



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 15/12/2010

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
15/12/2010	\$ / R 2011/03/14			Foreign Exchange Future	6.91550	6.89800	0.25305	6.99000	6.8670	273,131
15/12/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.02800	0.02600	7.14286	0.00000	0.0000	29,607
15/12/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.11300	1.12800	1.34771	0.00000	0.0000	0
15/12/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.02600	0.02500	3.84615	0.00000	0.0000	340
15/12/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.16100	1.17700	1.37812	0.00000	0.0000	0
15/12/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.03000	0.02800	6.66667	0.00000	0.0000	0
15/12/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.06500	1.08000	1.40845	0.00000	0.0000	0
15/12/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.60000	1.61600	1.00000	0.00000	0.0000	0
15/12/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	30,000
15/12/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.58500	3.60200	0.47420	0.00000	0.0000	0
15/12/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
15/12/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.47600	0.48800	2.52101	0.00000	0.0000	0
15/12/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.09100	0.08600	5.49451	0.00000	0.0000	29,607
15/12/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.50200	1.51800	1.06525	0.00000	0.0000	0
15/12/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	3,000
15/12/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.64800	0.66100	2.00617	0.00000	0.0000	0
15/12/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.06300	0.05900	6.34921	0.00000	0.0000	12,000
15/12/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.69300	0.70600	1.87590	0.00000	0.0000	0
15/12/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.05800	0.05400	6.89655	0.00000	0.0000	871
15/12/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.73800	0.75100	1.76152	0.00000	0.0000	0
15/12/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.05300	0.04900	7.54717	0.00000	0.0000	3,071
15/12/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.43500	0.44600	2.52874	0.00000	0.0000	3,000
15/12/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.10000	0.09400	6.00000	0.00000	0.0000	10,500
15/12/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.32000	0.32900	2.81250	0.00000	0.0000	3,000
15/12/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.13500	0.12700	5.92593	0.00000	0.0000	4,780
15/12/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.56100	0.57300	2.13904	0.00000	0.0000	0
15/12/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.07600	0.07100	6.57895	0.00000	0.0000	65
15/12/2010	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.35700	0.36700	2.80112	0.00000	0.0000	0
15/12/2010	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.12200	0.11500	5.73770	0.00000	0.0000	500
15/12/2010	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.51800	0.53000	2.31660	0.00000	0.0000	0
15/12/2010	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.08300	0.07800	6.02410	0.00000	0.0000	400
15/12/2010	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.11100	0.10400	6.30631	0.00000	0.0000	0
15/12/2010	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.39600	0.40600	2.52525	0.00000	0.0000	2,571
15/12/2010	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.16600	0.17100	3.01205	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
15/12/2010	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.23100	0.21900	5.19481	0.00000	0.0000	3,000
15/12/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.00300	6.98430	0.26703	7.01550	6.9775	56,043
15/12/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.16200	0.15600	3.70370	0.00000	0.0000	0
15/12/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.60900	0.62200	2.13465	0.00000	0.0000	0
15/12/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.15200	0.14700	3.28947	0.00000	0.0000	300
15/12/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.64900	0.66300	2.15716	0.00000	0.0000	0
15/12/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.17300	0.16600	4.04624	0.00000	0.0000	0
15/12/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.57000	0.58200	2.10526	0.00000	0.0000	0
15/12/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.46700	0.45200	3.21199	0.00000	0.0000	0
15/12/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.16400	0.16800	2.43902	0.00000	0.0000	0
15/12/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.09590	7.07730	0.26212	0.00000	0.0000	9,719
15/12/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.14600	0.14300	2.05479	0.00000	0.0000	0
15/12/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.10000	1.11600	1.45455	0.00000	0.0000	0
15/12/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.14000	0.13700	2.14286	0.00000	0.0000	0
15/12/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.14400	1.16000	1.39860	0.00000	0.0000	0
15/12/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.15300	0.14900	2.61438	0.00000	0.0000	0
