



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 30/12/2010

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
30/12/2010	\$ / R 2011/03/14			Foreign Exchange Future	6.74290	6.71070	0.47754	6.71230	6.6700	287,586
30/12/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	29,607
30/12/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.26700	1.29800	2.44672	0.00000	0.0000	0
30/12/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	340
30/12/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.31600	1.34700	2.35562	0.00000	0.0000	0
30/12/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
30/12/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.21800	1.24900	2.54516	0.00000	0.0000	0
30/12/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.76200	1.79300	1.75936	0.00000	0.0000	0
30/12/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	30,000
30/12/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.75700	3.78900	0.85174	0.00000	0.0000	0
30/12/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
30/12/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.60000	0.62700	4.50000	0.00000	0.0000	0
30/12/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.04300	0.03800	11.62791	0.00000	0.0000	29,607
30/12/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.66300	1.69400	1.86410	0.00000	0.0000	0
30/12/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	3,000
30/12/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.78400	0.81300	3.69898	0.00000	0.0000	0
30/12/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.02700	0.02400	11.11111	0.00000	0.0000	12,000
30/12/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.83100	0.86000	3.48977	0.00000	0.0000	0
30/12/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.02400	0.02100	12.50000	0.00000	0.0000	871
30/12/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.87900	0.90800	3.29920	0.00000	0.0000	0
30/12/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.02200	0.01900	13.63636	0.00000	0.0000	3,071
30/12/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.55500	0.58100	4.68468	0.00000	0.0000	3,000
30/12/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.04800	0.04200	12.50000	0.00000	0.0000	10,500
30/12/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.42600	0.45000	5.63380	0.00000	0.0000	3,000
30/12/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.06900	0.06100	11.59420	0.00000	0.0000	4,780
30/12/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.69100	0.71900	4.05210	0.00000	0.0000	0
30/12/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.03400	0.03000	11.76471	0.00000	0.0000	65
30/12/2010	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.46800	0.49300	5.34188	0.00000	0.0000	0
30/12/2010	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.06100	0.05400	11.47541	0.00000	0.0000	500
30/12/2010	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.64500	0.67200	4.18605	0.00000	0.0000	0
30/12/2010	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.03800	0.03300	13.15789	0.00000	0.0000	400
30/12/2010	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.05400	0.04800	11.11111	0.00000	0.0000	0
30/12/2010	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.51100	0.53700	5.08806	0.00000	0.0000	2,571
30/12/2010	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.23500	0.25400	8.08511	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
30/12/2010	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.12800	0.11500	10.15625	0.00000	0.0000	3,000
30/12/2010	\$ / R 2011/06/13			Foreign Exchange Future	6.82900	6.79740	0.46273	6.79360	6.7740	59,784
30/12/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.11100	0.10500	5.40541	0.00000	0.0000	0
30/12/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.73200	0.75800	3.55191	0.00000	0.0000	0
30/12/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.10400	0.09800	5.76923	0.00000	0.0000	300
30/12/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.77500	0.80100	3.35484	0.00000	0.0000	0
30/12/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.11800	0.11200	5.08475	0.00000	0.0000	0
30/12/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.68900	0.71500	3.77358	0.00000	0.0000	0
30/12/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.33400	0.31600	5.38922	0.00000	0.0000	0
30/12/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.20500	0.21900	6.82927	0.00000	0.0000	0
30/12/2010	\$ / R 2011/09/19			Foreign Exchange Future	6.92070	6.88900	0.45805	6.88000	6.8400	9,809
30/12/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.10900	0.10600	2.75229	0.00000	0.0000	0
30/12/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.23800	1.26700	2.34249	0.00000	0.0000	0
30/12/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.10500	0.10100	3.80952	0.00000	0.0000	0
30/12/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.28400	1.31200	2.18069	0.00000	0.0000	0
30/12/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.11400	0.11000	3.50877	0.00000	0.0000	0
