



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 22/02/2011

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
22/02/2011	\$ / R 2011/03/14			Foreign Exchange Future	7.17170	7.15920	0.17430	7.27090	7.1638	240,315
22/02/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	6,050
22/02/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.83000	0.84300	1.56627	0.00000	0.0000	0
22/02/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	340
22/02/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.87900	0.89200	1.47895	0.00000	0.0000	0
22/02/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
22/02/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.78000	0.79300	1.66667	0.00000	0.0000	0
22/02/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.32800	1.34100	0.97892	0.00000	0.0000	0
22/02/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
22/02/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.32800	3.34100	0.39063	0.00000	0.0000	0
22/02/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
22/02/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.17600	0.18700	6.25000	0.00000	0.0000	2,000
22/02/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.04800	0.04600	4.16667	0.00000	0.0000	6,050
22/02/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.22800	1.24100	1.05863	0.00000	0.0000	0
22/02/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,000
22/02/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.34500	0.35800	3.76812	0.00000	0.0000	0
22/02/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	12,000
22/02/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.39100	0.40400	3.32481	0.00000	0.0000	0
22/02/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	871
22/02/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.43800	0.45100	2.96804	0.00000	0.0000	0
22/02/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	3,071
22/02/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.14000	0.15100	7.85714	0.00000	0.0000	3,000
22/02/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.06200	0.06000	3.22581	0.00000	0.0000	9,600
22/02/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.06000	0.06700	11.66667	0.00000	0.0000	3,000
22/02/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.13200	0.12600	4.54545	0.00000	0.0000	3,280
22/02/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.25600	0.26900	5.07813	0.00000	0.0000	0
22/02/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.02800	0.02800	0.00000	0.00000	0.0000	0
22/02/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.07800	0.08800	12.82051	0.00000	0.0000	0
22/02/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.10000	0.09700	3.00000	0.00000	0.0000	600
22/02/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.21500	0.22700	5.58140	0.00000	0.0000	0
22/02/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.03700	0.03600	2.70270	0.00000	0.0000	0
22/02/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.07900	0.07600	3.79747	0.00000	0.0000	0
22/02/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.10700	0.11700	9.34579	0.00000	0.0000	2,571
22/02/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.01200	0.01500	25.00000	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
22/02/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.33400	0.32400	2.99401	0.00000	0.0000	8,500
22/02/2011	\$ / R 2011/03/14	7.00	P	Foreign Exchange Future	0.03300	0.03900	18.18182	0.00000	0.0000	0
22/02/2011	\$ / R 2011/03/14	7.00	C	Foreign Exchange Future	0.20500	0.19800	3.41463	0.00000	0.0000	1,600
22/02/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.26870	7.25650	0.16784	7.36620	7.2600	49,095
22/02/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.16400	0.16600	1.21951	0.00000	0.0000	0
22/02/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.34500	0.36000	4.34783	0.00000	0.0000	0
22/02/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.15000	0.15300	2.00000	0.00000	0.0000	800
22/02/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.38100	0.39700	4.19948	0.00000	0.0000	0
22/02/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.17900	0.18200	1.67598	0.00000	0.0000	0
22/02/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.31000	0.32600	5.16129	0.00000	0.0000	1,000
22/02/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.61300	0.60500	1.30506	0.00000	0.0000	0
22/02/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.04400	0.04900	11.36364	0.00000	0.0000	300
22/02/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.19200	0.20500	6.77083	0.00000	0.0000	0
22/02/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.26100	0.26100	0.00000	0.00000	0.0000	300
22/02/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.13100	0.14200	8.39695	0.00000	0.0000	0
22/02/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.35000	0.34800	0.57143	0.00000	0.0000	500
22/02/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	0.79600	0.81200	2.01005	0.00000	0.0000	0
22/02/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.06500	0.06800	4.61538	0.00000	0.0000	500
22/02/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.62100	0.63700	2.57649	0.00000	0.0000	0
22/02/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.09000	0.09300	3.33333	0.00000	0.0000	1,000
22/02/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.21600	0.23000	6.48148	0.00000	0.0000	0
22/02/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.23500	0.23600	0.42553	0.00000	0.0000	500
22/02/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.21500	0.21600	0.46512	0.00000	0.0000	0
22/02/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.24600	0.26000	5.69106	0.00000	0.0000	200
22/02/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.37460	7.36350	0.15052	7.46240	7.4029	12,267
22/02/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.14800	0.15100	2.02703	0.00000	0.0000	0
22/02/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.82300	0.83800	1.82260	0.00000	0.0000	0
22/02/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.14000	0.14300	2.14286	0.00000	0.0000	0
22/02/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.86500	0.88000	1.73410	0.00000	0.0000	0
22/02/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.15600	0.16000	2.56410	0.00000	0.0000	3,000
22/02/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.78100	0.79700	2.04866	0.00000	0.0000	0
22/02/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.62000	0.63600	2.58065	0.00000	0.0000	0
22/02/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.19500	0.19900	2.05128	0.00000	0.0000	2,800
22/02/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.31400	0.31700	0.95541	0.00000	0.0000	0
22/02/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.33900	0.35400	4.42478	0.00000	0.0000	2,800
22/02/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.47660	7.46700	0.12840	0.00000	0.0000	340
22/02/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.45700	0.46000	0.65646	0.00000	0.0000	0
22/02/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.33000	0.34300	3.93939	0.00000	0.0000	0
22/02/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.43200	0.43500	0.69444	0.00000	0.0000	0
22/02/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.35500	0.36800	3.66197	0.00000	0.0000	0
22/02/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.48300	0.48500	0.41408	0.00000	0.0000	0
22/02/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.30600	0.31800	3.92157	0.00000	0.0000	0
22/02/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.47710	9.46560	0.12135	0.00000	0.0000	0
22/02/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.65200	1.65500	0.18160	0.00000	0.0000	0
22/02/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.37500	1.38900	1.01818	0.00000	0.0000	0

