



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 28/02/2011

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
28/02/2011	\$ / R 2011/03/14			Foreign Exchange Future	7.01040	6.96710	0.61765	7.02680	6.9628	224,215
28/02/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	6,050
28/02/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.99000	1.03300	4.34343	0.00000	0.0000	0
28/02/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	340
28/02/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.04000	1.08300	4.13462	0.00000	0.0000	0
28/02/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/02/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.94000	0.98300	4.57447	0.00000	0.0000	0
28/02/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.49000	1.53300	2.88591	0.00000	0.0000	0
28/02/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
28/02/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.49000	3.53300	1.23209	0.00000	0.0000	0
28/02/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
28/02/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.30500	0.34000	11.47541	0.00000	0.0000	2,000
28/02/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.01500	0.00700	53.33333	0.00000	0.0000	6,050
28/02/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.39000	1.43300	3.09353	0.00000	0.0000	0
28/02/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,000
28/02/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.49500	0.53500	8.08081	0.00000	0.0000	0
28/02/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	12,000
28/02/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.54300	0.58400	7.55064	0.00000	0.0000	0
28/02/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	871
28/02/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.59300	0.63400	6.91400	0.00000	0.0000	0
28/02/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	3,071
28/02/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.26000	0.29400	13.07692	0.00000	0.0000	3,000
28/02/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.02000	0.01100	45.00000	0.00000	0.0000	9,600
28/02/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.13900	0.16400	17.98561	0.00000	0.0000	3,000
28/02/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.04900	0.03100	36.73469	0.00000	0.0000	3,280
28/02/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.39800	0.43700	9.79899	0.00000	0.0000	0
28/02/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.00800	0.00400	50.00000	0.00000	0.0000	0
28/02/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.17700	0.20500	15.81921	0.00000	0.0000	0
28/02/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.03700	0.02200	40.54054	0.00000	0.0000	600
28/02/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.35100	0.38800	10.54131	0.00000	0.0000	0
28/02/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.01100	0.00500	54.54545	0.00000	0.0000	0
28/02/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.02700	0.01500	44.44444	0.00000	0.0000	0
28/02/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.21700	0.24800	14.28571	0.00000	0.0000	2,571
28/02/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.02900	0.03100	6.89655	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
28/02/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.18900	0.14800	21.69312	0.00000	0.0000	8,500
28/02/2011	\$ / R 2011/03/14	7.00	P	Foreign Exchange Future	0.07600	0.09300	22.36842	0.00000	0.0000	0
28/02/2011	\$ / R 2011/03/14	7.00	C	Foreign Exchange Future	0.08600	0.06000	30.23256	0.00000	0.0000	1,600
28/02/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.10550	7.06170	0.61642	14.01020	7.0650	67,946
28/02/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.11800	0.10500	11.01695	0.00000	0.0000	0
28/02/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.46300	0.49300	6.47948	0.00000	0.0000	0
28/02/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.10800	0.09600	11.11111	0.00000	0.0000	800
28/02/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.50300	0.53400	6.16302	0.00000	0.0000	0
28/02/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.12900	0.11500	10.85271	0.00000	0.0000	0
28/02/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.42400	0.45300	6.83962	0.00000	0.0000	1,000
28/02/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.47900	0.44200	7.72443	0.00000	0.0000	0
28/02/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.07400	0.08000	8.10811	0.00000	0.0000	300
28/02/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.28100	0.30500	8.54093	0.00000	0.0000	0
28/02/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.18600	0.16700	10.21505	0.00000	0.0000	400
28/02/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.19500	0.20900	7.17949	0.00000	0.0000	0
28/02/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.25000	0.22100	11.60000	0.00000	0.0000	500
28/02/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	0.94300	0.98000	3.92365	0.00000	0.0000	0
