



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 23/02/2011

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
23/02/2011	\$ / R 2011/03/14			Foreign Exchange Future	7.15920	7.11790	0.57688	7.15500	7.0870	235,059
23/02/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	6,050
23/02/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.84300	0.88300	4.74496	0.00000	0.0000	0
23/02/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	340
23/02/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.89200	0.93300	4.59641	0.00000	0.0000	0
23/02/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
23/02/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.79300	0.83300	5.04414	0.00000	0.0000	0
23/02/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.34100	1.38200	3.05742	0.00000	0.0000	0
23/02/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
23/02/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.34100	3.38200	1.22718	0.00000	0.0000	0
23/02/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
23/02/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.18700	0.21700	16.04278	0.00000	0.0000	2,000
23/02/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.04600	0.03500	23.91304	0.00000	0.0000	6,050
23/02/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.24100	1.28200	3.30379	0.00000	0.0000	0
23/02/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,000
23/02/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.35800	0.39400	10.05587	0.00000	0.0000	0
23/02/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.01700	0.01200	29.41176	0.00000	0.0000	12,000
23/02/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.40400	0.44100	9.15842	0.00000	0.0000	0
23/02/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.01300	0.00900	30.76923	0.00000	0.0000	871
23/02/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.45100	0.48900	8.42572	0.00000	0.0000	0
23/02/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	3,071
23/02/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.15100	0.17700	17.21854	0.00000	0.0000	3,000
23/02/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.06000	0.04500	25.00000	0.00000	0.0000	9,600
23/02/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.06700	0.07900	17.91045	0.00000	0.0000	3,000
23/02/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.12600	0.09700	23.01587	0.00000	0.0000	3,280
23/02/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.26900	0.30200	12.26766	0.00000	0.0000	0
23/02/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.02800	0.02000	28.57143	0.00000	0.0000	0
23/02/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.08800	0.10800	22.72727	0.00000	0.0000	0
23/02/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.09700	0.07600	21.64948	0.00000	0.0000	600
23/02/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.22700	0.25900	14.09692	0.00000	0.0000	0
23/02/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.03600	0.02700	25.00000	0.00000	0.0000	0
23/02/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.07600	0.05900	22.36842	0.00000	0.0000	0
23/02/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.11700	0.14100	20.51282	0.00000	0.0000	2,571
23/02/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.01500	0.01700	13.33333	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
23/02/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.32400	0.28500	12.03704	0.00000	0.0000	8,500
23/02/2011	\$ / R 2011/03/14	7.00	P	Foreign Exchange Future	0.03900	0.04500	15.38462	0.00000	0.0000	0
23/02/2011	\$ / R 2011/03/14	7.00	C	Foreign Exchange Future	0.19800	0.16300	17.67677	0.00000	0.0000	1,600
23/02/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.25650	7.21430	0.58155	7.26570	7.1825	53,181
23/02/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.16600	0.15200	8.43373	0.00000	0.0000	0
23/02/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.36000	0.38800	7.77778	0.00000	0.0000	0
23/02/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.15300	0.13900	9.15033	0.00000	0.0000	800
23/02/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.39700	0.42500	7.05290	0.00000	0.0000	0
23/02/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.18200	0.16600	8.79121	0.00000	0.0000	0
23/02/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.32600	0.35200	7.97546	0.00000	0.0000	1,000
23/02/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.60500	0.57000	5.78512	0.00000	0.0000	0
23/02/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.04900	0.05600	14.28571	0.00000	0.0000	300
23/02/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.20500	0.22200	8.29268	0.00000	0.0000	0
23/02/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.26100	0.23600	9.57854	0.00000	0.0000	400
23/02/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.14200	0.15500	9.15493	0.00000	0.0000	0
23/02/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.34800	0.31900	8.33333	0.00000	0.0000	500
23/02/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	0.81200	0.84800	4.43350	0.00000	0.0000	0
23/02/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.06800	0.06200	8.82353	0.00000	0.0000	500
23/02/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.63700	0.67000	5.18053	0.00000	0.0000	0
23/02/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.09300	0.08400	9.67742	0.00000	0.0000	1,000
23/02/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.23000	0.25200	9.56522	0.00000	0.0000	0
23/02/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.23600	0.21600	8.47458	0.00000	0.0000	500
23/02/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.21600	0.19800	8.33333	0.00000	0.0000	250
23/02/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.26000	0.28400	9.23077	0.00000	0.0000	200
23/02/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.36350	7.32020	0.58804	7.35950	7.2883	12,417
23/02/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.15100	0.14000	7.28477	0.00000	0.0000	0
23/02/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.83800	0.87000	3.81862	0.00000	0.0000	0
23/02/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.14300	0.13300	6.99301	0.00000	0.0000	0
23/02/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.88000	0.91300	3.75000	0.00000	0.0000	0
23/02/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.16000	0.14800	7.50000	0.00000	0.0000	3,000
23/02/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.79700	0.82800	3.88959	0.00000	0.0000	0
23/02/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.63600	0.66500	4.55975	0.00000	0.0000	0
23/02/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.19900	0.18500	7.03518	0.00000	0.0000	2,800
23/02/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.31700	0.29700	6.30915	0.00000	0.0000	0
23/02/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.35400	0.37700	6.49718	0.00000	0.0000	2,800
23/02/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.46700	7.42240	0.59729	7.47100	7.4675	420
23/02/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.46000	0.43400	5.65217	0.00000	0.0000	0
23/02/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.34300	0.36200	5.53936	0.00000	0.0000	0
23/02/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.43500	0.41000	5.74713	0.00000	0.0000	0
23/02/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.36800	0.38800	5.43478	0.00000	0.0000	0
23/02/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.48500	0.45900	5.36082	0.00000	0.0000	0
23/02/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.31800	0.33700	5.97484	0.00000	0.0000	0
23/02/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.46560	9.42550	0.42364	0.00000	0.0000	0
23/02/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.65500	1.62400	1.87311	0.00000	0.0000	0
23/02/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.38900	1.39900	0.71994	0.00000	0.0000	0

