



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 28/12/2010

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
28/12/2010	\$ / R 2011/03/14			Foreign Exchange Future	6.82510	6.75320	1.05346	6.79400	6.7210	287,248
28/12/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	29,607
28/12/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.19200	1.26100	5.78859	0.00000	0.0000	0
28/12/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	340
28/12/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.24100	1.31000	5.56003	0.00000	0.0000	0
28/12/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.01900	0.01500	21.05263	0.00000	0.0000	0
28/12/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.14400	1.21200	5.94406	0.00000	0.0000	0
28/12/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.68400	1.75400	4.15677	0.00000	0.0000	0
28/12/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	30,000
28/12/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.67500	3.74700	1.95918	0.00000	0.0000	0
28/12/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
28/12/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.53600	0.59500	11.00746	0.00000	0.0000	0
28/12/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.06100	0.04800	21.31148	0.00000	0.0000	29,607
28/12/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.58500	1.65500	4.41640	0.00000	0.0000	0
28/12/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	3,000
28/12/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.71600	0.77900	8.79888	0.00000	0.0000	0
28/12/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.04100	0.03200	21.95122	0.00000	0.0000	12,000
28/12/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.76200	0.82600	8.39895	0.00000	0.0000	0
28/12/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.03700	0.02900	21.62162	0.00000	0.0000	871
28/12/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.80900	0.87300	7.91100	0.00000	0.0000	0
28/12/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.03400	0.02600	23.52941	0.00000	0.0000	3,071
28/12/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.49300	0.55100	11.76471	0.00000	0.0000	3,000
28/12/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.06800	0.05400	20.58824	0.00000	0.0000	10,500
28/12/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.36900	0.42200	14.36314	0.00000	0.0000	3,000
28/12/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.09400	0.07500	20.21277	0.00000	0.0000	4,780
28/12/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.62400	0.68600	9.93590	0.00000	0.0000	0
28/12/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.04900	0.03900	20.40816	0.00000	0.0000	65
28/12/2010	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.40900	0.46400	13.44743	0.00000	0.0000	0
28/12/2010	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.08400	0.06700	20.23810	0.00000	0.0000	500
28/12/2010	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.58000	0.64000	10.34483	0.00000	0.0000	0
28/12/2010	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.05500	0.04300	21.81818	0.00000	0.0000	400
28/12/2010	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.07500	0.06000	20.00000	0.00000	0.0000	0
28/12/2010	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.45000	0.50700	12.66667	0.00000	0.0000	2,571
28/12/2010	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.19100	0.23200	21.46597	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
28/12/2010	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.16600	0.13500	18.67470	0.00000	0.0000	3,000
28/12/2010	\$ / R 2011/06/13			Foreign Exchange Future	6.91230	6.83910	1.05898	6.86550	6.7995	59,500
28/12/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.13300	0.11600	12.78195	0.00000	0.0000	0
28/12/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.67100	0.72700	8.34575	0.00000	0.0000	0
28/12/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.12500	0.10900	12.80000	0.00000	0.0000	300
28/12/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.71300	0.77000	7.99439	0.00000	0.0000	0
28/12/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.14200	0.12300	13.38028	0.00000	0.0000	0
28/12/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.63000	0.68400	8.57143	0.00000	0.0000	0
28/12/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.39400	0.34500	12.43655	0.00000	0.0000	0
28/12/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.18200	0.20600	13.18681	0.00000	0.0000	0
28/12/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.00430	6.93050	1.05364	6.96150	6.9615	9,784
28/12/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.12600	0.11500	8.73016	0.00000	0.0000	0
28/12/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.17200	1.23500	5.37543	0.00000	0.0000	0
28/12/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.12100	0.11000	9.09091	0.00000	0.0000	0
28/12/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.21700	1.28000	5.17666	0.00000	0.0000	0
28/12/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.13200	0.12000	9.09091	0.00000	0.0000	0