30/12/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.19300	1.22100	2.34702	0.00000	0.0000	0
30/12/2010	\$ / R 2011/12/19			Foreign Exchange Future	7.00710	6.97480	0.46096	0.00000	0.0000	16
30/12/2010	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.30700	0.29500	3.90879	0.00000	0.0000	0
30/12/2010	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.65000	0.67000	3.07692	0.00000	0.0000	0
30/12/2010	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.29300	0.28300	3.41297	0.00000	0.0000	0
30/12/2010	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.68600	0.70800	3.20700	0.00000	0.0000	0
30/12/2010	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.32000	0.30900	3.43750	0.00000	0.0000	0
30/12/2010	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.61300	0.63400	3.42577	0.00000	0.0000	0
30/12/2010	\$ / R 2015/12/14			Foreign Exchange Future	8.99580	8.96830	0.30570	0.00000	0.0000	0
30/12/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.47800	1.46500	0.87957	0.00000	0.0000	0
30/12/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.68200	1.69700	0.89180	0.00000	0.0000	0
30/12/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.46300	1.45000	0.88859	0.00000	0.0000	0
30/12/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.71700	1.73200	0.87362	0.00000	0.0000	0
30/12/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.49300	1.48000	0.87073	0.00000	0.0000	0
30/12/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.64700	1.66200	0.91075	0.00000	0.0000	0
30/12/2010	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.74290	6.71070	0.47754	0.00000	0.0000	125
30/12/2010	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.08818	0.07840	11.09095	0.00000	0.0000	0
30/12/2010	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.34528	0.36770	6.49328	0.00000	0.0000	0
30/12/2010	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.07787	0.06908	11.28804	0.00000	0.0000	0
30/12/2010	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.38497	0.40838	6.08099	0.00000	0.0000	0
30/12/2010	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.09993	0.08905	10.88762	0.00000	0.0000	0
30/12/2010	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.30703	0.32835	6.94395	0.00000	0.0000	0
30/12/2010	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.82900	6.79740	0.46273	0.00000	0.0000	0
30/12/2010	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.19292	0.18141	5.96620	0.00000	0.0000	0
30/12/2010	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.41392	0.43401	4.85359	0.00000	0.0000	0
30/12/2010	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.17948	0.16878	5.96167	0.00000	0.0000	0
30/12/2010	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.45048	0.47138	4.63950	0.00000	0.0000	0
30/12/2010	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.20748	0.19512	5.95720	0.00000	0.0000	0
30/12/2010	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.37848	0.39772	5.08349	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
30/12/2010	£ / R 2011/03/14			Foreign Exchange Future	10.40200	10.36460	0.35955	10.39000	10.3070	45,311
30/12/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
30/12/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	1.41300	1.44800	2.47700	0.00000	0.0000	0
30/12/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
30/12/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	1.46100	1.49700	2.46407	0.00000	0.0000	0
30/12/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
30/12/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	1.36400	1.39900	2.56598	0.00000	0.0000	0
30/12/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	1.07700	1.11100	3.15692	0.00000	0.0000	0
30/12/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.02900	0.02600	10.34483	0.00000	0.0000	870
30/12/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	2.15200	2.18800	1.67286	0.00000	0.0000	0
30/12/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	870
30/12/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	1.60800	1.64400	2.23881	0.00000	0.0000	0
30/12/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	150
30/12/2010	£ / R 2011/06/13			Foreign Exchange Future	10.52570	10.48860	0.35247	10.51800	10.4525	2,059
30/12/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.09100	0.08500	6.59341	0.00000	0.0000	0
30/12/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	1.41500	1.44600	2.19081	0.00000	0.0000	0
30/12/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.08600	0.08000	6.97674	0.00000	0.0000	0
30/12/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	1.46000	1.49100	2.12329	0.00000	0.0000	0
30/12/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.09500	0.08900	6.31579	0.00000	0.0000	0
30/12/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	1.36900	1.40000	2.26443	0.00000	0.0000	0
30/12/2010	£ / R 2011/09/19			Foreign Exchange Future	10.65480	10.61690	0.35571	10.63800	10.6380	2,406