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23/02/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.63800	1.60600	1.95360	0.00000	0.0000	0
23/02/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.42200	1.43100	0.63291	0.00000	0.0000	0
23/02/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.67300	1.64200	1.85296	0.00000	0.0000	0
23/02/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.35700	1.36700	0.73692	0.00000	0.0000	0
23/02/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.15920	7.11790	0.57688	7.09990	7.0999	125
23/02/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.19758	0.16289	17.55745	0.00000	0.0000	0
23/02/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.03838	0.04499	17.22251	0.00000	0.0000	0
23/02/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.16036	0.12797	20.19830	0.00000	0.0000	0
23/02/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.05116	0.06007	17.41595	0.00000	0.0000	0
23/02/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.23766	0.20116	15.35807	0.00000	0.0000	0
23/02/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.02846	0.03326	16.86578	0.00000	0.0000	0
23/02/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.25650	7.21430	0.58155	0.00000	0.0000	40
23/02/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.34770	0.31929	8.17084	0.00000	0.0000	0
23/02/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.14120	0.15499	9.76629	0.00000	0.0000	0
23/02/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.31715	0.28979	8.62683	0.00000	0.0000	0
23/02/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.16065	0.17549	9.23747	0.00000	0.0000	0
23/02/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.37990	0.35047	7.74678	0.00000	0.0000	0
23/02/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.12340	0.13617	10.34846	0.00000	0.0000	0
23/02/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.19804	0.18109	8.55888	0.00000	0.0000	0
23/02/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.29154	0.31679	8.66090	0.00000	0.0000	60
23/02/2011	£ / R 2011/03/14			Foreign Exchange Future	11.56710	11.56020	0.05965	11.57100	11.5100	30,522
23/02/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.07100	0.06600	7.04225	0.00000	0.0000	0
23/02/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.30400	0.30600	0.65789	0.00000	0.0000	2,000
23/02/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.06100	0.05500	9.83607	0.00000	0.0000	0
23/02/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.34400	0.34500	0.29070	0.00000	0.0000	0
23/02/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.08400	0.07700	8.33333	0.00000	0.0000	0
23/02/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.26700	0.26700	0.00000	0.00000	0.0000	0
23/02/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.09900	0.09800	1.01010	0.00000	0.0000	0
23/02/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.21600	0.20800	3.70370	0.00000	0.0000	569
23/02/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	0.98900	0.99500	0.60667	0.00000	0.0000	0
23/02/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	569
23/02/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.47000	0.47300	0.63830	0.00000	0.0000	0
23/02/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.03700	0.03300	10.81081	0.00000	0.0000	150
23/02/2011	£ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/02/2011	£ / R 2011/03/14	8.00	C	Foreign Exchange Future	3.56700	3.56000	0.19624	0.00000	0.0000	0
23/02/2011	£ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/02/2011	£ / R 2011/03/14	7.30	C	Foreign Exchange Future	4.26700	4.26000	0.16405	0.00000	0.0000	0
23/02/2011	£ / R 2011/06/13			Foreign Exchange Future	11.71000	11.70270	0.06234	0.00000	0.0000	2,463
23/02/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.30500	0.30800	0.98361	0.00000	0.0000	0
23/02/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.44500	0.45500	2.24719	0.00000	0.0000	0
23/02/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.28700	0.29000	1.04530	0.00000	0.0000	0
23/02/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.47700	0.48700	2.09644	0.00000	0.0000	0
23/02/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.32400	0.32600	0.61728	0.00000	0.0000	0
23/02/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.41400	0.42300	2.17391	0.00000	0.0000	0
23/02/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	1.01700	1.01400	0.29499	0.00000	0.0000	0