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22/02/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.63400	1.63800	0.24480	0.00000	0.0000	0
22/02/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.40700	1.42200	1.06610	0.00000	0.0000	0
22/02/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.67000	1.67300	0.17964	0.00000	0.0000	0
22/02/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.34300	1.35700	1.04244	0.00000	0.0000	0
22/02/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.17170	7.15920	0.17430	0.00000	0.0000	125
22/02/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.20470	0.19758	3.47826	0.00000	0.0000	0
22/02/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.03300	0.03838	16.30303	0.00000	0.0000	0
22/02/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.16644	0.16036	3.65297	0.00000	0.0000	0
22/02/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.04474	0.05116	14.34958	0.00000	0.0000	0
22/02/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.24573	0.23766	3.28409	0.00000	0.0000	0
22/02/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.02403	0.02846	18.43529	0.00000	0.0000	0
22/02/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.26870	7.25650	0.16784	0.00000	0.0000	40
22/02/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.35013	0.34770	0.69403	0.00000	0.0000	0
22/02/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.13143	0.14120	7.43361	0.00000	0.0000	0
22/02/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.31865	0.31715	0.47074	0.00000	0.0000	0
22/02/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.14995	0.16065	7.13571	0.00000	0.0000	0
22/02/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.38328	0.37990	0.88186	0.00000	0.0000	0
22/02/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.11458	0.12340	7.69768	0.00000	0.0000	0
22/02/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.19621	0.19804	0.93267	0.00000	0.0000	0
22/02/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.27751	0.29154	5.05567	0.00000	0.0000	60
22/02/2011	£ / R 2011/03/14			Foreign Exchange Future	11.63340	11.56710	0.56991	11.70000	11.5750	31,046
22/02/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.08900	0.07100	20.22472	0.00000	0.0000	0
22/02/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.25600	0.30400	18.75000	0.00000	0.0000	2,000
22/02/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.07500	0.06100	18.66667	0.00000	0.0000	0
22/02/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.29200	0.34400	17.80822	0.00000	0.0000	0
22/02/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.10400	0.08400	19.23077	0.00000	0.0000	0
22/02/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.22100	0.26700	20.81448	0.00000	0.0000	0
22/02/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.08200	0.09900	20.73171	0.00000	0.0000	0
22/02/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.26500	0.21600	18.49057	0.00000	0.0000	569
22/02/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	0.92500	0.98900	6.91892	0.00000	0.0000	0
22/02/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	569
22/02/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.41300	0.47000	13.80145	0.00000	0.0000	0
22/02/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.04600	0.03700	19.56522	0.00000	0.0000	150
22/02/2011	£ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/02/2011	£ / R 2011/03/14	8.00	C	Foreign Exchange Future	3.63300	3.56700	1.81668	0.00000	0.0000	0
22/02/2011	£ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/02/2011	£ / R 2011/03/14	7.30	C	Foreign Exchange Future	4.33300	4.26700	1.52319	0.00000	0.0000	0
22/02/2011	£ / R 2011/06/13			Foreign Exchange Future	11.77630	11.71000	0.56300	11.78100	11.7810	2,463
22/02/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.32800	0.30500	7.01220	0.00000	0.0000	0
22/02/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.40200	0.44500	10.69652	0.00000	0.0000	0
22/02/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.30800	0.28700	6.81818	0.00000	0.0000	0
22/02/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.43200	0.47700	10.41667	0.00000	0.0000	0
22/02/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.34800	0.32400	6.89655	0.00000	0.0000	0
22/02/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.37200	0.41400	11.29032	0.00000	0.0000	0
22/02/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	1.07400	1.01700	5.30726	0.00000	0.0000	0

