



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 22/12/2010

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
22/12/2010	\$ / R 2011/03/14			Foreign Exchange Future	6.88890	6.87240	0.23952	6.89550	6.8620	277,949
22/12/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.02300	0.02100	8.69565	0.00000	0.0000	29,607
22/12/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.13400	1.14900	1.32275	0.00000	0.0000	0
22/12/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	340
22/12/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.18200	1.19800	1.35364	0.00000	0.0000	0
22/12/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.02500	0.02300	8.00000	0.00000	0.0000	0
22/12/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.08600	1.10100	1.38122	0.00000	0.0000	0
22/12/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.62300	1.64000	1.04744	0.00000	0.0000	0
22/12/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	30,000
22/12/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.61100	3.62800	0.47078	0.00000	0.0000	0
22/12/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
22/12/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.48800	0.50100	2.66393	0.00000	0.0000	0
22/12/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.07700	0.07300	5.19481	0.00000	0.0000	29,607
22/12/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.52500	1.54100	1.04918	0.00000	0.0000	0
22/12/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	3,000
22/12/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.66400	0.67700	1.95783	0.00000	0.0000	0
22/12/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.05300	0.04900	7.54717	0.00000	0.0000	12,000
22/12/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.70900	0.72300	1.97461	0.00000	0.0000	0
22/12/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.04800	0.04500	6.25000	0.00000	0.0000	871
22/12/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.75500	0.76900	1.85430	0.00000	0.0000	0
22/12/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.04400	0.04100	6.81818	0.00000	0.0000	3,071
22/12/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.44700	0.45900	2.68456	0.00000	0.0000	3,000
22/12/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.08600	0.08100	5.81395	0.00000	0.0000	10,500
22/12/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.32800	0.33900	3.35366	0.00000	0.0000	3,000
22/12/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.11700	0.11100	5.12821	0.00000	0.0000	4,780
22/12/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.57500	0.58700	2.08696	0.00000	0.0000	0
22/12/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.06400	0.05900	7.81250	0.00000	0.0000	65
22/12/2010	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.36700	0.37700	2.72480	0.00000	0.0000	0
22/12/2010	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.10600	0.09900	6.60377	0.00000	0.0000	500
22/12/2010	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.53100	0.54400	2.44821	0.00000	0.0000	0
22/12/2010	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.07000	0.06600	5.71429	0.00000	0.0000	400
22/12/2010	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.09500	0.08900	6.31579	0.00000	0.0000	0
22/12/2010	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.40600	0.41700	2.70936	0.00000	0.0000	2,571
22/12/2010	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.16800	0.17000	1.19048	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
22/12/2010	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.20700	0.19200	7.24638	0.00000	0.0000	3,000
22/12/2010	\$ / R 2011/06/13			Foreign Exchange Future	6.97660	6.95970	0.24224	6.98350	6.9695	58,519
22/12/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.15100	0.14300	5.29801	0.00000	0.0000	0
22/12/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.62400	0.63300	1.44231	0.00000	0.0000	0
22/12/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.14100	0.13500	4.25532	0.00000	0.0000	300
22/12/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.66400	0.67500	1.65663	0.00000	0.0000	0
22/12/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.16100	0.15300	4.96894	0.00000	0.0000	0
22/12/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.58400	0.59300	1.54110	0.00000	0.0000	0
22/12/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.44100	0.42700	3.17460	0.00000	0.0000	0
22/12/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.16400	0.16700	1.82927	0.00000	0.0000	0
22/12/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.06940	7.05290	0.23340	0.00000	0.0000	9,779
22/12/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.13800	0.13400	2.89855	0.00000	0.0000	0
22/12/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.11900	1.13100	1.07239	0.00000	0.0000	0
22/12/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.13200	0.12900	2.27273	0.00000	0.0000	0
22/12/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.16300	1.17600	1.11780	0.00000	0.0000	0
22/12/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.14400	0.14000	2.77778	0.00000	0.0000	0