28/02/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.04800	0.04200	12.50000	0.00000	0.0000	500
28/02/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.76000	0.79500	4.60526	0.00000	0.0000	0
28/02/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.06500	0.05700	12.30769	0.00000	0.0000	1,000
28/02/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.31500	0.34000	7.93651	0.00000	0.0000	0
28/02/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.17000	0.15200	10.58824	0.00000	0.0000	500
28/02/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.15500	0.13800	10.96774	0.00000	0.0000	250
28/02/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.35000	0.37600	7.42857	0.00000	0.0000	200
28/02/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.21900	0.23900	9.13242	0.00000	0.0000	0
28/02/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.22400	0.20100	10.26786	0.00000	0.0000	650
28/02/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.20980	7.16500	0.62138	7.18000	7.1671	12,588
28/02/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.11700	0.10900	6.83761	0.00000	0.0000	0
28/02/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.95700	0.99400	3.86625	0.00000	0.0000	0
28/02/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.11100	0.10400	6.30631	0.00000	0.0000	0
28/02/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.00100	1.03900	3.79620	0.00000	0.0000	0
28/02/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.12400	0.11500	7.25806	0.00000	0.0000	3,000
28/02/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.91400	0.95000	3.93873	0.00000	0.0000	0
28/02/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.74500	0.77900	4.56376	0.00000	0.0000	0
28/02/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.15500	0.14400	7.09677	0.00000	0.0000	2,800
28/02/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.25100	0.23400	6.77291	0.00000	0.0000	0
28/02/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.44100	0.46900	6.34921	0.00000	0.0000	2,800
28/02/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.55400	0.52000	6.13718	0.00000	0.0000	0
28/02/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.14400	0.15500	7.63889	0.00000	0.0000	10,000
28/02/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.48800	0.45700	6.35246	0.00000	0.0000	0
28/02/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.17800	0.19200	7.86517	0.00000	0.0000	10,000
28/02/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.47600	0.50400	5.88235	0.00000	0.0000	0
28/02/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.23600	0.21900	7.20339	0.00000	0.0000	10,000
28/02/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.31090	7.26520	0.62509	0.00000	0.0000	420
28/02/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.37700	0.35600	5.57029	0.00000	0.0000	0

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28/02/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.41600	0.44100	6.00962	0.00000	0.0000	0
28/02/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.35800	0.33900	5.30726	0.00000	0.0000	0
28/02/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.44700	0.47400	6.04027	0.00000	0.0000	0
28/02/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.39600	0.37400	5.55556	0.00000	0.0000	0
28/02/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.38500	0.40900	6.23377	0.00000	0.0000	0
28/02/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.42140	7.37460	0.63061	0.00000	0.0000	277
28/02/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.65900	0.62800	4.70410	0.00000	0.0000	0
28/02/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.27400	0.28900	5.47445	0.00000	0.0000	0
28/02/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.63000	0.60000	4.76190	0.00000	0.0000	0
28/02/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.29500	0.31100	5.42373	0.00000	0.0000	0
28/02/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.68900	0.65700	4.64441	0.00000	0.0000	0
28/02/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.25400	0.26800	5.51181	0.00000	0.0000	0
28/02/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.68000	0.64800	4.70588	0.00000	0.0000	0
28/02/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.25900	0.27300	5.40541	0.00000	0.0000	1,000
28/02/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.32260	9.28040	0.45266	0.00000	0.0000	0
28/02/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.54600	1.50000	2.97542	0.00000	0.0000	0
28/02/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.42300	1.42000	0.21082	0.00000	0.0000	0
28/02/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.52900	1.48300	3.00850	0.00000	0.0000	0
28/02/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.45600	1.45300	0.20604	0.00000	0.0000	0
28/02/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.56300	1.51700	2.94306	0.00000	0.0000	0
28/02/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.39000	1.38700	0.21583	0.00000	0.0000	0
28/02/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.01040	6.96710	0.61765	6.98690	6.9604	125
