



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 18/02/2011

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
18/02/2011	\$ / R 2011/03/14			Foreign Exchange Future	7.26510	7.17560	1.23192	7.23060	7.1800	241,075
18/02/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	6,050
18/02/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.73800	0.82600	11.92412	0.00000	0.0000	0
18/02/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	340
18/02/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.78800	0.87600	11.16751	0.00000	0.0000	0
18/02/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
18/02/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.68900	0.77600	12.62700	0.00000	0.0000	0
18/02/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.23500	1.32400	7.20648	0.00000	0.0000	0
18/02/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
18/02/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.23500	3.32400	2.75116	0.00000	0.0000	0
18/02/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
18/02/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.12200	0.17700	45.08197	0.00000	0.0000	2,000
18/02/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.08700	0.05300	39.08046	0.00000	0.0000	6,050
18/02/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.13600	1.22400	7.74648	0.00000	0.0000	0
18/02/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	3,000
18/02/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.27000	0.34400	27.40741	0.00000	0.0000	0
18/02/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.03500	0.02000	42.85714	0.00000	0.0000	12,000
18/02/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.31200	0.38900	24.67949	0.00000	0.0000	0
18/02/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.02700	0.01500	44.44444	0.00000	0.0000	871
18/02/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.35600	0.43600	22.47191	0.00000	0.0000	0
18/02/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.02100	0.01200	42.85714	0.00000	0.0000	3,071
18/02/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.09400	0.14200	51.06383	0.00000	0.0000	3,000
18/02/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.10900	0.06800	37.61468	0.00000	0.0000	9,600
18/02/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.04500	0.06300	40.00000	0.00000	0.0000	3,000
18/02/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.21000	0.13900	33.80952	0.00000	0.0000	3,280
18/02/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.19000	0.25600	34.73684	0.00000	0.0000	0
18/02/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.05500	0.03200	41.81818	0.00000	0.0000	0
18/02/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.05800	0.08200	41.37931	0.00000	0.0000	0
18/02/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.17300	0.10800	37.57225	0.00000	0.0000	600
18/02/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.15500	0.21600	39.35484	0.00000	0.0000	0
18/02/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.07000	0.04200	40.00000	0.00000	0.0000	0
18/02/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.13900	0.08600	38.12950	0.00000	0.0000	0
18/02/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.07400	0.11000	48.64865	0.00000	0.0000	2,571
18/02/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.01100	0.01400	27.27273	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
18/02/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.42600	0.34000	20.18779	0.00000	0.0000	8,500
18/02/2011	\$ / R 2011/03/14	7.00	P	Foreign Exchange Future	0.02600	0.03600	38.46154	0.00000	0.0000	0
18/02/2011	\$ / R 2011/03/14	7.00	C	Foreign Exchange Future	0.29100	0.21200	27.14777	0.00000	0.0000	1,600
18/02/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.36250	7.27300	1.21562	7.33000	7.2827	47,983
18/02/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.20300	0.17000	16.25616	0.00000	0.0000	0
18/02/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.29100	0.34700	19.24399	0.00000	0.0000	0
18/02/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.18600	0.15600	16.12903	0.00000	0.0000	800
18/02/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.32400	0.38300	18.20988	0.00000	0.0000	0
18/02/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.22100	0.18500	16.28959	0.00000	0.0000	0
18/02/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.25900	0.31200	20.46332	0.00000	0.0000	1,000
18/02/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.69700	0.61900	11.19082	0.00000	0.0000	0
18/02/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.03500	0.04600	31.42857	0.00000	0.0000	300
18/02/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.16100	0.19400	20.49689	0.00000	0.0000	0
18/02/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.32300	0.26700	17.33746	0.00000	0.0000	300
18/02/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.10800	0.13400	24.07407	0.00000	0.0000	0
18/02/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.42000	0.35700	15.00000	0.00000	0.0000	500
18/02/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	0.72000	0.79600	10.55556	0.00000	0.0000	0
18/02/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.08200	0.06900	15.85366	0.00000	0.0000	500
18/02/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.55100	0.62100	12.70417	0.00000	0.0000	0
18/02/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.11300	0.09400	16.81416	0.00000	0.0000	1,000
18/02/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.18200	0.21800	19.78022	0.00000	0.0000	0
18/02/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.29400	0.24100	18.02721	0.00000	0.0000	500
18/02/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.26600	0.22100	16.91729	0.00000	0.0000	0
18/02/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.20400	0.24800	21.56863	0.00000	0.0000	200
18/02/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.47030	7.37950	1.21548	7.43300	7.4022	12,039
18/02/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.17400	0.15200	12.64368	0.00000	0.0000	0
18/02/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.75400	0.82300	9.15119	0.00000	0.0000	0
18/02/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.16500	0.14400	12.72727	0.00000	0.0000	0
18/02/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.79500	0.86500	8.80503	0.00000	0.0000	0
18/02/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.18400	0.16000	13.04348	0.00000	0.0000	0
18/02/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.71400	0.78100	9.38375	0.00000	0.0000	0
18/02/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.56000	0.62200	11.07143	0.00000	0.0000	0
18/02/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.23000	0.20100	12.60870	0.00000	0.0000	2,800
18/02/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.36900	0.32100	13.00813	0.00000	0.0000	0
18/02/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.29900	0.34200	14.38127	0.00000	0.0000	2,800
18/02/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.57410	7.48180	1.21863	0.00000	0.0000	257
18/02/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.52300	0.46700	10.70746	0.00000	0.0000	0
18/02/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.29900	0.33500	12.04013	0.00000	0.0000	0
18/02/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.49600	0.44200	10.88710	0.00000	0.0000	0
18/02/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.32200	0.36000	11.80124	0.00000	0.0000	0
18/02/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.55100	0.49200	10.70780	0.00000	0.0000	0
18/02/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.27700	0.31000	11.91336	0.00000	0.0000	0
18/02/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.56810	9.47990	0.92181	0.00000	0.0000	0
18/02/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.70300	1.65000	3.11216	0.00000	0.0000	0
18/02/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.33500	1.37000	2.62172	0.00000	0.0000	0

