



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 25/02/2011

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
25/02/2011	\$ / R 2011/03/14			Foreign Exchange Future	7.07680	7.01040	0.93828	7.06380	6.9810	232,109
25/02/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	6,050
25/02/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.92400	0.99000	7.14286	0.00000	0.0000	0
25/02/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	340
25/02/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.97400	1.04000	6.77618	0.00000	0.0000	0
25/02/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
25/02/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.87400	0.94000	7.55149	0.00000	0.0000	0
25/02/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.42300	1.49000	4.70836	0.00000	0.0000	0
25/02/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
25/02/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.42300	3.49000	1.95735	0.00000	0.0000	0
25/02/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
25/02/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.24900	0.30500	22.48996	0.00000	0.0000	2,000
25/02/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.02600	0.01500	42.30769	0.00000	0.0000	6,050
25/02/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.32300	1.39000	5.06425	0.00000	0.0000	0
25/02/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,000
25/02/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.43100	0.49500	14.84919	0.00000	0.0000	0
25/02/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	12,000
25/02/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.47900	0.54300	13.36117	0.00000	0.0000	0
25/02/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	871
25/02/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.52800	0.59300	12.31061	0.00000	0.0000	0
25/02/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	3,071
25/02/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.20700	0.26000	25.60386	0.00000	0.0000	3,000
25/02/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.03400	0.02000	41.17647	0.00000	0.0000	9,600
25/02/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.09900	0.13900	40.40404	0.00000	0.0000	3,000
25/02/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.07600	0.04900	35.52632	0.00000	0.0000	3,280
25/02/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.33800	0.39800	17.75148	0.00000	0.0000	0
25/02/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.01500	0.00800	46.66667	0.00000	0.0000	0
25/02/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.13200	0.17700	34.09091	0.00000	0.0000	0
25/02/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.05900	0.03700	37.28814	0.00000	0.0000	600
25/02/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.29200	0.35100	20.20548	0.00000	0.0000	0
25/02/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.01900	0.01100	42.10526	0.00000	0.0000	0
25/02/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.04500	0.02700	40.00000	0.00000	0.0000	0
25/02/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.16800	0.21700	29.16667	0.00000	0.0000	2,571
25/02/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.02000	0.02900	45.00000	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
25/02/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.24700	0.18900	23.48178	0.00000	0.0000	8,500
25/02/2011	\$ / R 2011/03/14	7.00	P	Foreign Exchange Future	0.05300	0.07600	43.39623	0.00000	0.0000	0
25/02/2011	\$ / R 2011/03/14	7.00	C	Foreign Exchange Future	0.13000	0.08600	33.84615	0.00000	0.0000	1,600
25/02/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.17310	7.10550	0.94241	7.14750	7.0800	62,071
25/02/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.13900	0.11800	15.10791	0.00000	0.0000	0
25/02/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.41600	0.46300	11.29808	0.00000	0.0000	0
25/02/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.12800	0.10800	15.62500	0.00000	0.0000	800
25/02/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.45500	0.50300	10.54945	0.00000	0.0000	0
25/02/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.15200	0.12900	15.13158	0.00000	0.0000	0
25/02/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.37900	0.42400	11.87335	0.00000	0.0000	1,000
25/02/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.53500	0.47900	10.46729	0.00000	0.0000	0
25/02/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.06200	0.07400	19.35484	0.00000	0.0000	300
25/02/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.24400	0.28100	15.16393	0.00000	0.0000	0
25/02/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.21700	0.18600	14.28571	0.00000	0.0000	400
25/02/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.16900	0.19500	15.38462	0.00000	0.0000	0
25/02/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.29200	0.25000	14.38356	0.00000	0.0000	500
25/02/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	0.88300	0.94300	6.79502	0.00000	0.0000	0
25/02/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.05600	0.04800	14.28571	0.00000	0.0000	500
