



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 29/12/2010

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
29/12/2010	\$ / R 2011/03/14			Foreign Exchange Future	6.75320	6.74290	0.15252	6.77000	6.7300	288,057
29/12/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.01400	0.01000	28.57143	0.00000	0.0000	29,607
29/12/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.26100	1.26700	0.47581	0.00000	0.0000	0
29/12/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.01300	0.00900	30.76923	0.00000	0.0000	340
29/12/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.31000	1.31600	0.45802	0.00000	0.0000	0
29/12/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.01500	0.01100	26.66667	0.00000	0.0000	0
29/12/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.21200	1.21800	0.49505	0.00000	0.0000	0
29/12/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.75400	1.76200	0.45610	0.00000	0.0000	0
29/12/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	30,000
29/12/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.74700	3.75700	0.26688	0.00000	0.0000	0
29/12/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
29/12/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.59500	0.60000	0.84034	0.00000	0.0000	0
29/12/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.04800	0.04300	10.41667	0.00000	0.0000	29,607
29/12/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.65500	1.66300	0.48338	0.00000	0.0000	0
29/12/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	3,000
29/12/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.77900	0.78400	0.64185	0.00000	0.0000	0
29/12/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.03200	0.02700	15.62500	0.00000	0.0000	12,000
29/12/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.82600	0.83100	0.60533	0.00000	0.0000	0
29/12/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.02900	0.02400	17.24138	0.00000	0.0000	871
29/12/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.87300	0.87900	0.68729	0.00000	0.0000	0
29/12/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.02600	0.02200	15.38462	0.00000	0.0000	3,071
29/12/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.55100	0.55500	0.72595	0.00000	0.0000	3,000
29/12/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.05400	0.04800	11.11111	0.00000	0.0000	10,500
29/12/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.42200	0.42600	0.94787	0.00000	0.0000	3,000
29/12/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.07500	0.06900	8.00000	0.00000	0.0000	4,780
29/12/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.68600	0.69100	0.72886	0.00000	0.0000	0
29/12/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.03900	0.03400	12.82051	0.00000	0.0000	65
29/12/2010	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.46400	0.46800	0.86207	0.00000	0.0000	0
29/12/2010	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.06700	0.06100	8.95522	0.00000	0.0000	500
29/12/2010	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.64000	0.64500	0.78125	0.00000	0.0000	0
29/12/2010	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.04300	0.03800	11.62791	0.00000	0.0000	400
29/12/2010	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.06000	0.05400	10.00000	0.00000	0.0000	0
29/12/2010	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.50700	0.51100	0.78895	0.00000	0.0000	2,571
29/12/2010	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.23200	0.23500	1.29310	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
29/12/2010	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.13500	0.12800	5.18519	0.00000	0.0000	3,000
29/12/2010	\$ / R 2011/06/13			Foreign Exchange Future	6.83910	6.82900	0.14768	6.87000	6.8090	59,514
29/12/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.11600	0.11100	4.31034	0.00000	0.0000	0
29/12/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.72700	0.73200	0.68776	0.00000	0.0000	0
29/12/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.10900	0.10400	4.58716	0.00000	0.0000	300
29/12/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.77000	0.77500	0.64935	0.00000	0.0000	0
29/12/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.12300	0.11800	4.06504	0.00000	0.0000	0
29/12/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.68400	0.68900	0.73099	0.00000	0.0000	0
29/12/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.34500	0.33400	3.18841	0.00000	0.0000	0
29/12/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.20600	0.20500	0.48544	0.00000	0.0000	0
29/12/2010	\$ / R 2011/09/19			Foreign Exchange Future	6.93050	6.92070	0.14140	6.95550	6.9555	9,785
29/12/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.11500	0.10900	5.21739	0.00000	0.0000	0
29/12/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.23500	1.23800	0.24291	0.00000	0.0000	0
29/12/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.11000	0.10500	4.54545	0.00000	0.0000	0
29/12/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.28000	1.28400	0.31250	0.00000	0.0000	0