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18/02/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.68500	1.63200	3.14540	0.00000	0.0000	0
18/02/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.36700	1.40200	2.56035	0.00000	0.0000	0
18/02/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.72200	1.66800	3.13589	0.00000	0.0000	0
18/02/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.30400	1.33800	2.60736	0.00000	0.0000	0
18/02/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.26510	7.17560	1.23192	0.00000	0.0000	125
18/02/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.29105	0.21151	27.32864	0.00000	0.0000	0
18/02/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.02595	0.03591	38.38150	0.00000	0.0000	0
18/02/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.24926	0.17352	30.38594	0.00000	0.0000	0
18/02/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.03416	0.04792	40.28103	0.00000	0.0000	0
18/02/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.33466	0.25220	24.63993	0.00000	0.0000	0
18/02/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.01956	0.02660	35.99182	0.00000	0.0000	0
18/02/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.36250	7.27300	1.21562	0.00000	0.0000	40
18/02/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.42001	0.35650	15.12107	0.00000	0.0000	0
18/02/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.10751	0.13350	24.17450	0.00000	0.0000	0
18/02/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.38604	0.32509	15.78852	0.00000	0.0000	0
18/02/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.12354	0.15209	23.10992	0.00000	0.0000	0
18/02/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.45550	0.38955	14.47859	0.00000	0.0000	0
18/02/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.09300	0.11655	25.32258	0.00000	0.0000	0
18/02/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.24082	0.20235	15.97459	0.00000	0.0000	0
18/02/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.22832	0.27935	22.35021	0.00000	0.0000	60
18/02/2011	£ / R 2011/03/14			Foreign Exchange Future	11.73860	11.64520	0.79567	11.73700	11.6830	30,985
18/02/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.13500	0.10000	25.92593	0.00000	0.0000	0
18/02/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.19600	0.25500	30.10204	0.00000	0.0000	2,000
18/02/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.11700	0.08600	26.49573	0.00000	0.0000	0
18/02/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.22800	0.29100	27.63158	0.00000	0.0000	0
18/02/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.15500	0.11600	25.16129	0.00000	0.0000	0
18/02/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.16600	0.22100	33.13253	0.00000	0.0000	0
18/02/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.06400	0.08500	32.81250	0.00000	0.0000	0
18/02/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.35300	0.28000	20.67989	0.00000	0.0000	569
18/02/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	0.82500	0.91500	10.90909	0.00000	0.0000	0
18/02/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.01400	0.01000	28.57143	0.00000	0.0000	569
18/02/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.33600	0.40900	21.72619	0.00000	0.0000	0
18/02/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.07500	0.05400	28.00000	0.00000	0.0000	150
18/02/2011	£ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/02/2011	£ / R 2011/03/14	8.00	C	Foreign Exchange Future	3.73900	3.64500	2.51404	0.00000	0.0000	0
18/02/2011	£ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/02/2011	£ / R 2011/03/14	7.30	C	Foreign Exchange Future	4.43900	4.34500	2.11759	0.00000	0.0000	0
18/02/2011	£ / R 2011/06/13			Foreign Exchange Future	11.88280	11.78900	0.78938	0.00000	0.0000	2,464
18/02/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.38400	0.33800	11.97917	0.00000	0.0000	0
18/02/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.35100	0.39900	13.67521	0.00000	0.0000	0
18/02/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.36000	0.31900	11.38889	0.00000	0.0000	0
18/02/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.37700	0.43000	14.05836	0.00000	0.0000	0
18/02/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.41000	0.35800	12.68293	0.00000	0.0000	0
18/02/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.32700	0.36900	12.84404	0.00000	0.0000	0
18/02/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	1.17700	1.08900	7.47664	0.00000	0.0000	0