25/02/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.70400	0.76000	7.95455	0.00000	0.0000	0
25/02/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.07700	0.06500	15.58442	0.00000	0.0000	1,000
25/02/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.27500	0.31500	14.54545	0.00000	0.0000	0
25/02/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.19800	0.17000	14.14141	0.00000	0.0000	500
25/02/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.18200	0.15500	14.83516	0.00000	0.0000	250
25/02/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.30900	0.35000	13.26861	0.00000	0.0000	200
25/02/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.00000	0.21900	100.00000	0.00000	0.0000	0
25/02/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.00000	0.22400	100.00000	0.00000	0.0000	450
25/02/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.27890	7.20980	0.94932	7.24930	7.1861	12,393
25/02/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.13300	0.11700	12.03008	0.00000	0.0000	0
25/02/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.90400	0.95700	5.86283	0.00000	0.0000	0
25/02/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.12600	0.11100	11.90476	0.00000	0.0000	0
25/02/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.94700	1.00100	5.70222	0.00000	0.0000	0
25/02/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.14000	0.12400	11.42857	0.00000	0.0000	3,000
25/02/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.86100	0.91400	6.15563	0.00000	0.0000	0
25/02/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.69600	0.74500	7.04023	0.00000	0.0000	0
25/02/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.17500	0.15500	11.42857	0.00000	0.0000	2,800
25/02/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.28100	0.25100	10.67616	0.00000	0.0000	0
25/02/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.40200	0.44100	9.70149	0.00000	0.0000	2,800
25/02/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.60800	0.55400	8.88158	0.00000	0.0000	0
25/02/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.12900	0.14400	11.62791	0.00000	0.0000	10,000
25/02/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.53900	0.48800	9.46197	0.00000	0.0000	0
25/02/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.16000	0.17800	11.25000	0.00000	0.0000	10,000
25/02/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.43500	0.47600	9.42529	0.00000	0.0000	0
25/02/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.26400	0.23600	10.60606	0.00000	0.0000	10,000
25/02/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.38160	7.31090	0.95779	0.00000	0.0000	420
25/02/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.41400	0.37700	8.93720	0.00000	0.0000	0

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25/02/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.38200	0.41600	8.90052	0.00000	0.0000	0
25/02/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.39100	0.35800	8.43990	0.00000	0.0000	0
25/02/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.40900	0.44700	9.29095	0.00000	0.0000	0
25/02/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.43800	0.39600	9.58904	0.00000	0.0000	0
25/02/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.35600	0.38500	8.14607	0.00000	0.0000	0
25/02/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.49300	7.42140	0.95556	0.00000	0.0000	277
25/02/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.70800	0.65900	6.92090	0.00000	0.0000	0
25/02/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.25100	0.27400	9.16335	0.00000	0.0000	0
25/02/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.67800	0.63000	7.07965	0.00000	0.0000	0
25/02/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.27100	0.29500	8.85609	0.00000	0.0000	0
25/02/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.73800	0.68900	6.63957	0.00000	0.0000	0
25/02/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.23100	0.25400	9.95671	0.00000	0.0000	0
25/02/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.73000	0.68000	6.84932	0.00000	0.0000	0
25/02/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.23700	0.25900	9.28270	0.00000	0.0000	1,000
25/02/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.38780	9.32260	0.69452	0.00000	0.0000	0
25/02/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.60400	1.54600	3.61596	0.00000	0.0000	0
25/02/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.41600	1.42300	0.49435	0.00000	0.0000	0
25/02/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.58600	1.52900	3.59395	0.00000	0.0000	0
25/02/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.44800	1.45600	0.55249	0.00000	0.0000	0
25/02/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.62200	1.56300	3.63748	0.00000	0.0000	0
25/02/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.38400	1.39000	0.43353	0.00000	0.0000	0
25/02/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.07680	7.01040	0.93828	7.00290	7.0020	125
25/02/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.13021	0.08620	33.79925	0.00000	0.0000	0