22/12/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.07500	1.08700	1.11628	0.00000	0.0000	0
22/12/2010	\$ / R 2011/12/19			Foreign Exchange Future	7.15850	7.14240	0.22491	0.00000	0.0000	16
22/12/2010	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.36400	0.35600	2.19780	0.00000	0.0000	0
22/12/2010	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.55600	0.56400	1.43885	0.00000	0.0000	0
22/12/2010	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.34900	0.34100	2.29226	0.00000	0.0000	0
22/12/2010	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.59100	0.59900	1.35364	0.00000	0.0000	0
22/12/2010	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.38000	0.37200	2.10526	0.00000	0.0000	0
22/12/2010	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.52200	0.53000	1.53257	0.00000	0.0000	0
22/12/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.13310	9.11790	0.16643	0.00000	0.0000	0
22/12/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.54500	1.47700	4.40129	0.00000	0.0000	0
22/12/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.61200	1.55900	3.28784	0.00000	0.0000	0
22/12/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.52900	1.46200	4.38195	0.00000	0.0000	0
22/12/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.64600	1.59400	3.15917	0.00000	0.0000	0
22/12/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.56000	1.49300	4.29487	0.00000	0.0000	0
22/12/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.57700	1.52500	3.29740	0.00000	0.0000	0
22/12/2010	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.88890	6.87240	0.23952	0.00000	0.0000	125
22/12/2010	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.14558	0.13766	5.44031	0.00000	0.0000	0
22/12/2010	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.25668	0.26526	3.34268	0.00000	0.0000	0
22/12/2010	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.13069	0.12338	5.59339	0.00000	0.0000	0
22/12/2010	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.29179	0.30098	3.14953	0.00000	0.0000	0
22/12/2010	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.16227	0.15370	5.28132	0.00000	0.0000	0
22/12/2010	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.22337	0.23130	3.55016	0.00000	0.0000	0
22/12/2010	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.97660	6.95970	0.24224	0.00000	0.0000	0
22/12/2010	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.25626	0.24533	4.26520	0.00000	0.0000	0
22/12/2010	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.32966	0.33563	1.81096	0.00000	0.0000	0
22/12/2010	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.23926	0.22885	4.35092	0.00000	0.0000	0
22/12/2010	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.36266	0.36915	1.78955	0.00000	0.0000	0
22/12/2010	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.27456	0.26312	4.16667	0.00000	0.0000	0
22/12/2010	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.29796	0.30342	1.83246	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
22/12/2010	£ / R 2011/03/14			Foreign Exchange Future	10.67380	10.57070	0.96592	10.66700	10.6260	37,376
22/12/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.03500	0.02700	22.85714	0.00000	0.0000	0
22/12/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	1.16100	1.25600	8.18260	0.00000	0.0000	0
22/12/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.03200	0.02400	25.00000	0.00000	0.0000	0
22/12/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	1.20800	1.30300	7.86424	0.00000	0.0000	0
22/12/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.03800	0.02900	23.68421	0.00000	0.0000	0
22/12/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	1.11400	1.20800	8.43806	0.00000	0.0000	0
22/12/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.84300	0.93100	10.43891	0.00000	0.0000	0
22/12/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.06700	0.05200	22.38806	0.00000	0.0000	870
22/12/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.88500	1.98600	5.35809	0.00000	0.0000	0
22/12/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	870
22/12/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	1.35000	1.44800	7.25926	0.00000	0.0000	0
22/12/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.02400	0.01900	20.83333	0.00000	0.0000	150
22/12/2010	£ / R 2011/06/13			Foreign Exchange Future	10.79890	10.69440	0.96769	10.75000	10.7500	2,056
22/12/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.13700	0.12100	11.67883	0.00000	0.0000	0
22/12/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	1.18800	1.27700	7.49158	0.00000	0.0000	0
22/12/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.13000	0.11500	11.53846	0.00000	0.0000	0
22/12/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	1.23100	1.32100	7.31113	0.00000	0.0000	0
22/12/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.14400	0.12700	11.80556	0.00000	0.0000	0
22/12/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	1.14500	1.23300	7.68559	0.00000	0.0000	0
22/12/2010	£ / R 2011/09/19			Foreign Exchange Future	10.92740	10.82350	0.95082	10.90350	10.9035	2,398