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22/02/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.04800	0.05700	18.75000	0.00000	0.0000	10
22/02/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.21200	0.24000	13.20755	0.00000	0.0000	0
22/02/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.53800	0.50000	7.06320	0.00000	0.0000	10
22/02/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.47700	0.44200	7.33753	0.00000	0.0000	0
22/02/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.25100	0.28200	12.35060	0.00000	0.0000	100
22/02/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.29000	0.27000	6.89655	0.00000	0.0000	0
22/02/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.46400	0.51000	9.91379	0.00000	0.0000	100
22/02/2011	£ / R 2011/09/19			Foreign Exchange Future	11.92390	11.85830	0.55016	0.00000	0.0000	2,512
22/02/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.73800	0.69900	5.28455	0.00000	0.0000	0
22/02/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.31400	0.34100	8.59873	0.00000	0.0000	0
22/02/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.70800	0.67000	5.36723	0.00000	0.0000	0
22/02/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.33400	0.36200	8.38323	0.00000	0.0000	0
22/02/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.76800	0.72800	5.20833	0.00000	0.0000	0
22/02/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.29400	0.32000	8.84354	0.00000	0.0000	0
22/02/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.65100	0.61500	5.52995	0.00000	0.0000	0
22/02/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.37700	0.40700	7.95756	0.00000	0.0000	100
22/02/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.44400	0.42100	5.18018	0.00000	0.0000	0
22/02/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.62000	0.66300	6.93548	0.00000	0.0000	200
22/02/2011	£ / R 2011/12/19			Foreign Exchange Future	12.06040	11.99750	0.52154	0.00000	0.0000	52
22/02/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.83700	0.79700	4.77897	0.00000	0.0000	0
22/02/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.42700	0.45000	5.38642	0.00000	0.0000	0
22/02/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.80900	0.77000	4.82077	0.00000	0.0000	0
22/02/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.44900	0.47300	5.34521	0.00000	0.0000	0
22/02/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.86500	0.82500	4.62428	0.00000	0.0000	0
22/02/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.40500	0.42800	5.67901	0.00000	0.0000	0
22/02/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.57300	0.54800	4.36300	0.00000	0.0000	0
22/02/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.71300	0.75100	5.32959	0.00000	0.0000	250
22/02/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08620	0.08610	0.11601	0.00000	0.0000	448
22/02/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00110	0.00101	8.18182	0.00000	0.0000	0
22/02/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00190	0.00191	0.52632	0.00000	0.0000	0
22/02/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
22/02/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01081	0.01091	0.92507	0.00000	0.0000	0
22/02/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00920	0.00910	1.08696	0.00000	0.0000	0
22/02/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/02/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08750	0.08730	0.22857	0.00000	0.0000	573
22/02/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00450	0.00432	4.00000	0.00000	0.0000	0
22/02/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00200	0.00202	1.00000	0.00000	0.0000	0
22/02/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00124	0.00116	6.45161	0.00000	0.0000	0
22/02/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00874	0.00886	1.37300	0.00000	0.0000	0
22/02/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01264	0.01244	1.58228	0.00000	0.0000	0
22/02/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00014	0.00014	0.00000	0.00000	0.0000	0
22/02/2011	€ / R 2011/03/14			Foreign Exchange Future	9.80080	9.79210	0.08877	9.82350	9.7950	17,761
22/02/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.11900	0.11500	3.36134	0.00000	0.0000	0
22/02/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.11800	0.12300	4.23729	0.00000	0.0000	0
22/02/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.09800	0.09500	3.06122	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
22/02/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.14700	0.15300	4.08163	0.00000	0.0000	0
22/02/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.14800	0.14400	2.70270	0.00000	0.0000	0
22/02/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.09700	0.10200	5.15464	0.00000	0.0000	0
22/02/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.03200	0.03500	9.37500	0.00000	0.0000	0
22/02/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.33300	0.32700	1.80180	0.00000	0.0000	10,429
22/02/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.61000	0.61800	1.31148	0.00000	0.0000	0
22/02/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	14,937
22/02/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.70600	0.71500	1.27479	0.00000	0.0000	0
22/02/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	4,508
22/02/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.33500	0.34300	2.38806	0.00000	0.0000	0