25/02/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.05341	0.07580	41.92099	0.00000	0.0000	0
25/02/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.09851	0.06559	33.41793	0.00000	0.0000	0
25/02/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.07171	0.10519	46.68805	0.00000	0.0000	0
25/02/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.16591	0.11634	29.87764	0.00000	0.0000	0
25/02/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.03911	0.05594	43.03247	0.00000	0.0000	0
25/02/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.17310	7.10550	0.94241	0.00000	0.0000	40
25/02/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.29187	0.24951	14.51331	0.00000	0.0000	0
25/02/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.16877	0.19401	14.95526	0.00000	0.0000	0
25/02/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.26368	0.22362	15.19266	0.00000	0.0000	0
25/02/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.19058	0.21812	14.45062	0.00000	0.0000	0
25/02/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.32179	0.27720	13.85686	0.00000	0.0000	0
25/02/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.14869	0.17170	15.47515	0.00000	0.0000	0
25/02/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.16606	0.14145	14.81994	0.00000	0.0000	0
25/02/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.34296	0.38595	12.53499	0.00000	0.0000	60
25/02/2011	£ / R 2011/03/14			Foreign Exchange Future	11.44100	11.24620	1.70265	11.40000	11.2540	30,616
25/02/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.04100	0.01800	56.09756	0.00000	0.0000	0
25/02/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.40000	0.57200	43.00000	0.00000	0.0000	2,000
25/02/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.03400	0.01500	55.88235	0.00000	0.0000	0
25/02/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.44300	0.61900	39.72912	0.00000	0.0000	0
25/02/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.04800	0.02100	56.25000	0.00000	0.0000	0
25/02/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.35700	0.52500	47.05882	0.00000	0.0000	0
25/02/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.14200	0.26800	88.73239	0.00000	0.0000	0

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25/02/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.13300	0.06400	51.87970	0.00000	0.0000	569
25/02/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.11200	1.30600	17.44604	0.00000	0.0000	0
25/02/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	569
25/02/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.57900	0.76300	31.77893	0.00000	0.0000	0
25/02/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.02000	0.00900	55.00000	0.00000	0.0000	150
25/02/2011	£ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/02/2011	£ / R 2011/03/14	8.00	C	Foreign Exchange Future	3.44100	3.24600	5.66696	0.00000	0.0000	0
25/02/2011	£ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/02/2011	£ / R 2011/03/14	7.30	C	Foreign Exchange Future	4.14100	3.94600	4.70901	0.00000	0.0000	0
25/02/2011	£ / R 2011/06/13			Foreign Exchange Future	11.58380	11.38640	1.70410	11.39700	11.3840	2,972
25/02/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.26500	0.20200	23.77358	0.00000	0.0000	0
25/02/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.53100	0.66600	25.42373	0.00000	0.0000	0
25/02/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.25000	0.19000	24.00000	0.00000	0.0000	0
25/02/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.56600	0.70400	24.38163	0.00000	0.0000	0
25/02/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.28200	0.21500	23.75887	0.00000	0.0000	0
25/02/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.49800	0.62900	26.30522	0.00000	0.0000	0
25/02/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.91300	0.75400	17.41512	0.00000	0.0000	0
25/02/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.07900	0.11800	49.36709	0.00000	0.0000	10
25/02/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.29900	0.39400	31.77258	0.00000	0.0000	0
25/02/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.43300	0.33000	23.78753	0.00000	0.0000	10
25/02/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.38100	0.29300	23.09711	0.00000	0.0000	0
25/02/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.34700	0.45700	31.70029	0.00000	0.0000	100
25/02/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.23500	0.17800	24.25532	0.00000	0.0000	0
25/02/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.60100	0.74200	23.46090	0.00000	0.0000	100
25/02/2011	£ / R 2011/09/19			Foreign Exchange Future	11.73220	11.53240	1.70301	0.00000	0.0000	2,507
25/02/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.63300	0.52400	17.21959	0.00000	0.0000	0
25/02/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.40100	0.49200	22.69327	0.00000	0.0000	0
25/02/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.60600	0.50000	17.49175	0.00000	0.0000	0
25/02/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.42400	0.51800	22.16981	0.00000	0.0000	0
