000	0.0000	0
21/02/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.08500	0.08200	3.52941	0.00000	0.0000	0
21/02/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.28000	0.26500	5.35714	0.00000	0.0000	569
21/02/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	0.91500	0.92500	1.09290	0.00000	0.0000	0
21/02/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	569
21/02/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.40900	0.41300	0.97800	0.00000	0.0000	0
21/02/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.05400	0.04600	14.81481	0.00000	0.0000	150
21/02/2011	£ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/02/2011	£ / R 2011/03/14	8.00	C	Foreign Exchange Future	3.64500	3.63300	0.32922	0.00000	0.0000	0
21/02/2011	£ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/02/2011	£ / R 2011/03/14	7.30	C	Foreign Exchange Future	4.34500	4.33300	0.27618	0.00000	0.0000	0
21/02/2011	£ / R 2011/06/13			Foreign Exchange Future	11.78900	11.77630	0.10773	11.73200	11.7320	2,464
21/02/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.33800	0.32800	2.95858	0.00000	0.0000	0
21/02/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.39900	0.40200	0.75188	0.00000	0.0000	0
21/02/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.31900	0.30800	3.44828	0.00000	0.0000	0
21/02/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.43000	0.43200	0.46512	0.00000	0.0000	0
21/02/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.35800	0.34800	2.79330	0.00000	0.0000	0
21/02/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.36900	0.37200	0.81301	0.00000	0.0000	0
21/02/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	1.08900	1.07400	1.37741	0.00000	0.0000	0