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23/02/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.05700	0.06100	7.01754	0.00000	0.0000	10
23/02/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.24000	0.24900	3.75000	0.00000	0.0000	0
23/02/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.50000	0.50200	0.40000	0.00000	0.0000	10
23/02/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.44200	0.44500	0.67873	0.00000	0.0000	0
23/02/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.28200	0.29200	3.54610	0.00000	0.0000	100
23/02/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.27000	0.27300	1.11111	0.00000	0.0000	0
23/02/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.51000	0.52000	1.96078	0.00000	0.0000	100
23/02/2011	£ / R 2011/09/19			Foreign Exchange Future	11.85830	11.85080	0.06325	11.85000	11.8500	2,507
23/02/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.69900	0.69500	0.57225	0.00000	0.0000	0
23/02/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.34100	0.34400	0.87977	0.00000	0.0000	0
23/02/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.67000	0.66600	0.59701	0.00000	0.0000	0
23/02/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.36200	0.36500	0.82873	0.00000	0.0000	0
23/02/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.72800	0.72400	0.54945	0.00000	0.0000	0
23/02/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.32000	0.32300	0.93750	0.00000	0.0000	0
23/02/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.61500	0.61200	0.48780	0.00000	0.0000	0
23/02/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.40700	0.41100	0.98280	0.00000	0.0000	100
23/02/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.42100	0.41800	0.71259	0.00000	0.0000	0
23/02/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.66300	0.66700	0.60332	0.00000	0.0000	200
23/02/2011	£ / R 2011/12/19			Foreign Exchange Future	11.99750	11.98720	0.08585	12.02440	12.0244	87
23/02/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.79700	0.79200	0.62735	0.00000	0.0000	0
23/02/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.45000	0.45500	1.11111	0.00000	0.0000	0
23/02/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.77000	0.76500	0.64935	0.00000	0.0000	0
23/02/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.47300	0.47800	1.05708	0.00000	0.0000	0
23/02/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.82500	0.82000	0.60606	0.00000	0.0000	0
23/02/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.42800	0.43300	1.16822	0.00000	0.0000	0
23/02/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.54800	0.54400	0.72993	0.00000	0.0000	0
23/02/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.75100	0.75700	0.79893	0.00000	0.0000	250
23/02/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08610	0.08610	0.00000	0.00000	0.0000	448
23/02/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00101	0.00098	2.97030	0.00000	0.0000	0
23/02/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00191	0.00188	1.57068	0.00000	0.0000	0
23/02/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
23/02/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01091	0.01091	0.00000	0.00000	0.0000	0
23/02/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00910	0.00910	0.00000	0.00000	0.0000	0
23/02/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/02/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08730	0.08740	0.11455	0.00000	0.0000	573
23/02/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00432	0.00435	0.69444	0.00000	0.0000	0
23/02/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00202	0.00195	3.46535	0.00000	0.0000	0
23/02/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00116	0.00115	0.86207	0.00000	0.0000	0
23/02/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00886	0.00875	1.24153	0.00000	0.0000	0
23/02/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01244	0.01253	0.72347	0.00000	0.0000	0
23/02/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00014	0.00013	7.14286	0.00000	0.0000	0
23/02/2011	€ / R 2011/03/14			Foreign Exchange Future	9.79210	9.77580	0.16646	9.81700	9.7350	17,715
23/02/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.11500	0.10500	8.69565	0.00000	0.0000	0
23/02/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.12300	0.12900	4.87805	0.00000	0.0000	0
23/02/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.09500	0.08600	9.47368	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
23/02/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.15300	0.16000	4.57516	0.00000	0.0000	0
23/02/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.14400	0.12700	11.80556	0.00000	0.0000	0
23/02/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.10200	0.10100	0.98039	0.00000	0.0000	0
23/02/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.03500	0.03300	5.71429	0.00000	0.0000	0
23/02/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.32700	0.30900	5.50459	0.00000	0.0000	10,429
23/02/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.61800	0.63300	2.42718	0.00000	0.0000	0
23/02/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	14,937
23/02/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.71500	0.73000	2.09790	0.00000	0.0000	0
23/02/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	4,508
23/02/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.34300	0.35500	3.49854	0.00000	0.0000	0