28/12/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.12800	1.19000	5.49645	0.00000	0.0000	0
28/12/2010	\$ / R 2011/12/19			Foreign Exchange Future	7.09180	7.01780	1.04346	0.00000	0.0000	16
28/12/2010	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.34000	0.31300	7.94118	0.00000	0.0000	0
28/12/2010	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.59800	0.64500	7.85953	0.00000	0.0000	0
28/12/2010	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.32600	0.29900	8.28221	0.00000	0.0000	0
28/12/2010	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.63400	0.68100	7.41325	0.00000	0.0000	0
28/12/2010	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.35500	0.32600	8.16901	0.00000	0.0000	0
28/12/2010	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.56300	0.60800	7.99290	0.00000	0.0000	0
28/12/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.07530	9.00530	0.77132	0.00000	0.0000	0
28/12/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.52200	1.48900	2.16820	0.00000	0.0000	0
28/12/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.64700	1.68400	2.24651	0.00000	0.0000	0
28/12/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.50700	1.47400	2.18978	0.00000	0.0000	0
28/12/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.68200	1.71900	2.19976	0.00000	0.0000	0
28/12/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.53800	1.50300	2.27568	0.00000	0.0000	0
28/12/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.61300	1.64800	2.16987	0.00000	0.0000	0
28/12/2010	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.82510	6.75320	1.05346	0.00000	0.0000	125
28/12/2010	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.11760	0.09441	19.71939	0.00000	0.0000	0
28/12/2010	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.29250	0.34121	16.65299	0.00000	0.0000	0
28/12/2010	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.10496	0.08400	19.96951	0.00000	0.0000	0
28/12/2010	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.32986	0.38080	15.44292	0.00000	0.0000	0
28/12/2010	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.13187	0.10624	19.43581	0.00000	0.0000	0
28/12/2010	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.25677	0.30304	18.02002	0.00000	0.0000	0
28/12/2010	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.91230	6.83910	1.05898	0.00000	0.0000	0
28/12/2010	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.22722	0.19813	12.80257	0.00000	0.0000	0
28/12/2010	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.36492	0.40903	12.08758	0.00000	0.0000	0
28/12/2010	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.21193	0.18463	12.88161	0.00000	0.0000	0
28/12/2010	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.39963	0.44553	11.48562	0.00000	0.0000	0
28/12/2010	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.24374	0.21276	12.71027	0.00000	0.0000	0
28/12/2010	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.33144	0.37366	12.73835	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
28/12/2010	£ / R 2011/03/14			Foreign Exchange Future	10.53390	10.38380	1.42492	10.47300	10.3650	40,080
28/12/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.02200	0.01500	31.81818	0.00000	0.0000	0
28/12/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	1.28800	1.43100	11.10248	0.00000	0.0000	0
28/12/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.02000	0.01300	35.00000	0.00000	0.0000	0
28/12/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	1.33600	1.47900	10.70359	0.00000	0.0000	0
28/12/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.02400	0.01600	33.33333	0.00000	0.0000	0
28/12/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	1.24000	1.38200	11.45161	0.00000	0.0000	0
28/12/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.95900	1.09500	14.18144	0.00000	0.0000	0
28/12/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.04300	0.02900	32.55814	0.00000	0.0000	870
28/12/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	2.02200	2.17000	7.31949	0.00000	0.0000	0
28/12/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	870
28/12/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	1.48100	1.62600	9.79068	0.00000	0.0000	0
28/12/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.01500	0.01000	33.33333	0.00000	0.0000	150
28/12/2010	£ / R 2011/06/13			Foreign Exchange Future	10.65880	10.50630	1.43074	10.59650	10.5245	2,060
28/12/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.11000	0.08900	19.09091	0.00000	0.0000	0
28/12/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	1.30100	1.43300	10.14604	0.00000	0.0000	0
28/12/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.10500	0.08500	19.04762	0.00000	0.0000	0
28/12/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	1.34600	1.47900	9.88113	0.00000	0.0000	0
28/12/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.11600	0.09400	18.96552	0.00000	0.0000	0
28/12/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	1.25700	1.38800	10.42164	0.00000	0.0000	0