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21/02/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.05000	0.04800	4.00000	0.00000	0.0000	10
21/02/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.21300	0.21200	0.46948	0.00000	0.0000	0
21/02/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.55200	0.53800	2.53623	0.00000	0.0000	10
21/02/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.49100	0.47700	2.85132	0.00000	0.0000	0
21/02/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.25200	0.25100	0.39683	0.00000	0.0000	100
21/02/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.30000	0.29000	3.33333	0.00000	0.0000	0
21/02/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.46100	0.46400	0.65076	0.00000	0.0000	100
21/02/2011	£ / R 2011/09/19			Foreign Exchange Future	11.93780	11.92390	0.11644	11.88400	11.8840	2,512
21/02/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.75500	0.73800	2.25166	0.00000	0.0000	0
21/02/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.31700	0.31400	0.94637	0.00000	0.0000	0
21/02/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.72600	0.70800	2.47934	0.00000	0.0000	0
21/02/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.33800	0.33400	1.18343	0.00000	0.0000	0
21/02/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.78600	0.76800	2.29008	0.00000	0.0000	0
21/02/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.29800	0.29400	1.34228	0.00000	0.0000	0
21/02/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.66900	0.65100	2.69058	0.00000	0.0000	0
21/02/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.38100	0.37700	1.04987	0.00000	0.0000	100
21/02/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.45900	0.44400	3.26797	0.00000	0.0000	0
21/02/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.62100	0.62000	0.16103	0.00000	0.0000	200
21/02/2011	£ / R 2011/12/19			Foreign Exchange Future	12.07580	12.06040	0.12753	0.00000	0.0000	52
21/02/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.85600	0.83700	2.21963	0.00000	0.0000	0
21/02/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.43000	0.42700	0.69767	0.00000	0.0000	0
21/02/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.82800	0.80900	2.29469	0.00000	0.0000	0
21/02/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.45200	0.44900	0.66372	0.00000	0.0000	0
21/02/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.88500	0.86500	2.25989	0.00000	0.0000	0
21/02/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.40900	0.40500	0.97800	0.00000	0.0000	0
21/02/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.59400	0.57300	3.53535	0.00000	0.0000	0
21/02/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.71800	0.71300	0.69638	0.00000	0.0000	250
21/02/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08610	0.08620	0.11614	0.00000	0.0000	448
21/02/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00116	0.00110	5.17241	0.00000	0.0000	0
21/02/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00206	0.00190	7.76699	0.00000	0.0000	0
21/02/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00002	0.00001	50.00000	0.00000	0.0000	0
21/02/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01092	0.01081	1.00733	0.00000	0.0000	0
21/02/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00910	0.00920	1.09890	0.00000	0.0000	0
21/02/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/02/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08740	0.08750	0.11442	0.00000	0.0000	573
21/02/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00456	0.00450	1.31579	0.00000	0.0000	0
21/02/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00216	0.00200	7.40741	0.00000	0.0000	0
21/02/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00133	0.00124	6.76692	0.00000	0.0000	0
21/02/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00893	0.00874	2.12766	0.00000	0.0000	0
21/02/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01256	0.01264	0.63694	0.00000	0.0000	0
21/02/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00016	0.00014	12.50000	0.00000	0.0000	0
21/02/2011	€ / R 2011/03/14			Foreign Exchange Future	9.78040	9.80080	0.20858	9.82200	9.7850	17,922
21/02/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.11600	0.11900	2.58621	0.00000	0.0000	0
21/02/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.13600	0.11800	13.23529	0.00000	0.0000	0
21/02/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.09700	0.09800	1.03093	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
21/02/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.16700	0.14700	11.97605	0.00000	0.0000	0
21/02/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.14400	0.14800	2.77778	0.00000	0.0000	0
21/02/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.11400	0.09700	14.91228	0.00000	0.0000	0
21/02/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.04100	0.03200	21.95122	0.00000	0.0000	0
21/02/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.32100	0.33300	3.73832	0.00000	0.0000	10,429
21/02/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.63200	0.61000	3.48101	0.00000	0.0000	0
21/02/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	14,937
21/02/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.72800	0.70600	3.02198	0.00000	0.0000	0
21/02/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	4,508
21/02/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.35700	0.33500	6.16246	0.00000	0.0000	0
21/02/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.03700	0.03600	2.70270	0.00000	0.0000	100
21/02/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.24300	0.25200	3.70370	0.00000	0.0000	500
21/02/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.06300	0.05100	19.04762	0.00000	0.0000	3,000
21/02/2011	€ / R 2011/03/14	10.00	P	Foreign Exchange Future	0.27500	0.25400	7.63636	0.00000	0.0000	0
21/02/2011	€ / R 2011/03/14	10.00	C	Foreign Exchange Future	0.05500	0.05500	0.00000	0.00000	0.0000	500
21/02/2011	€ / R 2011/06/13			Foreign Exchange Future	9.90090	9.92110	0.20402	0.00000	0.0000	8,073
21/02/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.34300	0.35000	2.04082	0.00000	0.0000	0
21/02/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.24200	0.22900	5.37190	0.00000	0.0000	0
21/02/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.31600	0.32200	1.89873	0.00000	0.0000	0
21/02/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.26500	0.25100	5.28302	0.00000	0.0000	0
21/02/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.37100	0.37800	1.88679	0.00000	0.0000	0
21/02/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.22000	0.20700	5.90909	0.00000	0.0000	0
21/02/2011	€ / R 2011/09/19			Foreign Exchange Future	10.02800	10.04620	0.18149	0.00000	0.0000	3,160
21/02/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.61700	0.62700	1.62075	0.00000	0.0000	0
21/02/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.23900	0.23100	3.34728	0.00000	0.0000	0
21/02/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.58600	0.59600	1.70648	0.00000	0.0000	0
21/02/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.25800	0.25000	3.10078	0.00000	0.0000	0
21/02/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.64900	0.65900	1.54083	0.00000	0.0000	0
21/02/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.22100	0.21300	3.61991	0.00000	0.0000	0
21/02/2011	€ / R 2011/12/19			Foreign Exchange Future	10.14690	10.16260	0.15473	0.00000	0.0000	0
21/02/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.67900	0.68800	1.32548	0.00000	0.0000	0
21/02/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.33200	0.32500	2.10843	0.00000	0.0000	0
21/02/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.65100	0.65900	1.22888	0.00000	0.0000	0
21/02/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.35400	0.34600	2.25989	0.00000	0.0000	0
21/02/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.70800	0.71700	1.27119	0.00000	0.0000	0
21/02/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.31100	0.30400	2.25080	0.00000	0.0000	0