25/02/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.66000	0.54800	16.96970	0.00000	0.0000	0
25/02/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.37800	0.46600	23.28042	0.00000	0.0000	0
25/02/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.55600	0.46100	17.08633	0.00000	0.0000	0
25/02/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.47400	0.57900	22.15190	0.00000	0.0000	100
25/02/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.38500	0.31900	17.14286	0.00000	0.0000	0
25/02/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.75300	0.88700	17.79548	0.00000	0.0000	200
25/02/2011	£ / R 2011/12/19			Foreign Exchange Future	11.87050	11.66980	1.69075	0.00000	0.0000	87
25/02/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.73600	0.62400	15.21739	0.00000	0.0000	0
25/02/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.51600	0.60400	17.05426	0.00000	0.0000	0
25/02/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.71100	0.60400	15.04923	0.00000	0.0000	0
25/02/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.54100	0.63400	17.19039	0.00000	0.0000	0
25/02/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.76200	0.64800	14.96063	0.00000	0.0000	0
25/02/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.49200	0.57800	17.47967	0.00000	0.0000	0
25/02/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.51100	0.43500	14.87280	0.00000	0.0000	0
25/02/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.84100	0.96500	14.74435	0.00000	0.0000	250
25/02/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08660	0.08570	1.03926	0.00000	0.0000	458

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
25/02/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00116	0.00076	34.48276	0.00000	0.0000	0
25/02/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00156	0.00206	32.05128	0.00000	0.0000	0
25/02/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
25/02/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01041	0.01131	8.64553	0.00000	0.0000	0
25/02/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00960	0.00870	9.37500	0.00000	0.0000	0
25/02/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/02/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08780	0.08690	1.02506	0.00000	0.0000	573
25/02/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00458	0.00402	12.22707	0.00000	0.0000	0
25/02/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00178	0.00212	19.10112	0.00000	0.0000	0
25/02/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00121	0.00103	14.87603	0.00000	0.0000	0
25/02/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00841	0.00913	8.56124	0.00000	0.0000	0
25/02/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01291	0.01204	6.73896	0.00000	0.0000	0
25/02/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00011	0.00014	27.27273	0.00000	0.0000	0
25/02/2011	€ / R 2011/03/14			Foreign Exchange Future	9.75630	9.62550	1.34067	9.75250	9.6279	17,584
25/02/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.09600	0.05000	47.91667	0.00000	0.0000	0
25/02/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.14000	0.22500	60.71429	0.00000	0.0000	0
25/02/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.07800	0.04000	48.71795	0.00000	0.0000	0
25/02/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.17200	0.26500	54.06977	0.00000	0.0000	0
25/02/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.11600	0.06300	45.68966	0.00000	0.0000	0
25/02/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.11000	0.18800	70.90909	0.00000	0.0000	0
25/02/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.03700	0.05900	59.45946	0.00000	0.0000	0
25/02/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.29300	0.18400	37.20137	0.00000	0.0000	10,429
25/02/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.65200	0.77900	19.47853	0.00000	0.0000	0
25/02/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.00800	0.00400	50.00000	0.00000	0.0000	14,937
25/02/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.74900	0.87800	17.22296	0.00000	0.0000	0
25/02/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	4,508
25/02/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.37100	0.48800	31.53639	0.00000	0.0000	0
25/02/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.02700	0.01300	51.85185	0.00000	0.0000	100
25/02/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.21400	0.11800	44.85981	0.00000	0.0000	500
25/02/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.05800	0.09300	60.34483	0.00000	0.0000	3,000
25/02/2011	€ / R 2011/03/14	10.00	P	Foreign Exchange Future	0.28600	0.39600	38.46154	0.00000	0.0000	0
25/02/2011	€ / R 2011/03/14	10.00	C	Foreign Exchange Future	0.04200	0.02100	50.00000	0.00000	0.0000	500
25/02/2011	€ / R 2011/06/13			Foreign Exchange Future	9.87620	9.74330	1.34566	9.81800	9.8180	8,078
25/02/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.33100	0.26000	21.45015	0.00000	0.0000	0
25/02/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.25500	0.31700	24.31373	0.00000	0.0000	0