22/12/2010	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.33700	0.30600	9.19881	0.00000	0.0000	0
22/12/2010	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.91000	0.98300	8.02198	0.00000	0.0000	0
22/12/2010	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.32400	0.29400	9.25926	0.00000	0.0000	0
22/12/2010	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.94700	1.02100	7.81415	0.00000	0.0000	0
22/12/2010	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.35100	0.31800	9.40171	0.00000	0.0000	0
22/12/2010	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.87400	0.94500	8.12357	0.00000	0.0000	0
22/12/2010	£ / R 2011/12/19			Foreign Exchange Future	11.04900	10.94520	0.93945	0.00000	0.0000	0
22/12/2010	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.42500	0.39200	7.76471	0.00000	0.0000	0
22/12/2010	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	1.02600	1.09700	6.92008	0.00000	0.0000	0
22/12/2010	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.41200	0.38000	7.76699	0.00000	0.0000	0
22/12/2010	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	1.06300	1.13500	6.77328	0.00000	0.0000	0
22/12/2010	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.43900	0.40500	7.74487	0.00000	0.0000	0
22/12/2010	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.99000	1.06000	7.07071	0.00000	0.0000	0
22/12/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08250	0.08230	0.24242	0.00000	0.0000	731
22/12/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00154	0.00146	5.19481	0.00000	0.0000	0
22/12/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00604	0.00616	1.98675	0.00000	0.0000	0
22/12/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00037	0.00034	8.10811	0.00000	0.0000	0
22/12/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01487	0.01504	1.14324	0.00000	0.0000	0
22/12/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00625	0.00607	2.88000	0.00000	0.0000	0
22/12/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00075	0.00077	2.66667	0.00000	0.0000	0
22/12/2010	¥ / R 2011/06/13			Foreign Exchange Future	0.08360	0.08350	0.11962	0.00000	0.0000	0
22/12/2010	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00390	0.00384	1.53846	0.00000	0.0000	0
22/12/2010	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00530	0.00534	0.75472	0.00000	0.0000	0
22/12/2010	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00158	0.00156	1.26582	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
22/12/2010	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01298	0.01306	0.61633	0.00000	0.0000	0
22/12/2010	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00959	0.00948	1.14703	0.00000	0.0000	0
22/12/2010	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00099	0.00098	1.01010	0.00000	0.0000	0
22/12/2010	€ / R 2011/03/14			Foreign Exchange Future	9.05490	8.99220	0.69244	9.05600	9.0450	17,804
22/12/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.04400	0.03600	18.18182	0.00000	0.0000	0
22/12/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.78900	0.84400	6.97085	0.00000	0.0000	0
22/12/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.04000	0.03200	20.00000	0.00000	0.0000	0
22/12/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.83500	0.89000	6.58683	0.00000	0.0000	0
22/12/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.04900	0.03900	20.40816	0.00000	0.0000	0
22/12/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.74400	0.79700	7.12366	0.00000	0.0000	0
22/12/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.52600	0.57400	9.12548	0.00000	0.0000	0
22/12/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.08100	0.06600	18.51852	0.00000	0.0000	10,429
22/12/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	1.36000	1.42000	4.41176	0.00000	0.0000	0
22/12/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	14,937
22/12/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.45800	1.51800	4.11523	0.00000	0.0000	0
22/12/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	4,508
22/12/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	1.07000	1.12800	5.42056	0.00000	0.0000	0
22/12/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.02500	0.02000	20.00000	0.00000	0.0000	100
22/12/2010	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.06600	0.05300	19.69697	0.00000	0.0000	0
22/12/2010	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.61100	0.66100	8.18331	0.00000	0.0000	3,000
22/12/2010	€ / R 2011/06/13			Foreign Exchange Future	9.16340	9.10120	0.67879	0.00000	0.0000	5,820
22/12/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.14600	0.13200	9.58904	0.00000	0.0000	0
22/12/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.78300	0.83100	6.13027	0.00000	0.0000	0
22/12/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.13800	0.12500	9.42029	0.00000	0.0000	0
22/12/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.82500	0.87400	5.93939	0.00000	0.0000	0
22/12/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.15500	0.14000	9.67742	0.00000	0.0000	0