29/12/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.12000	0.11400	5.00000	0.00000	0.0000	0
29/12/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.19000	1.19300	0.25210	0.00000	0.0000	0
29/12/2010	\$ / R 2011/12/19			Foreign Exchange Future	7.01780	7.00710	0.15247	0.00000	0.0000	16
29/12/2010	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.31300	0.30700	1.91693	0.00000	0.0000	0
29/12/2010	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.64500	0.65000	0.77519	0.00000	0.0000	0
29/12/2010	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.29900	0.29300	2.00669	0.00000	0.0000	0
29/12/2010	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.68100	0.68600	0.73421	0.00000	0.0000	0
29/12/2010	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.32600	0.32000	1.84049	0.00000	0.0000	0
29/12/2010	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.60800	0.61300	0.82237	0.00000	0.0000	0
29/12/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.00530	8.99580	0.10549	0.00000	0.0000	0
29/12/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.48900	1.47800	0.73875	0.00000	0.0000	0
29/12/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.68400	1.68200	0.11876	0.00000	0.0000	0
29/12/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.47400	1.46300	0.74627	0.00000	0.0000	0
29/12/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.71900	1.71700	0.11635	0.00000	0.0000	0
29/12/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.50300	1.49300	0.66534	0.00000	0.0000	0
29/12/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.64800	1.64700	0.06068	0.00000	0.0000	0
29/12/2010	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.75320	6.74290	0.15252	0.00000	0.0000	125
29/12/2010	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.09441	0.08818	6.59888	0.00000	0.0000	0
29/12/2010	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.34121	0.34528	1.19281	0.00000	0.0000	0
29/12/2010	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.08400	0.07787	7.29762	0.00000	0.0000	0
29/12/2010	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.38080	0.38497	1.09506	0.00000	0.0000	0
29/12/2010	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.10624	0.09993	5.93938	0.00000	0.0000	0
29/12/2010	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.30304	0.30703	1.31666	0.00000	0.0000	0
29/12/2010	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.83910	6.82900	0.14768	0.00000	0.0000	0
29/12/2010	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.19813	0.19292	2.62959	0.00000	0.0000	0
29/12/2010	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.40903	0.41392	1.19551	0.00000	0.0000	0
29/12/2010	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.18463	0.17948	2.78936	0.00000	0.0000	0
29/12/2010	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.44553	0.45048	1.11104	0.00000	0.0000	0
29/12/2010	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.21276	0.20748	2.48167	0.00000	0.0000	0
29/12/2010	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.37366	0.37848	1.28994	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
29/12/2010	£ / R 2011/03/14			Foreign Exchange Future	10.38380	10.40200	0.17527	10.38000	10.3545	45,186
29/12/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
29/12/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	1.43100	1.41300	1.25786	0.00000	0.0000	0
29/12/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
29/12/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	1.47900	1.46100	1.21704	0.00000	0.0000	0
29/12/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
29/12/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	1.38200	1.36400	1.30246	0.00000	0.0000	0
29/12/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	1.09500	1.07700	1.64384	0.00000	0.0000	0
29/12/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.02900	0.02900	0.00000	0.00000	0.0000	870
29/12/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	2.17000	2.15200	0.82949	0.00000	0.0000	0
29/12/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	870
29/12/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	1.62600	1.60800	1.10701	0.00000	0.0000	0
29/12/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	150
29/12/2010	£ / R 2011/06/13			Foreign Exchange Future	10.50630	10.52570	0.18465	10.47000	10.4700	2,047
29/12/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.08900	0.09100	2.24719	0.00000	0.0000	0
29/12/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	1.43300	1.41500	1.25611	0.00000	0.0000	0
29/12/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.08500	0.08600	1.17647	0.00000	0.0000	0
29/12/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	1.47900	1.46000	1.28465	0.00000	0.0000	0
29/12/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.09400	0.09500	1.06383	0.00000	0.0000	0
29/12/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	1.38800	1.36900	1.36888	0.00000	0.0000	0