28/12/2010	£ / R 2011/09/19			Foreign Exchange Future	10.78790	10.63410	1.42567	10.71800	10.7180	2,404
28/12/2010	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.28700	0.24600	14.28571	0.00000	0.0000	0
28/12/2010	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.99900	1.11200	11.31131	0.00000	0.0000	0
28/12/2010	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.27600	0.23600	14.49275	0.00000	0.0000	0
28/12/2010	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	1.03800	1.15200	10.98266	0.00000	0.0000	0
28/12/2010	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.29900	0.25600	14.38127	0.00000	0.0000	0
28/12/2010	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.96100	1.07200	11.55047	0.00000	0.0000	0
28/12/2010	£ / R 2011/12/19			Foreign Exchange Future	10.90950	10.75450	1.42078	0.00000	0.0000	0
28/12/2010	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.37500	0.33100	11.73333	0.00000	0.0000	0
28/12/2010	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	1.11600	1.22700	9.94624	0.00000	0.0000	0
28/12/2010	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.36400	0.32000	12.08791	0.00000	0.0000	0
28/12/2010	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	1.15500	1.26600	9.61039	0.00000	0.0000	0
28/12/2010	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.38800	0.34200	11.85567	0.00000	0.0000	0
28/12/2010	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	1.07900	1.18800	10.10195	0.00000	0.0000	0
28/12/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08240	0.08240	0.00000	0.00000	0.0000	731
28/12/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00142	0.00131	7.74648	0.00000	0.0000	0
28/12/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00602	0.00591	1.82724	0.00000	0.0000	0
28/12/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00032	0.00028	12.50000	0.00000	0.0000	0
28/12/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01492	0.01488	0.26810	0.00000	0.0000	0
28/12/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00611	0.00603	1.30933	0.00000	0.0000	0
28/12/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00071	0.00063	11.26761	0.00000	0.0000	0
28/12/2010	¥ / R 2011/06/13			Foreign Exchange Future	0.08360	0.08350	0.11962	0.00000	0.0000	0
28/12/2010	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00377	0.00361	4.24403	0.00000	0.0000	0
28/12/2010	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00517	0.00511	1.16054	0.00000	0.0000	0
28/12/2010	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00151	0.00141	6.62252	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
28/12/2010	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01291	0.01291	0.00000	0.00000	0.0000	0
28/12/2010	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00949	0.00933	1.68599	0.00000	0.0000	0
28/12/2010	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00089	0.00083	6.74157	0.00000	0.0000	0
28/12/2010	€ / R 2011/03/14			Foreign Exchange Future	8.95630	8.87450	0.91332	8.95490	8.8825	17,930
28/12/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.02700	0.01700	37.03704	0.00000	0.0000	0
28/12/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.87100	0.94300	8.26636	0.00000	0.0000	0
28/12/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.02400	0.01500	37.50000	0.00000	0.0000	0
28/12/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.91800	0.99100	7.95207	0.00000	0.0000	0
28/12/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.03000	0.02000	33.33333	0.00000	0.0000	0
28/12/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.82400	0.89600	8.73786	0.00000	0.0000	0
28/12/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.59700	0.66300	11.05528	0.00000	0.0000	0
28/12/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.05300	0.03700	30.18868	0.00000	0.0000	10,429
28/12/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	1.45200	1.53000	5.37190	0.00000	0.0000	0
28/12/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.00800	0.00400	50.00000	0.00000	0.0000	14,937
28/12/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.55100	1.63000	5.09349	0.00000	0.0000	0
28/12/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	4,508
28/12/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	1.15800	1.23400	6.56304	0.00000	0.0000	0
28/12/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.01400	0.00800	42.85714	0.00000	0.0000	100
28/12/2010	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.04200	0.02900	30.95238	0.00000	0.0000	0
28/12/2010	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.68600	0.75500	10.05831	0.00000	0.0000	3,000
28/12/2010	€ / R 2011/06/13			Foreign Exchange Future	9.06630	8.98330	0.91548	0.00000	0.0000	5,920
28/12/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.12200	0.10400	14.75410	0.00000	0.0000	0
28/12/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.85600	0.92100	7.59346	0.00000	0.0000	0
28/12/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.11500	0.09800	14.78261	0.00000	0.0000	0
28/12/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.89900	0.96500	7.34149	0.00000	0.0000	0