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18/02/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.04400	0.05000	13.63636	0.00000	0.0000	10
18/02/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.18400	0.21300	15.76087	0.00000	0.0000	0
18/02/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.61700	0.55200	10.53485	0.00000	0.0000	10
18/02/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.55300	0.49100	11.21157	0.00000	0.0000	0
18/02/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.22000	0.25200	14.54545	0.00000	0.0000	100
18/02/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.34000	0.30000	11.76471	0.00000	0.0000	0
18/02/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.40700	0.46100	13.26781	0.00000	0.0000	100
18/02/2011	£ / R 2011/09/19			Foreign Exchange Future	12.03390	11.93780	0.79858	0.00000	0.0000	2,460
18/02/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.82000	0.75500	7.92683	0.00000	0.0000	0
18/02/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.28600	0.31700	10.83916	0.00000	0.0000	0
18/02/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.78900	0.72600	7.98479	0.00000	0.0000	0
18/02/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.30500	0.33800	10.81967	0.00000	0.0000	0
18/02/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.85200	0.78600	7.74648	0.00000	0.0000	0
18/02/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.26800	0.29800	11.19403	0.00000	0.0000	0
18/02/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.72900	0.66900	8.23045	0.00000	0.0000	0
18/02/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.34500	0.38100	10.43478	0.00000	0.0000	100
18/02/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.50100	0.45900	8.38323	0.00000	0.0000	0
18/02/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.56700	0.62100	9.52381	0.00000	0.0000	200
18/02/2011	£ / R 2011/12/19			Foreign Exchange Future	12.17560	12.07580	0.81967	0.00000	0.0000	0
18/02/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.91900	0.85600	6.85528	0.00000	0.0000	0
18/02/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.39300	0.43000	9.41476	0.00000	0.0000	0
18/02/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.89000	0.82800	6.96629	0.00000	0.0000	0
18/02/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.41400	0.45200	9.17874	0.00000	0.0000	0
18/02/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.94900	0.88500	6.74394	0.00000	0.0000	0
18/02/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.37300	0.40900	9.65147	0.00000	0.0000	0
18/02/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.63800	0.59400	6.89655	0.00000	0.0000	0
18/02/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.66200	0.71800	8.45921	0.00000	0.0000	250
18/02/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08720	0.08610	1.26147	0.00000	0.0000	448
18/02/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00170	0.00116	31.76471	0.00000	0.0000	0
18/02/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00150	0.00206	37.33333	0.00000	0.0000	0
18/02/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00005	0.00002	60.00000	0.00000	0.0000	0
18/02/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.00985	0.01092	10.86294	0.00000	0.0000	0
18/02/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.01020	0.00910	10.78431	0.00000	0.0000	0
18/02/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/02/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08850	0.08740	1.24294	0.00000	0.0000	573
18/02/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00524	0.00456	12.97710	0.00000	0.0000	0
18/02/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00174	0.00216	24.13793	0.00000	0.0000	0
18/02/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00156	0.00133	14.74359	0.00000	0.0000	0
18/02/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00806	0.00893	10.79404	0.00000	0.0000	0
18/02/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01363	0.01256	7.85033	0.00000	0.0000	0
18/02/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00013	0.00016	23.07692	0.00000	0.0000	0
18/02/2011	€ / R 2011/03/14			Foreign Exchange Future	9.87740	9.78040	0.98204	9.80700	9.7930	17,967
18/02/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.17200	0.11600	32.55814	0.00000	0.0000	0
18/02/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.09500	0.13600	43.15789	0.00000	0.0000	0
18/02/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.14200	0.09700	31.69014	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
18/02/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.11500	0.16700	45.21739	0.00000	0.0000	0
18/02/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.20600	0.14400	30.09709	0.00000	0.0000	0
18/02/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.07900	0.11400	44.30380	0.00000	0.0000	0
18/02/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.02700	0.04100	51.85185	0.00000	0.0000	0
18/02/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.40400	0.32100	20.54455	0.00000	0.0000	10,429
18/02/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.54200	0.63200	16.60517	0.00000	0.0000	0
18/02/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.01900	0.01200	36.84211	0.00000	0.0000	14,937
18/02/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.63600	0.72800	14.46541	0.00000	0.0000	0
18/02/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.01300	0.00800	38.46154	0.00000	0.0000	4,508