28/02/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.08620	0.05981	30.61485	0.00000	0.0000	0
28/02/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.07580	0.09271	22.30871	0.00000	0.0000	0
28/02/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.06559	0.04326	34.04482	0.00000	0.0000	0
28/02/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.10519	0.12616	19.93536	0.00000	0.0000	0
28/02/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.11634	0.08133	30.09283	0.00000	0.0000	0
28/02/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.05594	0.06423	14.81945	0.00000	0.0000	0
28/02/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.10550	7.06170	0.61642	0.00000	0.0000	40
28/02/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.24951	0.22116	11.36227	0.00000	0.0000	0
28/02/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.19401	0.20946	7.96351	0.00000	0.0000	0
28/02/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.22362	0.20128	9.99016	0.00000	0.0000	0
28/02/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.21812	0.23958	9.83862	0.00000	0.0000	0
28/02/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.27720	0.24743	10.73954	0.00000	0.0000	0
28/02/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.17170	0.18573	8.17123	0.00000	0.0000	0
28/02/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.14145	0.12605	10.88724	0.00000	0.0000	0
28/02/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.38595	0.41435	7.35847	0.00000	0.0000	60
28/02/2011	£ / R 2011/03/14			Foreign Exchange Future	11.24620	11.31400	0.60287	0.00000	0.0000	30,600
28/02/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	0
28/02/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.57200	0.50100	12.41259	0.00000	0.0000	2,000
28/02/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
28/02/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.61900	0.54800	11.47011	0.00000	0.0000	0
28/02/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0
28/02/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.52500	0.45500	13.33333	0.00000	0.0000	0
28/02/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.26800	0.20400	23.88060	0.00000	0.0000	0

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28/02/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.06400	0.06800	6.25000	0.00000	0.0000	569
28/02/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.30600	1.23700	5.28331	0.00000	0.0000	0
28/02/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	569
28/02/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.76300	0.69200	9.30537	0.00000	0.0000	0
28/02/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	150
28/02/2011	£ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/02/2011	£ / R 2011/03/14	8.00	C	Foreign Exchange Future	3.24600	3.31400	2.09489	0.00000	0.0000	0
28/02/2011	£ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/02/2011	£ / R 2011/03/14	7.30	C	Foreign Exchange Future	3.94600	4.01400	1.72326	0.00000	0.0000	0
28/02/2011	£ / R 2011/06/13			Foreign Exchange Future	11.38640	11.45510	0.60335	0.00000	0.0000	2,972
28/02/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.20200	0.21200	4.95050	0.00000	0.0000	0
28/02/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.66600	0.60700	8.85886	0.00000	0.0000	0
28/02/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.19000	0.19800	4.21053	0.00000	0.0000	0
28/02/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.70400	0.64300	8.66477	0.00000	0.0000	0
28/02/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.21500	0.22500	4.65116	0.00000	0.0000	0
28/02/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.62900	0.57000	9.37997	0.00000	0.0000	0
28/02/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.75400	0.80000	6.10080	0.00000	0.0000	0
28/02/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.11800	0.09500	19.49153	0.00000	0.0000	10
28/02/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.39400	0.34500	12.43655	0.00000	0.0000	0
28/02/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.33000	0.35000	6.06061	0.00000	0.0000	10
28/02/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.29300	0.30900	5.46075	0.00000	0.0000	0
28/02/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.45700	0.40400	11.59737	0.00000	0.0000	100
28/02/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.17800	0.18600	4.49438	0.00000	0.0000	0
28/02/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.74200	0.68100	8.22102	0.00000	0.0000	100
28/02/2011	£ / R 2011/09/19			Foreign Exchange Future	11.53240	11.60150	0.59918	11.58000	11.5800	2,507
28/02/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.52400	0.55200	5.34351	0.00000	0.0000	0
28/02/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.49200	0.45100	8.33333	0.00000	0.0000	0
28/02/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.50000	0.52700	5.40000	0.00000	0.0000	0
28/02/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.51800	0.47600	8.10811	0.00000	0.0000	0