21/02/2011	AUS / R 2011/03/14			Foreign Exchange Future	7.24160	7.23360	0.11047	7.22300	7.2230	8,377
21/02/2011	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.54600	0.53700	1.64835	0.00000	0.0000	0
21/02/2011	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
21/02/2011	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.49700	0.48800	1.81087	0.00000	0.0000	0
21/02/2011	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
21/02/2011	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.59500	0.58600	1.51261	0.00000	0.0000	0
21/02/2011	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
21/02/2011	AUS / R 2011/06/13			Foreign Exchange Future	7.25340	7.24550	0.10891	7.24250	7.2425	10,055
21/02/2011	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.64400	0.63600	1.24224	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
21/02/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.04100	0.04100	0.00000	0.00000	0.0000	0
21/02/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.59900	0.59100	1.33556	0.00000	0.0000	0
21/02/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.04600	0.04600	0.00000	0.00000	0.0000	0
21/02/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.68900	0.68100	1.16110	0.00000	0.0000	0
21/02/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.03600	0.03600	0.00000	0.00000	0.0000	0
21/02/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.26870	7.25960	0.12519	0.00000	0.0000	5,840
21/02/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.69500	0.68600	1.29496	0.00000	0.0000	0
21/02/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.07600	0.07600	0.00000	0.00000	0.0000	0
21/02/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.65200	0.64400	1.22699	0.00000	0.0000	0
21/02/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.08300	0.08400	1.20482	0.00000	0.0000	0
21/02/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.73800	0.72900	1.21951	0.00000	0.0000	0
21/02/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.06900	0.06900	0.00000	0.00000	0.0000	0
21/02/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.14460	8.11490	0.36466	0.00000	0.0000	0
21/02/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.29000	1.26800	1.70543	0.00000	0.0000	0
21/02/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.44500	0.45300	1.79775	0.00000	0.0000	0
21/02/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.26200	1.24000	1.74326	0.00000	0.0000	0
21/02/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.46700	0.47500	1.71306	0.00000	0.0000	0
21/02/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.31900	1.29600	1.74375	0.00000	0.0000	0
21/02/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.42400	0.43100	1.65094	0.00000	0.0000	0
21/02/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.29180	7.29710	0.07268	0.00000	0.0000	1,791
21/02/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.26200	0.26500	1.14504	0.00000	0.0000	0
21/02/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.02000	0.01800	10.00000	0.00000	0.0000	0
21/02/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.22000	0.22300	1.36364	0.00000	0.0000	0
21/02/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.02800	0.02600	7.14286	0.00000	0.0000	0
21/02/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.30600	0.31000	1.30719	0.00000	0.0000	0
21/02/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
21/02/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.37440	7.37950	0.06916	0.00000	0.0000	0
21/02/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.51800	0.52300	0.96525	0.00000	0.0000	0
21/02/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.04400	0.04400	0.00000	0.00000	0.0000	0
21/02/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.47600	0.48000	0.84034	0.00000	0.0000	0
21/02/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.05200	0.05100	1.92308	0.00000	0.0000	0
21/02/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.56100	0.56600	0.89127	0.00000	0.0000	0
21/02/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.03700	0.03700	0.00000	0.00000	0.0000	0
21/02/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.54760	7.56540	0.23584	0.00000	0.0000	0
21/02/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.32300	0.33400	3.40557	0.00000	0.0000	0
21/02/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.02500	0.01900	24.00000	0.00000	0.0000	0
21/02/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.28100	0.29100	3.55872	0.00000	0.0000	0
21/02/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.03300	0.02600	21.21212	0.00000	0.0000	0
21/02/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.36700	0.38000	3.54223	0.00000	0.0000	0
21/02/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.01900	0.01500	21.05263	0.00000	0.0000	0
21/02/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.65710	7.67520	0.23638	0.00000	0.0000	0
21/02/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.61600	0.62800	1.94805	0.00000	0.0000	0
21/02/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.05900	0.05300	10.16949	0.00000	0.0000	0
21/02/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.57600	0.58700	1.90972	0.00000	0.0000	0
21/02/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.06900	0.06200	10.14493	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
21/02/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.65700	0.67000	1.97869	0.00000	0.0000	0
21/02/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.05000	0.04500	10.00000	0.00000	0.0000	0
21/02/2011	RAIN 2011/03/14			Foreign Exchange Future	14,183.44000	14,195.33000	0.08383	0.00000	0.0000	0
21/02/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	583.40000	595.30000	2.03977	0.00000	0.0000	0
21/02/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/02/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	583.40000	595.30000	2.03977	0.00000	0.0000	0
21/02/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/02/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	583.50000	595.30000	2.02228	0.00000	0.0000	0
21/02/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
21/02/2011	RAIN 2011/06/13			Foreign Exchange Future	14,374.84000	14,387.00000	0.08459	0.00000	0.0000	0
21/02/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	874.80000	887.00000	1.39460	0.00000	0.0000	0
21/02/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/02/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	874.80000	887.00000	1.39460	0.00000	0.0000	0
21/02/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/02/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	874.90000	887.00000	1.38302	0.00000	0.0000	0
21/02/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
21/02/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.09200	1.09200	0.00000	0.00000	0.0000	0
21/02/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.04410	0.04370	0.90703	0.00000	0.0000	0
21/02/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00210	0.00170	19.04762	0.00000	0.0000	0
21/02/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
21/02/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
21/02/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.09240	0.09230	0.10823	0.00000	0.0000	0
21/02/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00040	0.00030	25.00000	0.00000	0.0000	0
21/02/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.10850	1.10870	0.01804	0.00000	0.0000	0
21/02/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.06970	0.06950	0.28694	0.00000	0.0000	0
21/02/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.01120	0.01080	3.57143	0.00000	0.0000	0
21/02/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.03870	0.03840	0.77519	0.00000	0.0000	0
21/02/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.03020	0.02970	1.65563	0.00000	0.0000	0
21/02/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.11140	0.11140	0.00000	0.00000	0.0000	0
21/02/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00290	0.00270	6.89655	0.00000	0.0000	0

**Future Open Interest**

**395,615**

**Option Open Interest**

**174,325**

**Total**

**569,940**