18/02/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.28100	0.35700	27.04626	0.00000	0.0000	0
18/02/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.05800	0.03700	36.20690	0.00000	0.0000	100
18/02/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.31900	0.24300	23.82445	0.00000	0.0000	500
18/02/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.04200	0.06300	50.00000	0.00000	0.0000	3,000
18/02/2011	€ / R 2011/03/14	10.00	P	Foreign Exchange Future	0.20700	0.27500	32.85024	0.00000	0.0000	0
18/02/2011	€ / R 2011/03/14	10.00	C	Foreign Exchange Future	0.08400	0.05500	34.52381	0.00000	0.0000	500
18/02/2011	€ / R 2011/06/13			Foreign Exchange Future	9.99750	9.90090	0.96624	0.00000	0.0000	8,073
18/02/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.40300	0.34300	14.88834	0.00000	0.0000	0
18/02/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.20600	0.24200	17.47573	0.00000	0.0000	0
18/02/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.37400	0.31600	15.50802	0.00000	0.0000	0
18/02/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.22700	0.26500	16.74009	0.00000	0.0000	0
18/02/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.43400	0.37100	14.51613	0.00000	0.0000	0
18/02/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.18700	0.22000	17.64706	0.00000	0.0000	0
18/02/2011	€ / R 2011/09/19			Foreign Exchange Future	10.12630	10.02800	0.97074	0.00000	0.0000	3,160
18/02/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.68400	0.61700	9.79532	0.00000	0.0000	0
18/02/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.20800	0.23900	14.90385	0.00000	0.0000	0
18/02/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.65200	0.58600	10.12270	0.00000	0.0000	0
18/02/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.22600	0.25800	14.15929	0.00000	0.0000	0
18/02/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.71800	0.64900	9.61003	0.00000	0.0000	0
18/02/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.19200	0.22100	15.10417	0.00000	0.0000	0
18/02/2011	€ / R 2011/12/19			Foreign Exchange Future	10.24790	10.14690	0.98557	0.00000	0.0000	0
18/02/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.74400	0.67900	8.73656	0.00000	0.0000	0
18/02/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.29600	0.33200	12.16216	0.00000	0.0000	0
18/02/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.71400	0.65100	8.82353	0.00000	0.0000	0
18/02/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.31600	0.35400	12.02532	0.00000	0.0000	0
18/02/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.77400	0.70800	8.52713	0.00000	0.0000	0
18/02/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.27600	0.31100	12.68116	0.00000	0.0000	0
18/02/2011	AUS / R 2011/03/14			Foreign Exchange Future	7.29180	7.24160	0.68844	0.00000	0.0000	8,387
18/02/2011	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.59600	0.54600	8.38926	0.00000	0.0000	0
18/02/2011	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
18/02/2011	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.54700	0.49700	9.14077	0.00000	0.0000	0
18/02/2011	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
18/02/2011	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.64500	0.59500	7.75194	0.00000	0.0000	0
18/02/2011	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
18/02/2011	AUS / R 2011/06/13			Foreign Exchange Future	7.30240	7.25340	0.67101	7.21800	7.2180	10,075
18/02/2011	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.69000	0.64400	6.66667	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
18/02/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.03800	0.04100	7.89474	0.00000	0.0000	0
18/02/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.64400	0.59900	6.98758	0.00000	0.0000	0
18/02/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.04200	0.04600	9.52381	0.00000	0.0000	0
18/02/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.73600	0.68900	6.38587	0.00000	0.0000	0
18/02/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.03400	0.03600	5.88235	0.00000	0.0000	0
18/02/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.31720	7.26870	0.66282	0.00000	0.0000	5,840
18/02/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.73900	0.69500	5.95399	0.00000	0.0000	0
18/02/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.07200	0.07600	5.55556	0.00000	0.0000	0
18/02/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.69500	0.65200	6.18705	0.00000	0.0000	0
18/02/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.07800	0.08300	6.41026	0.00000	0.0000	0
18/02/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.78200	0.73800	5.62660	0.00000	0.0000	0
18/02/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.06500	0.06900	6.15385	0.00000	0.0000	0
18/02/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.17340	8.14460	0.35236	0.00000	0.0000	0
18/02/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.31200	1.29000	1.67683	0.00000	0.0000	0
18/02/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.43900	0.44500	1.36674	0.00000	0.0000	0
18/02/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.28300	1.26200	1.63679	0.00000	0.0000	0
18/02/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.46000	0.46700	1.52174	0.00000	0.0000	0
18/02/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.34100	1.31900	1.64057	0.00000	0.0000	0
18/02/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.41800	0.42400	1.43541	0.00000	0.0000	0