28/02/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.54800	0.57700	5.29197	0.00000	0.0000	0
28/02/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.46600	0.42600	8.58369	0.00000	0.0000	0
28/02/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.46100	0.48300	4.77223	0.00000	0.0000	0
28/02/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.57900	0.53200	8.11744	0.00000	0.0000	100
28/02/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.31900	0.33300	4.38871	0.00000	0.0000	0
28/02/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.88700	0.83200	6.20068	0.00000	0.0000	200
28/02/2011	£ / R 2011/12/19			Foreign Exchange Future	11.66980	11.73880	0.59127	0.00000	0.0000	87
28/02/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.62400	0.65600	5.12821	0.00000	0.0000	0
28/02/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.60400	0.56700	6.12583	0.00000	0.0000	0
28/02/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.60400	0.63300	4.80132	0.00000	0.0000	0
28/02/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.63400	0.59400	6.30915	0.00000	0.0000	0
28/02/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.64800	0.68000	4.93827	0.00000	0.0000	0
28/02/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.57800	0.54100	6.40138	0.00000	0.0000	0
28/02/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.43500	0.45300	4.13793	0.00000	0.0000	0
28/02/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.96500	0.91400	5.28497	0.00000	0.0000	250
28/02/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08570	0.08510	0.70012	0.00000	0.0000	438

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
28/02/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00076	0.00050	34.21053	0.00000	0.0000	0
28/02/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00206	0.00240	16.50485	0.00000	0.0000	0
28/02/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00001	0.00000	100.00000	0.00000	0.0000	0
28/02/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01131	0.01190	5.21662	0.00000	0.0000	0
28/02/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00870	0.00810	6.89655	0.00000	0.0000	0
28/02/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/02/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08690	0.08630	0.69045	0.00000	0.0000	573
28/02/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00402	0.00365	9.20398	0.00000	0.0000	0
28/02/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00212	0.00235	10.84906	0.00000	0.0000	0
28/02/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00103	0.00092	10.67961	0.00000	0.0000	0
28/02/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00913	0.00962	5.36692	0.00000	0.0000	0
28/02/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01204	0.01146	4.81728	0.00000	0.0000	0
28/02/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00014	0.00016	14.28571	0.00000	0.0000	0
28/02/2011	€ / R 2011/03/14			Foreign Exchange Future	9.62550	9.63630	0.11220	9.63350	9.6335	17,478
28/02/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.05000	0.04400	12.00000	0.00000	0.0000	0
28/02/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.22500	0.20800	7.55556	0.00000	0.0000	0
28/02/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.04000	0.03500	12.50000	0.00000	0.0000	0
28/02/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.26500	0.24900	6.03774	0.00000	0.0000	0
28/02/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.06300	0.05700	9.52381	0.00000	0.0000	0
28/02/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.18800	0.17100	9.04255	0.00000	0.0000	0
28/02/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.05900	0.05200	11.86441	0.00000	0.0000	0
28/02/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.18400	0.18800	2.17391	0.00000	0.0000	10,429
28/02/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.77900	0.76600	1.66881	0.00000	0.0000	0
28/02/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	14,937
28/02/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.87800	0.86600	1.36674	0.00000	0.0000	0
28/02/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	4,508
28/02/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.48800	0.47400	2.86885	0.00000	0.0000	0
28/02/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	100
28/02/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.11800	0.11900	0.84746	0.00000	0.0000	500
28/02/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.09300	0.08300	10.75269	0.00000	0.0000	3,000
28/02/2011	€ / R 2011/03/14	10.00	P	Foreign Exchange Future	0.39600	0.38000	4.04040	0.00000	0.0000	0
28/02/2011	€ / R 2011/03/14	10.00	C	Foreign Exchange Future	0.02100	0.01600	23.80952	0.00000	0.0000	500
28/02/2011	€ / R 2011/06/13			Foreign Exchange Future	9.74330	9.75430	0.11290	9.77450	9.7700	8,088
28/02/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.26000	0.26100	0.38462	0.00000	0.0000	0
28/02/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.31700	0.30700	3.15457	0.00000	0.0000	0