30/12/2010	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.25000	0.23900	4.40000	0.00000	0.0000	0
30/12/2010	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	1.09500	1.12200	2.46575	0.00000	0.0000	0
30/12/2010	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.24000	0.23000	4.16667	0.00000	0.0000	0
30/12/2010	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	1.13500	1.16300	2.46696	0.00000	0.0000	0
30/12/2010	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.26000	0.24900	4.23077	0.00000	0.0000	0
30/12/2010	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	1.05500	1.08200	2.55924	0.00000	0.0000	0
30/12/2010	£ / R 2011/12/19			Foreign Exchange Future	10.77460	10.73560	0.36196	0.00000	0.0000	0
30/12/2010	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.33500	0.32300	3.58209	0.00000	0.0000	0
30/12/2010	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	1.21000	1.23700	2.23140	0.00000	0.0000	0
30/12/2010	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.32500	0.31300	3.69231	0.00000	0.0000	0
30/12/2010	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	1.25000	1.27700	2.16000	0.00000	0.0000	0
30/12/2010	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.34600	0.33300	3.75723	0.00000	0.0000	0
30/12/2010	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	1.17100	1.19700	2.22032	0.00000	0.0000	0
30/12/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08230	0.08210	0.24301	0.00000	0.0000	731
30/12/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00127	0.00118	7.08661	0.00000	0.0000	0
30/12/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00597	0.00608	1.84255	0.00000	0.0000	0
30/12/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00026	0.00024	7.69231	0.00000	0.0000	0
30/12/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01496	0.01514	1.20321	0.00000	0.0000	0
30/12/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00594	0.00576	3.03030	0.00000	0.0000	0
30/12/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00064	0.00066	3.12500	0.00000	0.0000	0
30/12/2010	¥ / R 2011/06/13			Foreign Exchange Future	0.08340	0.08330	0.11990	0.00000	0.0000	0
30/12/2010	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00355	0.00347	2.25352	0.00000	0.0000	0
30/12/2010	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00515	0.00517	0.38835	0.00000	0.0000	0
30/12/2010	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00137	0.00133	2.91971	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
30/12/2010	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01297	0.01303	0.46261	0.00000	0.0000	0
30/12/2010	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00923	0.00914	0.97508	0.00000	0.0000	0
30/12/2010	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00083	0.00084	1.20482	0.00000	0.0000	0
30/12/2010	€ / R 2011/03/14			Foreign Exchange Future	8.85250	8.92620	0.83253	8.89300	8.8930	18,014
30/12/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.01600	0.01900	18.75000	0.00000	0.0000	0
30/12/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.96400	0.89300	7.36515	0.00000	0.0000	0
30/12/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.01400	0.01700	21.42857	0.00000	0.0000	0
30/12/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	1.01200	0.94100	7.01581	0.00000	0.0000	0
30/12/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.01800	0.02100	16.66667	0.00000	0.0000	0
30/12/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.91600	0.84500	7.75109	0.00000	0.0000	0
30/12/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.68200	0.61500	9.82405	0.00000	0.0000	0
30/12/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.03400	0.04100	20.58824	0.00000	0.0000	10,429
30/12/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	1.55200	1.47900	4.70361	0.00000	0.0000	0
30/12/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	14,937
30/12/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.65100	1.57800	4.42156	0.00000	0.0000	0
30/12/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	4,508
30/12/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	1.25600	1.18300	5.81210	0.00000	0.0000	0
30/12/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	100
30/12/2010	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.02600	0.03200	23.07692	0.00000	0.0000	0
30/12/2010	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.77400	0.70600	8.78553	0.00000	0.0000	3,000
30/12/2010	€ / R 2011/06/13			Foreign Exchange Future	8.96120	9.03770	0.85368	0.00000	0.0000	5,920
30/12/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.10100	0.11100	9.90099	0.00000	0.0000	0
30/12/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.94000	0.87300	7.12766	0.00000	0.0000	0
30/12/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.09500	0.10400	9.47368	0.00000	0.0000	0
30/12/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.98400	0.91600	6.91057	0.00000	0.0000	0
30/12/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.10700	0.11700	9.34579	0.00000	0.0000	0