28/12/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.12900	0.11100	13.95349	0.00000	0.0000	0
28/12/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.81300	0.87800	7.99508	0.00000	0.0000	0
28/12/2010	€ / R 2011/09/19			Foreign Exchange Future	9.18330	9.09880	0.92015	0.00000	0.0000	2,360
28/12/2010	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.24800	0.22200	10.48387	0.00000	0.0000	0
28/12/2010	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.71500	0.77300	8.11189	0.00000	0.0000	0
28/12/2010	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.23600	0.21100	10.59322	0.00000	0.0000	0
28/12/2010	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.75300	0.81200	7.83533	0.00000	0.0000	0
28/12/2010	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.26000	0.23300	10.38462	0.00000	0.0000	0
28/12/2010	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.67700	0.73400	8.41950	0.00000	0.0000	0
28/12/2010	€ / R 2011/12/19			Foreign Exchange Future	9.29430	9.21030	0.90378	0.00000	0.0000	0
28/12/2010	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.32100	0.30000	6.54206	0.00000	0.0000	0
28/12/2010	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.82700	0.89000	7.61790	0.00000	0.0000	0
28/12/2010	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.30900	0.28900	6.47249	0.00000	0.0000	0
28/12/2010	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.86500	0.92900	7.39884	0.00000	0.0000	0
28/12/2010	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.33400	0.31200	6.58683	0.00000	0.0000	0
28/12/2010	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.79000	0.85200	7.84810	0.00000	0.0000	0
28/12/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.79080	6.77630	0.21352	6.76600	6.7660	7,893
28/12/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.18600	0.16900	9.13978	0.00000	0.0000	0
28/12/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.09500	0.09300	2.10526	0.00000	0.0000	0
28/12/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.15300	0.13600	11.11111	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
28/12/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.11200	0.11000	1.78571	0.00000	0.0000	0
28/12/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.22200	0.20400	8.10811	0.00000	0.0000	0
28/12/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.08100	0.07800	3.70370	0.00000	0.0000	0
28/12/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.79700	6.78240	0.21480	0.00000	0.0000	925
28/12/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.29000	0.27900	3.79310	0.00000	0.0000	0
28/12/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.14300	0.14700	2.79720	0.00000	0.0000	0
28/12/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.25600	0.24600	3.90625	0.00000	0.0000	0
28/12/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.15900	0.16400	3.14465	0.00000	0.0000	0
28/12/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.32500	0.31400	3.38462	0.00000	0.0000	0
28/12/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.12800	0.13200	3.12500	0.00000	0.0000	0
28/12/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.79950	6.78470	0.21766	0.00000	0.0000	5,790
28/12/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.34200	0.33200	2.92398	0.00000	0.0000	0
28/12/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.19300	0.19700	2.07254	0.00000	0.0000	0
28/12/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.30900	0.29900	3.23625	0.00000	0.0000	0
28/12/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.21000	0.21400	1.90476	0.00000	0.0000	0
28/12/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.37600	0.36600	2.65957	0.00000	0.0000	0
28/12/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.17700	0.18100	2.25989	0.00000	0.0000	0
28/12/2010	AU\$ / R 2015/12/14			Foreign Exchange Future	7.54930	7.55420	0.06491	0.00000	0.0000	0
28/12/2010	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.96900	0.97200	0.30960	0.00000	0.0000	0
28/12/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.72000	0.71800	0.27778	0.00000	0.0000	0
28/12/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.94800	0.95100	0.31646	0.00000	0.0000	0
28/12/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.74900	0.74700	0.26702	0.00000	0.0000	0
28/12/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.99000	0.99400	0.40404	0.00000	0.0000	0
28/12/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.69100	0.69000	0.14472	0.00000	0.0000	0
28/12/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.76690	6.74660	0.29999	0.00000	0.0000	1,791
28/12/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.03700	0.03100	16.21622	0.00000	0.0000	0
28/12/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.32000	0.33400	4.37500	0.00000	0.0000	0
28/12/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.03000	0.02500	16.66667	0.00000	0.0000	0
28/12/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.36300	0.37800	4.13223	0.00000	0.0000	0
28/12/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.04500	0.03800	15.55556	0.00000	0.0000	0