28/02/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.24100	0.24200	0.41494	0.00000	0.0000	0
28/02/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.34800	0.33800	2.87356	0.00000	0.0000	0
28/02/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.27900	0.28100	0.71685	0.00000	0.0000	0
28/02/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.28600	0.27700	3.14685	0.00000	0.0000	0
28/02/2011	€ / R 2011/09/19			Foreign Exchange Future	9.86550	9.87640	0.11049	0.00000	0.0000	3,161
28/02/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.51200	0.51800	1.17188	0.00000	0.0000	0
28/02/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.29700	0.29200	1.68350	0.00000	0.0000	0
28/02/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.48400	0.49000	1.23967	0.00000	0.0000	0
28/02/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.31900	0.31400	1.56740	0.00000	0.0000	0
28/02/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.54000	0.54700	1.29630	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
28/02/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.27500	0.27100	1.45455	0.00000	0.0000	0
28/02/2011	€ / R 2011/12/19			Foreign Exchange Future	9.97980	9.99080	0.11022	0.00000	0.0000	0
28/02/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.57800	0.58500	1.21107	0.00000	0.0000	0
28/02/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.39800	0.39400	1.00503	0.00000	0.0000	0
28/02/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.55200	0.56000	1.44928	0.00000	0.0000	0
28/02/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.42200	0.41900	0.71090	0.00000	0.0000	0
28/02/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.60400	0.61200	1.32450	0.00000	0.0000	0
28/02/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.37400	0.37100	0.80214	0.00000	0.0000	0
28/02/2011	AUS / R 2011/03/14			Foreign Exchange Future	7.09850	7.07730	0.29865	0.00000	0.0000	8,246
28/02/2011	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.40200	0.38000	5.47264	0.00000	0.0000	0
28/02/2011	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
28/02/2011	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.35300	0.33100	6.23229	0.00000	0.0000	0
28/02/2011	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
28/02/2011	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.45100	0.42900	4.87805	0.00000	0.0000	0
28/02/2011	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
28/02/2011	AUS / R 2011/06/13			Foreign Exchange Future	7.11200	7.09120	0.29246	7.10000	7.1000	10,273
28/02/2011	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.51200	0.49100	4.10156	0.00000	0.0000	0
28/02/2011	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.05000	0.05000	0.00000	0.00000	0.0000	0
28/02/2011	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.46800	0.44800	4.27350	0.00000	0.0000	0
28/02/2011	AUS / R 2011/06/13	6.70	P	Foreign Exchange Future	0.05600	0.05700	1.78571	0.00000	0.0000	0
28/02/2011	AUS / R 2011/06/13	6.60	C	Foreign Exchange Future	0.55600	0.53500	3.77698	0.00000	0.0000	0
28/02/2011	AUS / R 2011/06/13	6.60	P	Foreign Exchange Future	0.04400	0.04400	0.00000	0.00000	0.0000	0
28/02/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.12580	7.10430	0.30172	0.00000	0.0000	5,840
28/02/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.56900	0.55000	3.33919	0.00000	0.0000	0
28/02/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.09300	0.09600	3.22581	0.00000	0.0000	0
28/02/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.52800	0.51000	3.40909	0.00000	0.0000	0
28/02/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.10200	0.10600	3.92157	0.00000	0.0000	0
28/02/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.61100	0.59200	3.10966	0.00000	0.0000	0
28/02/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.08500	0.08800	3.52941	0.00000	0.0000	0
28/02/2011	AUS / R 2015/12/14			Foreign Exchange Future	8.01400	7.98620	0.34689	0.00000	0.0000	0
28/02/2011	AUS / R 2015/12/14	7.30	C	Foreign Exchange Future	1.20700	1.18700	1.65700	0.00000	0.0000	0
28/02/2011	AUS / R 2015/12/14	7.30	P	Foreign Exchange Future	0.49300	0.50100	1.62272	0.00000	0.0000	0
28/02/2011	AUS / R 2015/12/14	7.35	C	Foreign Exchange Future	1.17900	1.16000	1.61154	0.00000	0.0000	0
28/02/2011	AUS / R 2015/12/14	7.35	P	Foreign Exchange Future	0.51500	0.52400	1.74757	0.00000	0.0000	0
28/02/2011	AUS / R 2015/12/14	7.25	C	Foreign Exchange Future	1.23500	1.21400	1.70040	0.00000	0.0000	0
28/02/2011	AUS / R 2015/12/14	7.25	P	Foreign Exchange Future	0.47100	0.47800	1.48620	0.00000	0.0000	0
28/02/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.14200	7.14930	0.10221	0.00000	0.0000	1,791
28/02/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.13100	0.13300	1.52672	0.00000	0.0000	0
28/02/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.03900	0.03400	12.82051	0.00000	0.0000	0
28/02/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.09700	0.09800	1.03093	0.00000	0.0000	0