23/02/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.03500	0.03100	11.42857	0.00000	0.0000	100
23/02/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.24700	0.22900	7.28745	0.00000	0.0000	500
23/02/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.05500	0.05300	3.63636	0.00000	0.0000	3,000
23/02/2011	€ / R 2011/03/14	10.00	P	Foreign Exchange Future	0.26100	0.27100	3.83142	0.00000	0.0000	0
23/02/2011	€ / R 2011/03/14	10.00	C	Foreign Exchange Future	0.05300	0.04700	11.32075	0.00000	0.0000	500
23/02/2011	€ / R 2011/06/13			Foreign Exchange Future	9.91190	9.89420	0.17857	0.00000	0.0000	8,083
23/02/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.34700	0.33900	2.30548	0.00000	0.0000	0
23/02/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.23500	0.24500	4.25532	0.00000	0.0000	0
23/02/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.32000	0.31300	2.18750	0.00000	0.0000	0
23/02/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.25800	0.26900	4.26357	0.00000	0.0000	0
23/02/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.37500	0.36700	2.13333	0.00000	0.0000	0
23/02/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.21300	0.22300	4.69484	0.00000	0.0000	0
23/02/2011	€ / R 2011/09/19			Foreign Exchange Future	10.03760	10.01790	0.19626	0.00000	0.0000	3,161
23/02/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.62300	0.61100	1.92616	0.00000	0.0000	0
23/02/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.23500	0.24300	3.40426	0.00000	0.0000	0
23/02/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.59200	0.58100	1.85811	0.00000	0.0000	0
23/02/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.25400	0.26300	3.54331	0.00000	0.0000	0
23/02/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.65500	0.64300	1.83206	0.00000	0.0000	0
23/02/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.21700	0.22500	3.68664	0.00000	0.0000	0
23/02/2011	€ / R 2011/12/19			Foreign Exchange Future	10.15520	10.13440	0.20482	0.00000	0.0000	0
23/02/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.68300	0.67600	1.02489	0.00000	0.0000	0
23/02/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.32800	0.34200	4.26829	0.00000	0.0000	0
23/02/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.65400	0.64800	0.91743	0.00000	0.0000	0
23/02/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.34900	0.36400	4.29799	0.00000	0.0000	0
23/02/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.71200	0.70400	1.12360	0.00000	0.0000	0
23/02/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.30700	0.32000	4.23453	0.00000	0.0000	0
23/02/2011	AUS\$ / R 2011/03/14			Foreign Exchange Future	7.16520	7.10810	0.79691	7.14950	7.0970	8,308
23/02/2011	AUS\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.46900	0.41200	12.15352	0.00000	0.0000	0
23/02/2011	AUS\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
23/02/2011	AUS\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.42000	0.36400	13.33333	0.00000	0.0000	0
23/02/2011	AUS\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
23/02/2011	AUS\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.51800	0.46100	11.00386	0.00000	0.0000	0
23/02/2011	AUS\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
23/02/2011	AUS\$ / R 2011/06/13			Foreign Exchange Future	7.17670	7.11950	0.79702	7.17500	7.1285	10,255
23/02/2011	AUS\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.57100	0.51900	9.10683	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
23/02/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.04400	0.05000	13.63636	0.00000	0.0000	0
23/02/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.52600	0.47600	9.50570	0.00000	0.0000	0
23/02/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.04900	0.05700	16.32653	0.00000	0.0000	0
23/02/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.61600	0.56300	8.60390	0.00000	0.0000	0
23/02/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.03900	0.04400	12.82051	0.00000	0.0000	0
23/02/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.19240	7.13460	0.80363	0.00000	0.0000	5,840
23/02/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.62800	0.57900	7.80255	0.00000	0.0000	0
23/02/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.08600	0.09400	9.30233	0.00000	0.0000	0
23/02/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.58600	0.53800	8.19113	0.00000	0.0000	0
23/02/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.09400	0.10300	9.57447	0.00000	0.0000	0
23/02/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.67000	0.62000	7.46269	0.00000	0.0000	0
23/02/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.07800	0.08500	8.97436	0.00000	0.0000	0
23/02/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.03970	7.96910	0.87814	0.00000	0.0000	0
23/02/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.22200	1.17900	3.51882	0.00000	0.0000	0
23/02/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.48200	0.51000	5.80913	0.00000	0.0000	0
23/02/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.19500	1.15100	3.68201	0.00000	0.0000	0
23/02/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.50500	0.53200	5.34653	0.00000	0.0000	0
23/02/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.25000	1.20600	3.52000	0.00000	0.0000	0
23/02/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.46000	0.48700	5.86957	0.00000	0.0000	0