15/12/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.05700	1.07200	1.41911	0.00000	0.0000	0
15/12/2010	\$ / R 2011/12/19			Foreign Exchange Future	7.18360	7.16550	0.25196	0.00000	0.0000	16
15/12/2010	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.38300	0.37500	2.08877	0.00000	0.0000	0
15/12/2010	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.54900	0.56000	2.00364	0.00000	0.0000	0
15/12/2010	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.36700	0.36000	1.90736	0.00000	0.0000	0
15/12/2010	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.58300	0.59500	2.05832	0.00000	0.0000	0
15/12/2010	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.40000	0.39200	2.00000	0.00000	0.0000	0
15/12/2010	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.51600	0.52700	2.13178	0.00000	0.0000	0
15/12/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.15420	9.13840	0.17260	0.00000	0.0000	0
15/12/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.56300	1.55700	0.38388	0.00000	0.0000	0
15/12/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.60900	1.61900	0.62150	0.00000	0.0000	0
15/12/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.54700	1.54100	0.38785	0.00000	0.0000	0
15/12/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.64300	1.65300	0.60864	0.00000	0.0000	0
15/12/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.57800	1.57200	0.38023	0.00000	0.0000	0
15/12/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.57400	1.58400	0.63532	0.00000	0.0000	0
15/12/2010	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.91550	6.89800	0.25305	0.00000	0.0000	125
15/12/2010	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.16568	0.15657	5.49855	0.00000	0.0000	0
15/12/2010	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.25018	0.25857	3.35359	0.00000	0.0000	0
15/12/2010	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.14966	0.14121	5.64613	0.00000	0.0000	0
15/12/2010	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.28416	0.29321	3.18483	0.00000	0.0000	0
15/12/2010	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.18349	0.17369	5.34089	0.00000	0.0000	0
15/12/2010	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.21799	0.22569	3.53227	0.00000	0.0000	0
15/12/2010	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.00300	6.98430	0.26703	0.00000	0.0000	0
15/12/2010	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.27342	0.26351	3.62446	0.00000	0.0000	0
15/12/2010	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.32042	0.32921	2.74327	0.00000	0.0000	0
15/12/2010	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.25566	0.24629	3.66502	0.00000	0.0000	0
15/12/2010	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.35266	0.36199	2.64561	0.00000	0.0000	0
15/12/2010	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.29250	0.28204	3.57607	0.00000	0.0000	0
15/12/2010	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.28950	0.29774	2.84629	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
15/12/2010	£ / R 2011/03/14			Foreign Exchange Future	10.89250	10.77310	1.09617	10.90000	10.7800	36,123
15/12/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.06200	0.04800	22.58065	0.00000	0.0000	0
15/12/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.97000	1.07500	10.82474	0.00000	0.0000	0
15/12/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.05700	0.04400	22.80702	0.00000	0.0000	0
15/12/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	1.01500	1.12100	10.44335	0.00000	0.0000	0
15/12/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.06800	0.05200	23.52941	0.00000	0.0000	0
15/12/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.92600	1.02900	11.12311	0.00000	0.0000	0
15/12/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.67200	0.76600	13.98810	0.00000	0.0000	0
15/12/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.11400	0.08900	21.92982	0.00000	0.0000	870
15/12/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.67500	1.79000	6.86567	0.00000	0.0000	0
15/12/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.01700	0.01300	23.52941	0.00000	0.0000	870
15/12/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	1.15200	1.26000	9.37500	0.00000	0.0000	0
15/12/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.04400	0.03300	25.00000	0.00000	0.0000	150
15/12/2010	£ / R 2011/06/13			Foreign Exchange Future	11.01990	10.89850	1.10164	11.00000	10.9200	1,997
15/12/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.19100	0.16400	14.13613	0.00000	0.0000	0
15/12/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	1.02100	1.11600	9.30460	0.00000	0.0000	0
15/12/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.18200	0.15700	13.73626	0.00000	0.0000	0
15/12/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	1.06200	1.15900	9.13371	0.00000	0.0000	0
15/12/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.20000	0.17200	14.00000	0.00000	0.0000	0
15/12/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.98000	1.07400	9.59184	0.00000	0.0000	0
15/12/2010	£ / R 2011/09/19			Foreign Exchange Future	11.15320	11.03160	1.09027	0.00000	0.0000	2,355