29/12/2010	£ / R 2011/09/19			Foreign Exchange Future	10.63410	10.65480	0.19466	0.00000	0.0000	2,404
29/12/2010	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.24600	0.25000	1.62602	0.00000	0.0000	0
29/12/2010	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	1.11200	1.09500	1.52878	0.00000	0.0000	0
29/12/2010	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.23600	0.24000	1.69492	0.00000	0.0000	0
29/12/2010	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	1.15200	1.13500	1.47569	0.00000	0.0000	0
29/12/2010	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.25600	0.26000	1.56250	0.00000	0.0000	0
29/12/2010	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	1.07200	1.05500	1.58582	0.00000	0.0000	0
29/12/2010	£ / R 2011/12/19			Foreign Exchange Future	10.75450	10.77460	0.18690	0.00000	0.0000	0
29/12/2010	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.33100	0.33500	1.20846	0.00000	0.0000	0
29/12/2010	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	1.22700	1.21000	1.38549	0.00000	0.0000	0
29/12/2010	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.32000	0.32500	1.56250	0.00000	0.0000	0
29/12/2010	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	1.26600	1.25000	1.26382	0.00000	0.0000	0
29/12/2010	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.34200	0.34600	1.16959	0.00000	0.0000	0
29/12/2010	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	1.18800	1.17100	1.43098	0.00000	0.0000	0
29/12/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08240	0.08230	0.12136	0.00000	0.0000	731
29/12/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00131	0.00127	3.05344	0.00000	0.0000	0
29/12/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00591	0.00597	1.01523	0.00000	0.0000	0
29/12/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00028	0.00026	7.14286	0.00000	0.0000	0
29/12/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01488	0.01496	0.53763	0.00000	0.0000	0
29/12/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00603	0.00594	1.49254	0.00000	0.0000	0
29/12/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00063	0.00064	1.58730	0.00000	0.0000	0
29/12/2010	¥ / R 2011/06/13			Foreign Exchange Future	0.08350	0.08340	0.11976	0.00000	0.0000	0
29/12/2010	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00361	0.00355	1.66205	0.00000	0.0000	0
29/12/2010	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00511	0.00515	0.78278	0.00000	0.0000	0
29/12/2010	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00141	0.00137	2.83688	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
29/12/2010	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01291	0.01297	0.46476	0.00000	0.0000	0
29/12/2010	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00933	0.00923	1.07181	0.00000	0.0000	0
29/12/2010	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00083	0.00083	0.00000	0.00000	0.0000	0
29/12/2010	€ / R 2011/03/14			Foreign Exchange Future	8.87450	8.85250	0.24790	8.88000	8.8230	18,014
29/12/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
29/12/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.94300	0.96400	2.22694	0.00000	0.0000	0
29/12/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
29/12/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.99100	1.01200	2.11907	0.00000	0.0000	0
29/12/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.02000	0.01800	10.00000	0.00000	0.0000	0
29/12/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.89600	0.91600	2.23214	0.00000	0.0000	0
29/12/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.66300	0.68200	2.86576	0.00000	0.0000	0
29/12/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.03700	0.03400	8.10811	0.00000	0.0000	10,429
29/12/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	1.53000	1.55200	1.43791	0.00000	0.0000	0
29/12/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	14,937
29/12/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.63000	1.65100	1.28834	0.00000	0.0000	0
29/12/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	4,508
29/12/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	1.23400	1.25600	1.78282	0.00000	0.0000	0
29/12/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	100
29/12/2010	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.02900	0.02600	10.34483	0.00000	0.0000	0
29/12/2010	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.75500	0.77400	2.51656	0.00000	0.0000	3,000
29/12/2010	€ / R 2011/06/13			Foreign Exchange Future	8.98330	8.96120	0.24601	8.98800	8.9880	5,920
29/12/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.10400	0.10100	2.88462	0.00000	0.0000	0
29/12/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.92100	0.94000	2.06298	0.00000	0.0000	0
29/12/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.09800	0.09500	3.06122	0.00000	0.0000	0
29/12/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.96500	0.98400	1.96891	0.00000	0.0000	0
29/12/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.11100	0.10700	3.60360	0.00000	0.0000	0