25/02/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.30500	0.24100	20.98361	0.00000	0.0000	0
25/02/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.27900	0.34800	24.73118	0.00000	0.0000	0
25/02/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.35800	0.27900	22.06704	0.00000	0.0000	0
25/02/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.23200	0.28600	23.27586	0.00000	0.0000	0
25/02/2011	€ / R 2011/09/19			Foreign Exchange Future	10.00080	9.86550	1.35289	9.89000	9.8900	3,161
25/02/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.60400	0.51200	15.23179	0.00000	0.0000	0
25/02/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.25300	0.29700	17.39130	0.00000	0.0000	0
25/02/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.57400	0.48400	15.67944	0.00000	0.0000	0
25/02/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.27300	0.31900	16.84982	0.00000	0.0000	0
25/02/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.63500	0.54000	14.96063	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
25/02/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.23400	0.27500	17.52137	0.00000	0.0000	0
25/02/2011	€ / R 2011/12/19			Foreign Exchange Future	10.11800	9.97980	1.36588	0.00000	0.0000	0
25/02/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.66600	0.57800	13.21321	0.00000	0.0000	0
25/02/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.34800	0.39800	14.36782	0.00000	0.0000	0
25/02/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.63800	0.55200	13.47962	0.00000	0.0000	0
25/02/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.37000	0.42200	14.05405	0.00000	0.0000	0
25/02/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.69500	0.60400	13.09353	0.00000	0.0000	0
25/02/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.32700	0.37400	14.37309	0.00000	0.0000	0
25/02/2011	AUS / R 2011/03/14			Foreign Exchange Future	7.14140	7.09850	0.60072	7.07000	7.0660	8,246
25/02/2011	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.44400	0.40200	9.45946	0.00000	0.0000	0
25/02/2011	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
25/02/2011	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.39600	0.35300	10.85859	0.00000	0.0000	0
25/02/2011	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
25/02/2011	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.49400	0.45100	8.70445	0.00000	0.0000	0
25/02/2011	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
25/02/2011	AUS / R 2011/06/13			Foreign Exchange Future	7.15500	7.11200	0.60098	0.00000	0.0000	10,255
25/02/2011	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.55100	0.51200	7.07804	0.00000	0.0000	0
25/02/2011	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.04600	0.05000	8.69565	0.00000	0.0000	0
25/02/2011	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.50700	0.46800	7.69231	0.00000	0.0000	0
25/02/2011	AUS / R 2011/06/13	6.70	P	Foreign Exchange Future	0.05200	0.05600	7.69231	0.00000	0.0000	0
25/02/2011	AUS / R 2011/06/13	6.60	C	Foreign Exchange Future	0.59600	0.55600	6.71141	0.00000	0.0000	0
25/02/2011	AUS / R 2011/06/13	6.60	P	Foreign Exchange Future	0.04100	0.04400	7.31707	0.00000	0.0000	0
25/02/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.16980	7.12580	0.61369	0.00000	0.0000	5,840
25/02/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.60700	0.56900	6.26030	0.00000	0.0000	0
25/02/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.08700	0.09300	6.89655	0.00000	0.0000	0
25/02/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.56500	0.52800	6.54867	0.00000	0.0000	0
25/02/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.09500	0.10200	7.36842	0.00000	0.0000	0
25/02/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.64900	0.61100	5.85516	0.00000	0.0000	0
25/02/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.07900	0.08500	7.59494	0.00000	0.0000	0
25/02/2011	AUS / R 2015/12/14			Foreign Exchange Future	8.02020	8.01400	0.07730	0.00000	0.0000	0
25/02/2011	AUS / R 2015/12/14	7.30	C	Foreign Exchange Future	1.21100	1.20700	0.33031	0.00000	0.0000	0
25/02/2011	AUS / R 2015/12/14	7.30	P	Foreign Exchange Future	0.49100	0.49300	0.40733	0.00000	0.0000	0
25/02/2011	AUS / R 2015/12/14	7.35	C	Foreign Exchange Future	1.18400	1.17900	0.42230	0.00000	0.0000	0
25/02/2011	AUS / R 2015/12/14	7.35	P	Foreign Exchange Future	0.51400	0.51500	0.19455	0.00000	0.0000	0
25/02/2011	AUS / R 2015/12/14	7.25	C	Foreign Exchange Future	1.23900	1.23500	0.32284	0.00000	0.0000	0
25/02/2011	AUS / R 2015/12/14	7.25	P	Foreign Exchange Future	0.46900	0.47100	0.42644	0.00000	0.0000	0
25/02/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.20000	7.14200	0.80556	0.00000	0.0000	1,791
25/02/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.18200	0.13100	28.02198	0.00000	0.0000	0
25/02/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.03200	0.03900	21.87500	0.00000	0.0000	0
25/02/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.14500	0.09700	33.10345	0.00000	0.0000	0
25/02/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.04500	0.05500	22.22222	0.00000	0.0000	0