15/12/2010	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.42000	0.37500	10.71429	0.00000	0.0000	0
15/12/2010	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.76700	0.84300	9.90874	0.00000	0.0000	0
15/12/2010	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.40400	0.36100	10.64356	0.00000	0.0000	0
15/12/2010	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.80100	0.87900	9.73783	0.00000	0.0000	0
15/12/2010	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.43600	0.39000	10.55046	0.00000	0.0000	0
15/12/2010	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.73300	0.80800	10.23192	0.00000	0.0000	0
15/12/2010	£ / R 2011/12/19			Foreign Exchange Future	11.27650	11.15500	1.07746	0.00000	0.0000	0
15/12/2010	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.51800	0.47200	8.88031	0.00000	0.0000	0
15/12/2010	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.89200	0.96700	8.40807	0.00000	0.0000	0
15/12/2010	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.50200	0.45700	8.96414	0.00000	0.0000	0
15/12/2010	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.92600	1.00200	8.20734	0.00000	0.0000	0
15/12/2010	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.53400	0.48600	8.98876	0.00000	0.0000	0
15/12/2010	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.85800	0.93100	8.50816	0.00000	0.0000	0
15/12/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08290	0.08230	0.72376	0.00000	0.0000	731
15/12/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00176	0.00157	10.79545	0.00000	0.0000	0
15/12/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00586	0.00627	6.99659	0.00000	0.0000	0
15/12/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00046	0.00040	13.04348	0.00000	0.0000	0
15/12/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01456	0.01510	3.70879	0.00000	0.0000	0
15/12/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00664	0.00616	7.22892	0.00000	0.0000	0
15/12/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00074	0.00086	16.21622	0.00000	0.0000	0
15/12/2010	¥ / R 2011/06/13			Foreign Exchange Future	0.08410	0.08350	0.71344	0.00000	0.0000	0
15/12/2010	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00422	0.00394	6.63507	0.00000	0.0000	0
15/12/2010	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00512	0.00544	6.25000	0.00000	0.0000	0
15/12/2010	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00175	0.00162	7.42857	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
15/12/2010	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01265	0.01312	3.71542	0.00000	0.0000	0
15/12/2010	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01006	0.00956	4.97018	0.00000	0.0000	0
15/12/2010	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00096	0.00106	10.41667	0.00000	0.0000	0
15/12/2010	€ / R 2011/03/14			Foreign Exchange Future	9.25610	9.20870	0.51209	9.25600	9.2250	18,470
15/12/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.08000	0.07000	12.50000	0.00000	0.0000	0
15/12/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.62400	0.66100	5.92949	0.00000	0.0000	0
15/12/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.07300	0.06400	12.32877	0.00000	0.0000	0
15/12/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.66700	0.70500	5.69715	0.00000	0.0000	0
15/12/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.08700	0.07600	12.64368	0.00000	0.0000	0
15/12/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.58100	0.61700	6.19621	0.00000	0.0000	0
15/12/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.38200	0.41300	8.11518	0.00000	0.0000	0
15/12/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.13800	0.12200	11.59420	0.00000	0.0000	10,429
15/12/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	1.17400	1.21700	3.66269	0.00000	0.0000	0
15/12/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.03000	0.02600	13.33333	0.00000	0.0000	14,937
15/12/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.27000	1.31300	3.38583	0.00000	0.0000	0
15/12/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.02600	0.02200	15.38462	0.00000	0.0000	4,508
15/12/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.89200	0.93200	4.48430	0.00000	0.0000	0
15/12/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.04800	0.04100	14.58333	0.00000	0.0000	100
15/12/2010	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.11500	0.10100	12.17391	0.00000	0.0000	0
15/12/2010	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.45900	0.49200	7.18954	0.00000	0.0000	3,000
15/12/2010	€ / R 2011/06/13			Foreign Exchange Future	9.36790	9.31920	0.51986	9.34200	9.3420	5,820
15/12/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.20100	0.18600	7.46269	0.00000	0.0000	0
15/12/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.63300	0.66700	5.37125	0.00000	0.0000	0
15/12/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.19000	0.17600	7.36842	0.00000	0.0000	0
15/12/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.67200	0.70700	5.20833	0.00000	0.0000	0