29/12/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.87800	0.89600	2.05011	0.00000	0.0000	0
29/12/2010	€ / R 2011/09/19			Foreign Exchange Future	9.09880	9.07760	0.23300	9.07000	9.0700	2,364
29/12/2010	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.22200	0.21700	2.25225	0.00000	0.0000	0
29/12/2010	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.77300	0.78900	2.06986	0.00000	0.0000	0
29/12/2010	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.21100	0.20700	1.89573	0.00000	0.0000	0
29/12/2010	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.81200	0.82900	2.09360	0.00000	0.0000	0
29/12/2010	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.23300	0.22800	2.14592	0.00000	0.0000	0
29/12/2010	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.73400	0.75000	2.17984	0.00000	0.0000	0
29/12/2010	€ / R 2011/12/19			Foreign Exchange Future	9.21030	9.18720	0.25081	0.00000	0.0000	0
29/12/2010	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.30000	0.28600	4.66667	0.00000	0.0000	0
29/12/2010	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.89000	0.89900	1.01124	0.00000	0.0000	0
29/12/2010	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.28900	0.27500	4.84429	0.00000	0.0000	0
29/12/2010	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.92900	0.93800	0.96878	0.00000	0.0000	0
29/12/2010	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.31200	0.29700	4.80769	0.00000	0.0000	0
29/12/2010	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.85200	0.86000	0.93897	0.00000	0.0000	0
29/12/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.77630	6.77750	0.01771	0.00000	0.0000	7,893
29/12/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.16900	0.16900	0.00000	0.00000	0.0000	0
29/12/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.09300	0.09200	1.07527	0.00000	0.0000	0
29/12/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.13600	0.13600	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
29/12/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.11000	0.10900	0.90909	0.00000	0.0000	0
29/12/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.20400	0.20400	0.00000	0.00000	0.0000	0
29/12/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.07800	0.07700	1.28205	0.00000	0.0000	0
29/12/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.78240	6.78530	0.04276	0.00000	0.0000	925
29/12/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.27900	0.28000	0.35842	0.00000	0.0000	0
29/12/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.14700	0.14500	1.36054	0.00000	0.0000	0
29/12/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.24600	0.24700	0.40650	0.00000	0.0000	0
29/12/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.16400	0.16200	1.21951	0.00000	0.0000	0
29/12/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.31400	0.31500	0.31847	0.00000	0.0000	0
29/12/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.13200	0.13000	1.51515	0.00000	0.0000	0
29/12/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.78470	6.78760	0.04274	0.00000	0.0000	5,790
29/12/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.33200	0.33300	0.30120	0.00000	0.0000	0
29/12/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.19700	0.19500	1.01523	0.00000	0.0000	0
29/12/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.29900	0.30000	0.33445	0.00000	0.0000	0
29/12/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.21400	0.21200	0.93458	0.00000	0.0000	0
29/12/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.36600	0.36700	0.27322	0.00000	0.0000	0
29/12/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.18100	0.17900	1.10497	0.00000	0.0000	0
29/12/2010	AU\$ / R 2015/12/14			Foreign Exchange Future	7.55420	7.59300	0.51362	0.00000	0.0000	0
29/12/2010	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.97200	0.99700	2.57202	0.00000	0.0000	0
29/12/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.71800	0.70400	1.94986	0.00000	0.0000	0
29/12/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.95100	0.97600	2.62881	0.00000	0.0000	0
29/12/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.74700	0.73300	1.87416	0.00000	0.0000	0
29/12/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.99400	1.01800	2.41449	0.00000	0.0000	0
29/12/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.69000	0.67500	2.17391	0.00000	0.0000	0
29/12/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.74660	6.72590	0.30682	0.00000	0.0000	1,791
29/12/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.03100	0.02500	19.35484	0.00000	0.0000	0
29/12/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.33400	0.34900	4.49102	0.00000	0.0000	0
29/12/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.02500	0.02000	20.00000	0.00000	0.0000	0
29/12/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.37800	0.39400	4.23280	0.00000	0.0000	0
29/12/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.03800	0.03200	15.78947	0.00000	0.0000	0