23/02/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.26210	7.16400	1.35085	0.00000	0.0000	1,791
23/02/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.23500	0.15500	34.04255	0.00000	0.0000	0
23/02/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.02300	0.04100	78.26087	0.00000	0.0000	0
23/02/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.19400	0.12000	38.14433	0.00000	0.0000	0
23/02/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.03200	0.05600	75.00000	0.00000	0.0000	0
23/02/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.27900	0.19400	30.46595	0.00000	0.0000	0
23/02/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.01700	0.03000	76.47059	0.00000	0.0000	0
23/02/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.34430	7.24530	1.34798	0.00000	0.0000	0
23/02/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.49600	0.41500	16.33065	0.00000	0.0000	0
23/02/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.05200	0.07000	34.61538	0.00000	0.0000	0
23/02/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.45500	0.37700	17.14286	0.00000	0.0000	0
23/02/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.06100	0.08200	34.42623	0.00000	0.0000	0
23/02/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.53700	0.45500	15.27002	0.00000	0.0000	0
23/02/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.04300	0.06000	39.53488	0.00000	0.0000	0
23/02/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.60980	7.61320	0.04468	0.00000	0.0000	0
23/02/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.37400	0.37500	0.26738	0.00000	0.0000	0
23/02/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
23/02/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.32900	0.32900	0.00000	0.00000	0.0000	0
23/02/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
23/02/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.42000	0.42200	0.47619	0.00000	0.0000	0
23/02/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
23/02/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.72060	7.72350	0.03756	0.00000	0.0000	0
23/02/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.66600	0.66800	0.30030	0.00000	0.0000	0
23/02/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.04500	0.04500	0.00000	0.00000	0.0000	0
23/02/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.62400	0.62600	0.32051	0.00000	0.0000	0
23/02/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.05300	0.05300	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
23/02/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.70800	0.71100	0.42373	0.00000	0.0000	0
23/02/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.03700	0.03800	2.70270	0.00000	0.0000	0
23/02/2011	RAIN 2011/03/14			Foreign Exchange Future	14,166.03000	14,127.27000	0.27361	0.00000	0.0000	0
23/02/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	566.00000	527.30000	6.83746	0.00000	0.0000	0
23/02/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/02/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	566.00000	527.30000	6.83746	0.00000	0.0000	0
23/02/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/02/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	566.00000	527.30000	6.83746	0.00000	0.0000	0
23/02/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/02/2011	RAIN 2011/06/13			Foreign Exchange Future	14,355.79000	14,318.78000	0.25781	0.00000	0.0000	0
23/02/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	855.80000	818.80000	4.32344	0.00000	0.0000	0
23/02/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/02/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	855.80000	818.80000	4.32344	0.00000	0.0000	0
23/02/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/02/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	855.80000	818.80000	4.32344	0.00000	0.0000	0
23/02/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/02/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.08810	1.08280	0.48709	0.00000	0.0000	0
23/02/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.04000	0.03530	11.75000	0.00000	0.0000	0
23/02/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00190	0.00250	31.57895	0.00000	0.0000	0
23/02/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.00910	0.00700	23.07692	0.00000	0.0000	0
23/02/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.02100	0.02420	15.23810	0.00000	0.0000	0
23/02/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.08850	0.08310	6.10169	0.00000	0.0000	0
23/02/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00040	0.00030	25.00000	0.00000	0.0000	0
23/02/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.10490	1.09990	0.45253	0.00000	0.0000	0
23/02/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.06740	0.06360	5.63798	0.00000	0.0000	0
23/02/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.01250	0.01370	9.60000	0.00000	0.0000	0
23/02/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.03760	0.03500	6.91489	0.00000	0.0000	0
23/02/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.03270	0.03510	7.33945	0.00000	0.0000	0
23/02/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.10820	0.10380	4.06654	0.00000	0.0000	0
23/02/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00330	0.00390	18.18182	0.00000	0.0000	0

Future Open Interest

392,995

Option Open Interest

177,675

Total

570,670