15/12/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.21300	0.19700	7.51174	0.00000	0.0000	0
15/12/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.59500	0.62800	5.54622	0.00000	0.0000	0
15/12/2010	€ / R 2011/09/19			Foreign Exchange Future	9.48560	9.43750	0.50708	0.00000	0.0000	2,300
15/12/2010	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.36700	0.34300	6.53951	0.00000	0.0000	0
15/12/2010	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.53100	0.55600	4.70810	0.00000	0.0000	0
15/12/2010	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.35100	0.32700	6.83761	0.00000	0.0000	0
15/12/2010	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.56500	0.59000	4.42478	0.00000	0.0000	0
15/12/2010	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.38400	0.35900	6.51042	0.00000	0.0000	0
15/12/2010	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.49800	0.52200	4.81928	0.00000	0.0000	0
15/12/2010	€ / R 2011/12/19			Foreign Exchange Future	9.59670	9.54830	0.50434	0.00000	0.0000	0
15/12/2010	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.44200	0.42300	4.29864	0.00000	0.0000	0
15/12/2010	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.64500	0.67500	4.65116	0.00000	0.0000	0
15/12/2010	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.42600	0.40700	4.46009	0.00000	0.0000	0
15/12/2010	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.67900	0.70900	4.41826	0.00000	0.0000	0
15/12/2010	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.45900	0.43900	4.35730	0.00000	0.0000	0
15/12/2010	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.61200	0.64100	4.73856	0.00000	0.0000	0
15/12/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.82220	6.77990	0.62003	6.80150	6.8015	9,029
15/12/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.21600	0.18400	14.81481	0.00000	0.0000	0
15/12/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.09400	0.10400	10.63830	0.00000	0.0000	0
15/12/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.18200	0.15200	16.48352	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
15/12/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.11000	0.12200	10.90909	0.00000	0.0000	0
15/12/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.25300	0.21900	13.43874	0.00000	0.0000	0
15/12/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.08100	0.08900	9.87654	0.00000	0.0000	0
15/12/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.82800	6.78470	0.63415	6.82750	6.8275	925
15/12/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.31600	0.28800	8.86076	0.00000	0.0000	0
15/12/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.13800	0.15300	10.86957	0.00000	0.0000	0
15/12/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.28100	0.25500	9.25267	0.00000	0.0000	0
15/12/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.15300	0.17000	11.11111	0.00000	0.0000	0
15/12/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.35200	0.32300	8.23864	0.00000	0.0000	0
15/12/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.12400	0.13800	11.29032	0.00000	0.0000	0
15/12/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.83070	6.78870	0.61487	0.00000	0.0000	5,790
15/12/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.37400	0.34300	8.28877	0.00000	0.0000	0
15/12/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.19300	0.20400	5.69948	0.00000	0.0000	0
15/12/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.34100	0.31000	9.09091	0.00000	0.0000	0
15/12/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.21000	0.22100	5.23810	0.00000	0.0000	0
15/12/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.40800	0.37700	7.59804	0.00000	0.0000	0
15/12/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.17700	0.18800	6.21469	0.00000	0.0000	0
15/12/2010	AU\$ / R 2015/12/14			Foreign Exchange Future	7.53980	7.54280	0.03979	0.00000	0.0000	0
15/12/2010	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.96200	0.96600	0.41580	0.00000	0.0000	0
15/12/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.72200	0.72300	0.13850	0.00000	0.0000	0
15/12/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.94100	0.94500	0.42508	0.00000	0.0000	0
15/12/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.75100	0.75200	0.13316	0.00000	0.0000	0
15/12/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.98400	0.98700	0.30488	0.00000	0.0000	0
15/12/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.69400	0.69400	0.00000	0.00000	0.0000	0
15/12/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.83280	6.86210	0.42881	0.00000	0.0000	1,791
15/12/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.06300	0.06800	7.93651	0.00000	0.0000	0
15/12/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.28000	0.25600	8.57143	0.00000	0.0000	0
15/12/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.05300	0.05700	7.54717	0.00000	0.0000	0
15/12/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.32000	0.29500	7.81250	0.00000	0.0000	0
15/12/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.07500	0.08100	8.00000	0.00000	0.0000	0
15/12/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.24200	0.21900	9.50413	0.00000	0.0000	0