29/12/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.29100	0.30600	5.15464	0.00000	0.0000	0
29/12/2010	CAD/ R 2011/06/13			Foreign Exchange Future	6.81570	6.79560	0.29491	0.00000	0.0000	0
29/12/2010	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.16600	0.15400	7.22892	0.00000	0.0000	0
29/12/2010	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.25000	0.25800	3.20000	0.00000	0.0000	0
29/12/2010	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.14900	0.13800	7.38255	0.00000	0.0000	0
29/12/2010	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.28300	0.29200	3.18021	0.00000	0.0000	0
29/12/2010	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.18600	0.17300	6.98925	0.00000	0.0000	0
29/12/2010	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.22000	0.22700	3.18182	0.00000	0.0000	0
29/12/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.10070	7.09360	0.09999	0.00000	0.0000	40
29/12/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.12800	0.12500	2.34375	0.00000	0.0000	0
29/12/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.27700	0.28100	1.44404	0.00000	0.0000	0
29/12/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.11300	0.11000	2.65487	0.00000	0.0000	0
29/12/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.31200	0.31600	1.28205	0.00000	0.0000	0
29/12/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.14500	0.14100	2.75862	0.00000	0.0000	0
29/12/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.24400	0.24700	1.22951	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
29/12/2010	CHF / R 2011/06/13			Foreign Exchange Future	7.20070	7.19370	0.09721	0.00000	0.0000	0
29/12/2010	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.33800	0.33400	1.18343	0.00000	0.0000	0
29/12/2010	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.23700	0.24000	1.26582	0.00000	0.0000	0
29/12/2010	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.31300	0.30900	1.27796	0.00000	0.0000	0
29/12/2010	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.26200	0.26500	1.14504	0.00000	0.0000	0
29/12/2010	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.36500	0.36000	1.36986	0.00000	0.0000	0
29/12/2010	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.21400	0.21600	0.93458	0.00000	0.0000	0
29/12/2010	RAIN 2011/03/14			Foreign Exchange Future	13,094.64000	13,075.17000	0.14869	0.00000	0.0000	0
29/12/2010	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/12/2010	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	505.40000	524.80000	3.83854	0.00000	0.0000	0
29/12/2010	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/12/2010	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	505.40000	524.80000	3.83854	0.00000	0.0000	0
29/12/2010	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/12/2010	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	505.40000	524.80000	3.83854	0.00000	0.0000	0
29/12/2010	RAIN 2011/06/13			Foreign Exchange Future	13,262.24000	13,242.59000	0.14817	0.00000	0.0000	0
29/12/2010	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/12/2010	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	237.80000	257.40000	8.24222	0.00000	0.0000	0
29/12/2010	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/12/2010	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	237.80000	257.40000	8.24222	0.00000	0.0000	0
29/12/2010	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/12/2010	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	237.80000	257.40000	8.24222	0.00000	0.0000	0
29/12/2010	YUAN/R 2011/03/14			Foreign Exchange Future	1.01920	1.01820	0.09812	0.00000	0.0000	0
29/12/2010	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.01380	0.01330	3.62319	0.00000	0.0000	0
29/12/2010	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.04460	0.04510	1.12108	0.00000	0.0000	0
29/12/2010	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.00590	0.00560	5.08475	0.00000	0.0000	0
29/12/2010	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.08670	0.08740	0.80738	0.00000	0.0000	0
29/12/2010	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.03470	0.03390	2.30548	0.00000	0.0000	0
29/12/2010	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.01550	0.01570	1.29032	0.00000	0.0000	0
29/12/2010	YUAN/R 2011/06/13			Foreign Exchange Future	1.03330	1.03220	0.10646	0.00000	0.0000	0
29/12/2010	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.03340	0.03270	2.09581	0.00000	0.0000	0
29/12/2010	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.05010	0.05050	0.79840	0.00000	0.0000	0
29/12/2010	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.02020	0.01950	3.46535	0.00000	0.0000	0
29/12/2010	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.08690	0.08730	0.46030	0.00000	0.0000	0
29/12/2010	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.05680	0.05600	1.40845	0.00000	0.0000	0
29/12/2010	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.02350	0.02380	1.27660	0.00000	0.0000	0

Future Open Interest	450,602
Option Open Interest	201,476
Total	652,078