22/02/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.03600	0.03500	2.77778	0.00000	0.0000	100
22/02/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.25200	0.24700	1.98413	0.00000	0.0000	500
22/02/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.05100	0.05500	7.84314	0.00000	0.0000	3,000
22/02/2011	€ / R 2011/03/14	10.00	P	Foreign Exchange Future	0.25400	0.26100	2.75591	0.00000	0.0000	0
22/02/2011	€ / R 2011/03/14	10.00	C	Foreign Exchange Future	0.05500	0.05300	3.63636	0.00000	0.0000	500
22/02/2011	€ / R 2011/06/13			Foreign Exchange Future	9.92110	9.91190	0.09273	9.91050	9.9105	8,083
22/02/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.35000	0.34700	0.85714	0.00000	0.0000	0
22/02/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.22900	0.23500	2.62009	0.00000	0.0000	0
22/02/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.32200	0.32000	0.62112	0.00000	0.0000	0
22/02/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.25100	0.25800	2.78884	0.00000	0.0000	0
22/02/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.37800	0.37500	0.79365	0.00000	0.0000	0
22/02/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.20700	0.21300	2.89855	0.00000	0.0000	0
22/02/2011	€ / R 2011/09/19			Foreign Exchange Future	10.04620	10.03760	0.08560	10.06700	10.0670	3,161
22/02/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.62700	0.62300	0.63796	0.00000	0.0000	0
22/02/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.23100	0.23500	1.73160	0.00000	0.0000	0
22/02/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.59600	0.59200	0.67114	0.00000	0.0000	0
22/02/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.25000	0.25400	1.60000	0.00000	0.0000	0
22/02/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.65900	0.65500	0.60698	0.00000	0.0000	0
22/02/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.21300	0.21700	1.87793	0.00000	0.0000	0
22/02/2011	€ / R 2011/12/19			Foreign Exchange Future	10.16260	10.15520	0.07282	0.00000	0.0000	0
22/02/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.68800	0.68300	0.72674	0.00000	0.0000	0
22/02/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.32500	0.32800	0.92308	0.00000	0.0000	0
22/02/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.65900	0.65400	0.75873	0.00000	0.0000	0
22/02/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.34600	0.34900	0.86705	0.00000	0.0000	0
22/02/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.71700	0.71200	0.69735	0.00000	0.0000	0
22/02/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.30400	0.30700	0.98684	0.00000	0.0000	0
22/02/2011	AUS / R 2011/03/14			Foreign Exchange Future	7.23360	7.16520	0.94559	0.00000	0.0000	8,377
22/02/2011	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.53700	0.46900	12.66294	0.00000	0.0000	0
22/02/2011	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
22/02/2011	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.48800	0.42000	13.93443	0.00000	0.0000	0
22/02/2011	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
22/02/2011	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.58600	0.51800	11.60410	0.00000	0.0000	0
22/02/2011	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
22/02/2011	AUS / R 2011/06/13			Foreign Exchange Future	7.24550	7.17670	0.94955	0.00000	0.0000	10,055
22/02/2011	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.63600	0.57100	10.22013	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
22/02/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.04100	0.04400	7.31707	0.00000	0.0000	0
22/02/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.59100	0.52600	10.99831	0.00000	0.0000	0
22/02/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.04600	0.04900	6.52174	0.00000	0.0000	0
22/02/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.68100	0.61600	9.54479	0.00000	0.0000	0
22/02/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.03600	0.03900	8.33333	0.00000	0.0000	0
22/02/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.25960	7.19240	0.92567	0.00000	0.0000	5,840
22/02/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.68600	0.62800	8.45481	0.00000	0.0000	0
22/02/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.07600	0.08600	13.15789	0.00000	0.0000	0
22/02/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.64400	0.58600	9.00621	0.00000	0.0000	0
22/02/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.08400	0.09400	11.90476	0.00000	0.0000	0
22/02/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.72900	0.67000	8.09328	0.00000	0.0000	0
22/02/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.06900	0.07800	13.04348	0.00000	0.0000	0
22/02/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.11490	8.03970	0.92669	0.00000	0.0000	0
22/02/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.26800	1.22200	3.62776	0.00000	0.0000	0
22/02/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.45300	0.48200	6.40177	0.00000	0.0000	0
22/02/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.24000	1.19500	3.62903	0.00000	0.0000	0
22/02/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.47500	0.50500	6.31579	0.00000	0.0000	0
22/02/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.29600	1.25000	3.54938	0.00000	0.0000	0
22/02/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.43100	0.46000	6.72854	0.00000	0.0000	0
22/02/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.29710	7.26210	0.47964	0.00000	0.0000	1,791