25/02/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.22300	0.16900	24.21525	0.00000	0.0000	0
25/02/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.02300	0.02700	17.39130	0.00000	0.0000	0
25/02/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.28270	7.22360	0.81151	0.00000	0.0000	0
25/02/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.44300	0.39300	11.28668	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
25/02/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.06000	0.06900	15.00000	0.00000	0.0000	0
25/02/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.40400	0.35400	12.37624	0.00000	0.0000	0
25/02/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.07100	0.08000	12.67606	0.00000	0.0000	0
25/02/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.48400	0.43200	10.74380	0.00000	0.0000	0
25/02/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.05100	0.05800	13.72549	0.00000	0.0000	0
25/02/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.64060	7.52610	1.49857	0.00000	0.0000	0
25/02/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.40000	0.29200	27.00000	0.00000	0.0000	0
25/02/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.00900	0.01600	77.77778	0.00000	0.0000	0
25/02/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.35400	0.24800	29.94350	0.00000	0.0000	0
25/02/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.01300	0.02200	69.23077	0.00000	0.0000	0
25/02/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.44800	0.33700	24.77679	0.00000	0.0000	0
25/02/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.00700	0.01100	57.14286	0.00000	0.0000	0
25/02/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.75160	7.63460	1.50937	0.00000	0.0000	0
25/02/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.69100	0.59100	14.47178	0.00000	0.0000	0
25/02/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.03900	0.05600	43.58974	0.00000	0.0000	0
25/02/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.64900	0.55100	15.10015	0.00000	0.0000	0
25/02/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.04700	0.06600	40.42553	0.00000	0.0000	0
25/02/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.73500	0.63200	14.01361	0.00000	0.0000	0
25/02/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.03300	0.04700	42.42424	0.00000	0.0000	0
25/02/2011	RAIN 2011/03/14			Foreign Exchange Future	14,082.42000	13,917.44000	1.17153	0.00000	0.0000	0
25/02/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	482.40000	317.40000	34.20398	0.00000	0.0000	0
25/02/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/02/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	482.40000	317.40000	34.20398	0.00000	0.0000	0
25/02/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/02/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	482.40000	317.50000	34.18325	0.00000	0.0000	0
25/02/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
25/02/2011	RAIN 2011/06/13			Foreign Exchange Future	14,272.23000	14,103.87000	1.17963	0.00000	0.0000	0
25/02/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	772.20000	603.90000	21.79487	0.00000	0.0000	0
25/02/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/02/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	772.20000	603.90000	21.79487	0.00000	0.0000	0
25/02/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/02/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	772.20000	603.90000	21.79487	0.00000	0.0000	0
25/02/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/02/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.07650	1.06680	0.90107	0.00000	0.0000	0
25/02/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.02980	0.02210	25.83893	0.00000	0.0000	0
25/02/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00330	0.00530	60.60606	0.00000	0.0000	0
25/02/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.00490	0.00320	34.69388	0.00000	0.0000	0
25/02/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.02840	0.03640	28.16901	0.00000	0.0000	0
25/02/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.07690	0.06740	12.35371	0.00000	0.0000	0
25/02/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00040	0.00060	50.00000	0.00000	0.0000	0
25/02/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.09340	1.08320	0.93287	0.00000	0.0000	0
25/02/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.05840	0.05110	12.50000	0.00000	0.0000	0
25/02/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.01500	0.01790	19.33333	0.00000	0.0000	0
25/02/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.03160	0.02700	14.55696	0.00000	0.0000	0
25/02/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.03820	0.04380	14.65969	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
25/02/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.09780	0.08860	9.40695	0.00000	0.0000	0
25/02/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00440	0.00540	22.72727	0.00000	0.0000	0
Future Open Interest										399,603
Option Open Interest										209,125
Total										608,728