15/12/2010	CAD/ R 2011/06/13			Foreign Exchange Future	6.90330	6.93150	0.40850	0.00000	0.0000	0
15/12/2010	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.22100	0.23600	6.78733	0.00000	0.0000	0
15/12/2010	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.21800	0.20500	5.96330	0.00000	0.0000	0
15/12/2010	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.20000	0.21100	5.50000	0.00000	0.0000	0
15/12/2010	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.24700	0.23000	6.88259	0.00000	0.0000	0
15/12/2010	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.24700	0.26400	6.88259	0.00000	0.0000	0
15/12/2010	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.19400	0.18300	5.67010	0.00000	0.0000	0
15/12/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.19380	7.20490	0.15430	0.00000	0.0000	40
15/12/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.18500	0.18700	1.08108	0.00000	0.0000	0
15/12/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.24100	0.23200	3.73444	0.00000	0.0000	0
15/12/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.16600	0.16800	1.20482	0.00000	0.0000	0
15/12/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.27200	0.26300	3.30882	0.00000	0.0000	0
15/12/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.20600	0.20900	1.45631	0.00000	0.0000	0
15/12/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.21200	0.20400	3.77358	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
15/12/2010	CHF / R 2011/06/13			Foreign Exchange Future	7.29420	7.30470	0.14395	0.00000	0.0000	0
15/12/2010	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.40700	0.41200	1.22850	0.00000	0.0000	0
15/12/2010	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.21300	0.20700	2.81690	0.00000	0.0000	0
15/12/2010	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.37900	0.38400	1.31926	0.00000	0.0000	0
15/12/2010	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.23500	0.22900	2.55319	0.00000	0.0000	0
15/12/2010	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.43600	0.44100	1.14679	0.00000	0.0000	0
15/12/2010	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.19200	0.18600	3.12500	0.00000	0.0000	0
15/12/2010	RAIN 2011/03/14			Foreign Exchange Future	13,494.36000	13,429.83000	0.47820	0.00000	0.0000	0
15/12/2010	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	16.60000	6.40000	61.44578	0.00000	0.0000	0
15/12/2010	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	122.20000	176.60000	44.51718	0.00000	0.0000	0
15/12/2010	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	16.60000	6.40000	61.44578	0.00000	0.0000	0
15/12/2010	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	122.30000	176.60000	44.39902	0.00000	0.0000	0
15/12/2010	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	16.60000	6.40000	61.44578	0.00000	0.0000	0
15/12/2010	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	122.20000	176.60000	44.51718	0.00000	0.0000	0
15/12/2010	RAIN 2011/06/13			Foreign Exchange Future	13,671.53000	13,605.96000	0.47961	0.00000	0.0000	0
15/12/2010	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	171.50000	106.00000	38.19242	0.00000	0.0000	0
15/12/2010	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2010	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	171.50000	106.00000	38.19242	0.00000	0.0000	0
15/12/2010	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
15/12/2010	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	171.50000	106.00000	38.19242	0.00000	0.0000	0
15/12/2010	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2010	YUAN/R 2011/03/14			Foreign Exchange Future	1.03960	1.03730	0.22124	0.00000	0.0000	0
15/12/2010	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.02410	0.02490	3.31950	0.00000	0.0000	0
15/12/2010	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.03450	0.03760	8.98551	0.00000	0.0000	0
15/12/2010	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.01190	0.01280	7.56303	0.00000	0.0000	0
15/12/2010	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.07230	0.07550	4.42600	0.00000	0.0000	0
15/12/2010	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.05070	0.05060	0.19724	0.00000	0.0000	0
15/12/2010	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.01110	0.01330	19.81982	0.00000	0.0000	0
15/12/2010	YUAN/R 2011/06/13			Foreign Exchange Future	1.05530	1.05310	0.20847	0.00000	0.0000	0
15/12/2010	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.04540	0.04430	2.42291	0.00000	0.0000	0
15/12/2010	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.04010	0.04120	2.74314	0.00000	0.0000	0
15/12/2010	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.02810	0.02750	2.13523	0.00000	0.0000	0
15/12/2010	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.07280	0.07440	2.19780	0.00000	0.0000	0
15/12/2010	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.07420	0.07220	2.69542	0.00000	0.0000	0
15/12/2010	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.01890	0.01910	1.05820	0.00000	0.0000	0

Future Open Interest	424,405
Option Open Interest	201,476
Total	625,881