22/12/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.74200	0.78900	6.33423	0.00000	0.0000	0
22/12/2010	€ / R 2011/09/19			Foreign Exchange Future	9.27780	9.21680	0.65748	9.27000	9.2700	2,360
22/12/2010	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.29200	0.26300	9.93151	0.00000	0.0000	0
22/12/2010	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.66400	0.69600	4.81928	0.00000	0.0000	0
22/12/2010	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.27900	0.25100	10.03584	0.00000	0.0000	0
22/12/2010	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.70100	0.73400	4.70756	0.00000	0.0000	0
22/12/2010	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.30500	0.27600	9.50820	0.00000	0.0000	0
22/12/2010	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.62700	0.65900	5.10367	0.00000	0.0000	0
22/12/2010	€ / R 2011/12/19			Foreign Exchange Future	9.38660	9.32730	0.63175	0.00000	0.0000	0
22/12/2010	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.36300	0.33500	7.71350	0.00000	0.0000	0
22/12/2010	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.77600	0.80800	4.12371	0.00000	0.0000	0
22/12/2010	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.35000	0.32300	7.71429	0.00000	0.0000	0
22/12/2010	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.81300	0.84600	4.05904	0.00000	0.0000	0
22/12/2010	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.37700	0.34800	7.69231	0.00000	0.0000	0
22/12/2010	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.74000	0.77100	4.18919	0.00000	0.0000	0
22/12/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.80300	6.79910	0.05733	0.00000	0.0000	7,960
22/12/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.19900	0.19600	1.50754	0.00000	0.0000	0
22/12/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.09600	0.09700	1.04167	0.00000	0.0000	0
22/12/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.16600	0.16200	2.40964	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
22/12/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.11300	0.11300	0.00000	0.00000	0.0000	0
22/12/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.23500	0.23200	1.27660	0.00000	0.0000	0
22/12/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.08200	0.08300	1.21951	0.00000	0.0000	0
22/12/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.80960	6.80490	0.06902	0.00000	0.0000	925
22/12/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.30000	0.29700	1.00000	0.00000	0.0000	0
22/12/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.14000	0.14200	1.42857	0.00000	0.0000	0
22/12/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.26600	0.26300	1.12782	0.00000	0.0000	0
22/12/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.15600	0.15800	1.28205	0.00000	0.0000	0
22/12/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.33600	0.33300	0.89286	0.00000	0.0000	0
22/12/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.12600	0.12800	1.58730	0.00000	0.0000	0
22/12/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.81250	6.80780	0.06899	0.00000	0.0000	5,790
22/12/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.35400	0.35100	0.84746	0.00000	0.0000	0
22/12/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.19200	0.19300	0.52083	0.00000	0.0000	0
22/12/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.32100	0.31800	0.93458	0.00000	0.0000	0
22/12/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.20900	0.21000	0.47847	0.00000	0.0000	0
22/12/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.38900	0.38600	0.77121	0.00000	0.0000	0
22/12/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.17700	0.17800	0.56497	0.00000	0.0000	0
22/12/2010	AU\$ / R 2015/12/14			Foreign Exchange Future	7.53180	7.53350	0.02257	0.00000	0.0000	0
22/12/2010	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.95500	0.95900	0.41885	0.00000	0.0000	0
22/12/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.72300	0.72600	0.41494	0.00000	0.0000	0
22/12/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.93400	0.93800	0.42827	0.00000	0.0000	0
22/12/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.75200	0.75500	0.39894	0.00000	0.0000	0
22/12/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.97700	0.98000	0.30706	0.00000	0.0000	0
22/12/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.69500	0.69700	0.28777	0.00000	0.0000	0
22/12/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.74890	6.75040	0.02223	0.00000	0.0000	1,791
22/12/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.03800	0.03700	2.63158	0.00000	0.0000	0
22/12/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.33900	0.33700	0.58997	0.00000	0.0000	0
22/12/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	0
22/12/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.38200	0.38000	0.52356	0.00000	0.0000	0
22/12/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.04600	0.04500	2.17391	0.00000	0.0000	0
22/12/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.29700	0.29500	0.67340	0.00000	0.0000	0