22/02/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.26500	0.23500	11.32075	0.00000	0.0000	0
22/02/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.01800	0.02300	27.77778	0.00000	0.0000	0
22/02/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.22300	0.19400	13.00448	0.00000	0.0000	0
22/02/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.02600	0.03200	23.07692	0.00000	0.0000	0
22/02/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.31000	0.27900	10.00000	0.00000	0.0000	0
22/02/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.01300	0.01700	30.76923	0.00000	0.0000	0
22/02/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.37950	7.34430	0.47700	0.00000	0.0000	0
22/02/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.52300	0.49600	5.16252	0.00000	0.0000	0
22/02/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.04400	0.05200	18.18182	0.00000	0.0000	0
22/02/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.48000	0.45500	5.20833	0.00000	0.0000	0
22/02/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.05100	0.06100	19.60784	0.00000	0.0000	0
22/02/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.56600	0.53700	5.12367	0.00000	0.0000	0
22/02/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.03700	0.04300	16.21622	0.00000	0.0000	0
22/02/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.56540	7.60980	0.58688	0.00000	0.0000	0
22/02/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.33400	0.37400	11.97605	0.00000	0.0000	0
22/02/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.01900	0.01400	26.31579	0.00000	0.0000	0
22/02/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.29100	0.32900	13.05842	0.00000	0.0000	0
22/02/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.02600	0.01900	26.92308	0.00000	0.0000	0
22/02/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.38000	0.42000	10.52632	0.00000	0.0000	0
22/02/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.01500	0.01000	33.33333	0.00000	0.0000	0
22/02/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.67520	7.72060	0.59152	0.00000	0.0000	0
22/02/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.62800	0.66600	6.05096	0.00000	0.0000	0
22/02/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.05300	0.04500	15.09434	0.00000	0.0000	0
22/02/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.58700	0.62400	6.30324	0.00000	0.0000	0
22/02/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.06200	0.05300	14.51613	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
22/02/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.67000	0.70800	5.67164	0.00000	0.0000	0
22/02/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.04500	0.03700	17.77778	0.00000	0.0000	0
22/02/2011	RAIN 2011/03/14			Foreign Exchange Future	14,195.33000	14,166.03000	0.20641	0.00000	0.0000	0
22/02/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	595.30000	566.00000	4.92189	0.00000	0.0000	0
22/02/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/02/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	595.30000	566.00000	4.92189	0.00000	0.0000	0
22/02/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/02/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	595.30000	566.00000	4.92189	0.00000	0.0000	0
22/02/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/02/2011	RAIN 2011/06/13			Foreign Exchange Future	14,387.00000	14,355.79000	0.21693	0.00000	0.0000	0
22/02/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	887.00000	855.80000	3.51747	0.00000	0.0000	0
22/02/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/02/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	887.00000	855.80000	3.51747	0.00000	0.0000	0
22/02/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/02/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	887.00000	855.80000	3.51747	0.00000	0.0000	0
22/02/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/02/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.09200	1.08810	0.35714	0.00000	0.0000	0
22/02/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.04370	0.04000	8.46682	0.00000	0.0000	0
22/02/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00170	0.00190	11.76471	0.00000	0.0000	0
22/02/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.01100	0.00910	17.27273	0.00000	0.0000	0
22/02/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.01900	0.02100	10.52632	0.00000	0.0000	0
22/02/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.09230	0.08850	4.11701	0.00000	0.0000	0
22/02/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00030	0.00040	33.33333	0.00000	0.0000	0
22/02/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.10870	1.10490	0.34274	0.00000	0.0000	0
22/02/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.06950	0.06740	3.02158	0.00000	0.0000	0
22/02/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.01080	0.01250	15.74074	0.00000	0.0000	0
22/02/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.03840	0.03760	2.08333	0.00000	0.0000	0
22/02/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.02970	0.03270	10.10101	0.00000	0.0000	0
22/02/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.11140	0.10820	2.87253	0.00000	0.0000	0
22/02/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00270	0.00330	22.22222	0.00000	0.0000	0

Future Open Interest

394,344

Option Open Interest

177,325

Total

571,669