28/02/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.05500	0.04900	10.90909	0.00000	0.0000	0
28/02/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.16900	0.17100	1.18343	0.00000	0.0000	0
28/02/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.02700	0.02200	18.51852	0.00000	0.0000	0
28/02/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.22360	7.23080	0.09967	0.00000	0.0000	0
28/02/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.39300	0.39900	1.52672	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
28/02/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.06900	0.06800	1.44928	0.00000	0.0000	0
28/02/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.35400	0.36100	1.97740	0.00000	0.0000	0
28/02/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.08000	0.08000	0.00000	0.00000	0.0000	0
28/02/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.43200	0.43800	1.38889	0.00000	0.0000	0
28/02/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.05800	0.05700	1.72414	0.00000	0.0000	0
28/02/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.52610	7.49850	0.36672	0.00000	0.0000	0
28/02/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.29200	0.26400	9.58904	0.00000	0.0000	0
28/02/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
28/02/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.24800	0.22100	10.88710	0.00000	0.0000	0
28/02/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
28/02/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.33700	0.30900	8.30861	0.00000	0.0000	0
28/02/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
28/02/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.63460	7.60670	0.36544	0.00000	0.0000	0
28/02/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.59100	0.56700	4.06091	0.00000	0.0000	0
28/02/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.05600	0.06000	7.14286	0.00000	0.0000	0
28/02/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.55100	0.52700	4.35572	0.00000	0.0000	0
28/02/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.06600	0.07000	6.06061	0.00000	0.0000	0
28/02/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.63200	0.60800	3.79747	0.00000	0.0000	0
28/02/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.04700	0.05100	8.51064	0.00000	0.0000	0
28/02/2011	RAIN 2011/03/14			Foreign Exchange Future	13,917.44000	13,886.81000	0.22008	0.00000	0.0000	0
28/02/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	317.40000	286.80000	9.64083	0.00000	0.0000	0
28/02/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/02/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	317.40000	286.80000	9.64083	0.00000	0.0000	0
28/02/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/02/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	317.50000	286.80000	9.66929	0.00000	0.0000	0
28/02/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
28/02/2011	RAIN 2011/06/13			Foreign Exchange Future	14,103.87000	14,073.60000	0.21462	0.00000	0.0000	0
28/02/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	603.90000	573.60000	5.01739	0.00000	0.0000	0
28/02/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/02/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	603.90000	573.60000	5.01739	0.00000	0.0000	0
28/02/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/02/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	603.90000	573.60000	5.01739	0.00000	0.0000	0
28/02/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/02/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.06680	1.06050	0.59055	0.00000	0.0000	0
28/02/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.02210	0.01680	23.98190	0.00000	0.0000	0
28/02/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00530	0.00630	18.86792	0.00000	0.0000	0
28/02/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.00320	0.00130	59.37500	0.00000	0.0000	0
28/02/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.03640	0.04080	12.08791	0.00000	0.0000	0
28/02/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.06740	0.06090	9.64392	0.00000	0.0000	0
28/02/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00060	0.00040	33.33333	0.00000	0.0000	0
28/02/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.08320	1.07700	0.57238	0.00000	0.0000	0
28/02/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.05110	0.04670	8.61057	0.00000	0.0000	0
28/02/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.01790	0.01970	10.05587	0.00000	0.0000	0
28/02/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.02700	0.02430	10.00000	0.00000	0.0000	0
28/02/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.04380	0.04730	7.99087	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
28/02/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.08860	0.08320	6.09481	0.00000	0.0000	0
28/02/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00540	0.00620	14.81481	0.00000	0.0000	0
<b>Future Open Interest</b>										<b>397,665</b>
<b>Option Open Interest</b>										<b>209,325</b>
<b>Total</b>										<b>606,990</b>