22/12/2010	CAD/ R 2011/06/13			Foreign Exchange Future	6.81850	6.81960	0.01613	0.00000	0.0000	0
22/12/2010	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.17800	0.17800	0.00000	0.00000	0.0000	0
22/12/2010	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.26000	0.25800	0.76923	0.00000	0.0000	0
22/12/2010	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.16100	0.16000	0.62112	0.00000	0.0000	0
22/12/2010	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.29300	0.29000	1.02389	0.00000	0.0000	0
22/12/2010	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.19800	0.19700	0.50505	0.00000	0.0000	0
22/12/2010	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.23000	0.22700	1.30435	0.00000	0.0000	0
22/12/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.18790	7.19190	0.05565	0.00000	0.0000	40
22/12/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.16600	0.16600	0.00000	0.00000	0.0000	0
22/12/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.22800	0.22400	1.75439	0.00000	0.0000	0
22/12/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.14800	0.14800	0.00000	0.00000	0.0000	0
22/12/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.26000	0.25600	1.53846	0.00000	0.0000	0
22/12/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.18700	0.18700	0.00000	0.00000	0.0000	0
22/12/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.19900	0.19500	2.01005	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
22/12/2010	CHF / R 2011/06/13			Foreign Exchange Future	7.28870	7.29350	0.06586	0.00000	0.0000	0
22/12/2010	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.38900	0.39100	0.51414	0.00000	0.0000	0
22/12/2010	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.20000	0.19800	1.00000	0.00000	0.0000	0
22/12/2010	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.36100	0.36300	0.55402	0.00000	0.0000	0
22/12/2010	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.22200	0.22000	0.90090	0.00000	0.0000	0
22/12/2010	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.41900	0.42100	0.47733	0.00000	0.0000	0
22/12/2010	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.18000	0.17800	1.11111	0.00000	0.0000	0
22/12/2010	RAIN 2011/03/14			Foreign Exchange Future	13,322.29000	13,262.11000	0.45172	0.00000	0.0000	0
22/12/2010	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	0.70000	0.20000	71.42857	0.00000	0.0000	0
22/12/2010	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	278.40000	338.10000	21.44397	0.00000	0.0000	0
22/12/2010	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	0.70000	0.20000	71.42857	0.00000	0.0000	0
22/12/2010	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	278.40000	338.10000	21.44397	0.00000	0.0000	0
22/12/2010	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	0.70000	0.20000	71.42857	0.00000	0.0000	0
22/12/2010	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	278.40000	338.10000	21.44397	0.00000	0.0000	0
22/12/2010	RAIN 2011/06/13			Foreign Exchange Future	13,496.81000	13,438.67000	0.43077	0.00000	0.0000	0
22/12/2010	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/12/2010	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	3.20000	61.30000	1815.62500	0.00000	0.0000	0
22/12/2010	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/12/2010	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	3.20000	61.30000	1815.62500	0.00000	0.0000	0
22/12/2010	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/12/2010	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	3.20000	61.30000	1815.62500	0.00000	0.0000	0
22/12/2010	YUAN/R 2011/03/14			Foreign Exchange Future	1.03510	1.03400	0.10627	0.00000	0.0000	0
22/12/2010	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.02290	0.02030	11.35371	0.00000	0.0000	0
22/12/2010	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.03780	0.03630	3.96825	0.00000	0.0000	0
22/12/2010	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.01130	0.00940	16.81416	0.00000	0.0000	0
22/12/2010	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.07620	0.07540	1.04987	0.00000	0.0000	0
22/12/2010	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.04820	0.04560	5.39419	0.00000	0.0000	0
22/12/2010	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.01310	0.01160	11.45038	0.00000	0.0000	0
22/12/2010	YUAN/R 2011/06/13			Foreign Exchange Future	1.05130	1.05020	0.10463	0.00000	0.0000	0
22/12/2010	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.04290	0.04200	2.09790	0.00000	0.0000	0
22/12/2010	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.04160	0.04180	0.48077	0.00000	0.0000	0
22/12/2010	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.02640	0.02570	2.65152	0.00000	0.0000	0
22/12/2010	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.07510	0.07550	0.53262	0.00000	0.0000	0
22/12/2010	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.07060	0.06930	1.84136	0.00000	0.0000	0
22/12/2010	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.01930	0.01910	1.03627	0.00000	0.0000	0

<b>Future Open Interest</b>	<b>431,439</b>
<b>Option Open Interest</b>	<b>201,476</b>
<b>Total</b>	<b>632,915</b>