18/02/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.38080	7.29180	1.20583	0.00000	0.0000	1,791
18/02/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.34600	0.26200	24.27746	0.00000	0.0000	0
18/02/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.01500	0.02000	33.33333	0.00000	0.0000	0
18/02/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.30100	0.22000	26.91030	0.00000	0.0000	0
18/02/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.02000	0.02800	40.00000	0.00000	0.0000	0
18/02/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.39200	0.30600	21.93878	0.00000	0.0000	0
18/02/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.01100	0.01400	27.27273	0.00000	0.0000	0
18/02/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.46270	7.37440	1.18322	0.00000	0.0000	0
18/02/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.59600	0.51800	13.08725	0.00000	0.0000	0
18/02/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.03300	0.04400	33.33333	0.00000	0.0000	0
18/02/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.55200	0.47600	13.76812	0.00000	0.0000	0
18/02/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.03900	0.05200	33.33333	0.00000	0.0000	0
18/02/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.64000	0.56100	12.34375	0.00000	0.0000	0
18/02/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.02700	0.03700	37.03704	0.00000	0.0000	0
18/02/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.63340	7.54760	1.12401	0.00000	0.0000	0
18/02/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.40200	0.32300	19.65174	0.00000	0.0000	0
18/02/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.01900	0.02500	31.57895	0.00000	0.0000	0
18/02/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.35800	0.28100	21.50838	0.00000	0.0000	0
18/02/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.02500	0.03300	32.00000	0.00000	0.0000	0
18/02/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.44800	0.36700	18.08036	0.00000	0.0000	0
18/02/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.01500	0.01900	26.66667	0.00000	0.0000	0
18/02/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.74280	7.65710	1.10683	0.00000	0.0000	0
18/02/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.68900	0.61600	10.59507	0.00000	0.0000	0
18/02/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.04600	0.05900	28.26087	0.00000	0.0000	0
18/02/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.64700	0.57600	10.97372	0.00000	0.0000	0
18/02/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.05400	0.06900	27.77778	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
18/02/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.73200	0.65700	10.24590	0.00000	0.0000	0
18/02/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.03900	0.05000	28.20513	0.00000	0.0000	0
18/02/2011	RAIN 2011/03/14			Foreign Exchange Future	14,334.63000	14,183.44000	1.05472	0.00000	0.0000	0
18/02/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	734.60000	583.40000	20.58263	0.00000	0.0000	0
18/02/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/02/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	734.60000	583.40000	20.58263	0.00000	0.0000	0
18/02/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/02/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	734.60000	583.50000	20.56902	0.00000	0.0000	0
18/02/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
18/02/2011	RAIN 2011/06/13			Foreign Exchange Future	14,525.23000	14,374.84000	1.03537	0.00000	0.0000	0
18/02/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	1,025.20000	874.80000	14.67031	0.00000	0.0000	0
18/02/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/02/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	1,025.20000	874.80000	14.67031	0.00000	0.0000	0
18/02/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/02/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	1,025.20000	874.90000	14.66055	0.00000	0.0000	0
18/02/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
18/02/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.10360	1.09200	1.05111	0.00000	0.0000	0
18/02/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.05520	0.04410	20.10870	0.00000	0.0000	0
18/02/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00160	0.00210	31.25000	0.00000	0.0000	0
18/02/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.01800	0.01200	33.33333	0.00000	0.0000	0
18/02/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.01440	0.02000	38.88889	0.00000	0.0000	0
18/02/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.10390	0.09240	11.06833	0.00000	0.0000	0
18/02/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00030	0.00040	33.33333	0.00000	0.0000	0
18/02/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.11990	1.10850	1.01795	0.00000	0.0000	0
18/02/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.07890	0.06970	11.66033	0.00000	0.0000	0
18/02/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.00900	0.01120	24.44444	0.00000	0.0000	0
18/02/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.04510	0.03870	14.19069	0.00000	0.0000	0
18/02/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.02520	0.03020	19.84127	0.00000	0.0000	0
18/02/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.12240	0.11140	8.98693	0.00000	0.0000	0
18/02/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00250	0.00290	16.00000	0.00000	0.0000	0

Future Open Interest

393,742

Option Open Interest

174,325

Total

568,067