28/12/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.27800	0.29100	4.67626	0.00000	0.0000	0
28/12/2010	CAD/ R 2011/06/13			Foreign Exchange Future	6.83720	6.81570	0.31446	0.00000	0.0000	0
28/12/2010	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.17600	0.16600	5.68182	0.00000	0.0000	0
28/12/2010	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.23900	0.25000	4.60251	0.00000	0.0000	0
28/12/2010	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.15700	0.14900	5.09554	0.00000	0.0000	0
28/12/2010	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.27000	0.28300	4.81481	0.00000	0.0000	0
28/12/2010	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.19600	0.18600	5.10204	0.00000	0.0000	0
28/12/2010	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.20900	0.22000	5.26316	0.00000	0.0000	0
28/12/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.10900	7.10070	0.11675	0.00000	0.0000	40
28/12/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.13500	0.12800	5.18519	0.00000	0.0000	0
28/12/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.27600	0.27700	0.36232	0.00000	0.0000	0
28/12/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.12000	0.11300	5.83333	0.00000	0.0000	0
28/12/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.31100	0.31200	0.32154	0.00000	0.0000	0
28/12/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.15300	0.14500	5.22876	0.00000	0.0000	0
28/12/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.24400	0.24400	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
28/12/2010	CHF / R 2011/06/13			Foreign Exchange Future	7.20980	7.20070	0.12622	0.00000	0.0000	0
28/12/2010	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.34600	0.33800	2.31214	0.00000	0.0000	0
28/12/2010	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.23600	0.23700	0.42373	0.00000	0.0000	0
28/12/2010	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.32100	0.31300	2.49221	0.00000	0.0000	0
28/12/2010	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.26100	0.26200	0.38314	0.00000	0.0000	0
28/12/2010	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.37300	0.36500	2.14477	0.00000	0.0000	0
28/12/2010	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.21300	0.21400	0.46948	0.00000	0.0000	0
28/12/2010	RAIN 2011/03/14			Foreign Exchange Future	13,209.40000	13,094.64000	0.86878	0.00000	0.0000	0
28/12/2010	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/12/2010	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	390.60000	505.40000	29.39068	0.00000	0.0000	0
28/12/2010	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/12/2010	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	390.60000	505.40000	29.39068	0.00000	0.0000	0
28/12/2010	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/12/2010	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	390.60000	505.40000	29.39068	0.00000	0.0000	0
28/12/2010	RAIN 2011/06/13			Foreign Exchange Future	13,382.15000	13,262.24000	0.89604	0.00000	0.0000	0
28/12/2010	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/12/2010	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	117.90000	237.80000	101.69635	0.00000	0.0000	0
28/12/2010	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/12/2010	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	117.90000	237.80000	101.69635	0.00000	0.0000	0
28/12/2010	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/12/2010	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	117.80000	237.80000	101.86757	0.00000	0.0000	0
28/12/2010	YUAN/R 2011/03/14			Foreign Exchange Future	1.02890	1.01920	0.94275	0.00000	0.0000	0
28/12/2010	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.01790	0.01380	22.90503	0.00000	0.0000	0
28/12/2010	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.03900	0.04460	14.35897	0.00000	0.0000	0
28/12/2010	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.00810	0.00590	27.16049	0.00000	0.0000	0
28/12/2010	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.07920	0.08670	9.46970	0.00000	0.0000	0
28/12/2010	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.04170	0.03470	16.78657	0.00000	0.0000	0
28/12/2010	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.01280	0.01550	21.09375	0.00000	0.0000	0
28/12/2010	YUAN/R 2011/06/13			Foreign Exchange Future	1.04360	1.03330	0.98697	0.00000	0.0000	0
28/12/2010	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.03850	0.03340	13.24675	0.00000	0.0000	0
28/12/2010	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.04490	0.05010	11.58129	0.00000	0.0000	0
28/12/2010	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.02340	0.02020	13.67521	0.00000	0.0000	0
28/12/2010	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.07980	0.08690	8.89724	0.00000	0.0000	0
28/12/2010	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.06430	0.05680	11.66407	0.00000	0.0000	0
28/12/2010	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.02070	0.02350	13.52657	0.00000	0.0000	0

**Future Open Interest**

**444,597**

**Option Open Interest**

**201,476**

**Total**

**646,073**