30/12/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.89600	0.82900	7.47768	0.00000	0.0000	0
30/12/2010	€ / R 2011/09/19			Foreign Exchange Future	9.07760	9.15530	0.85595	0.00000	0.0000	2,364
30/12/2010	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.21700	0.23600	8.75576	0.00000	0.0000	0
30/12/2010	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.78900	0.73100	7.35108	0.00000	0.0000	0
30/12/2010	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.20700	0.22400	8.21256	0.00000	0.0000	0
30/12/2010	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.82900	0.76900	7.23764	0.00000	0.0000	0
30/12/2010	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.22800	0.24700	8.33333	0.00000	0.0000	0
30/12/2010	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.75000	0.69200	7.73333	0.00000	0.0000	0
30/12/2010	€ / R 2011/12/19			Foreign Exchange Future	9.18720	9.26580	0.85554	0.00000	0.0000	0
30/12/2010	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.28600	0.30700	7.34266	0.00000	0.0000	0
30/12/2010	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.89900	0.84100	6.45161	0.00000	0.0000	0
30/12/2010	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.27500	0.29500	7.27273	0.00000	0.0000	0
30/12/2010	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.93800	0.87900	6.28998	0.00000	0.0000	0
30/12/2010	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.29700	0.31900	7.40741	0.00000	0.0000	0
30/12/2010	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.86000	0.80300	6.62791	0.00000	0.0000	0
30/12/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.77750	6.74810	0.43379	0.00000	0.0000	7,893
30/12/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.16900	0.15000	11.24260	0.00000	0.0000	0
30/12/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.09200	0.10200	10.86957	0.00000	0.0000	0
30/12/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.13600	0.11900	12.50000	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
30/12/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.10900	0.12100	11.00917	0.00000	0.0000	0
30/12/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.20400	0.18400	9.80392	0.00000	0.0000	0
30/12/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.07700	0.08600	11.68831	0.00000	0.0000	0
30/12/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.78530	6.75510	0.44508	0.00000	0.0000	925
30/12/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.28000	0.26100	6.78571	0.00000	0.0000	0
30/12/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.14500	0.15600	7.58621	0.00000	0.0000	0
30/12/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.24700	0.22900	7.28745	0.00000	0.0000	0
30/12/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.16200	0.17400	7.40741	0.00000	0.0000	0
30/12/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.31500	0.29500	6.34921	0.00000	0.0000	0
30/12/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.13000	0.14000	7.69231	0.00000	0.0000	0
30/12/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.78760	6.75870	0.42578	0.00000	0.0000	5,790
30/12/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.33300	0.31500	5.40541	0.00000	0.0000	0
30/12/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.19500	0.20600	5.64103	0.00000	0.0000	0
30/12/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.30000	0.28400	5.33333	0.00000	0.0000	0
30/12/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.21200	0.22500	6.13208	0.00000	0.0000	0
30/12/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.36700	0.34800	5.17711	0.00000	0.0000	0
30/12/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.17900	0.18900	5.58659	0.00000	0.0000	0
30/12/2010	AU\$ / R 2015/12/14			Foreign Exchange Future	7.59300	7.54830	0.58870	0.00000	0.0000	0
30/12/2010	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.99700	0.97300	2.40722	0.00000	0.0000	0
30/12/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.70400	0.72500	2.98295	0.00000	0.0000	0
30/12/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.97600	0.95200	2.45902	0.00000	0.0000	0
30/12/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.73300	0.75400	2.86494	0.00000	0.0000	0
30/12/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.01800	0.99400	2.35756	0.00000	0.0000	0
30/12/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.67500	0.69600	3.11111	0.00000	0.0000	0
30/12/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.72590	6.70250	0.34791	0.00000	0.0000	1,791
30/12/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.02500	0.02200	12.00000	0.00000	0.0000	0
30/12/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.34900	0.37000	6.01719	0.00000	0.0000	0
30/12/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.02000	0.01800	10.00000	0.00000	0.0000	0
30/12/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.39400	0.41600	5.58376	0.00000	0.0000	0
30/12/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.03200	0.02800	12.50000	0.00000	0.0000	0
30/12/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.30600	0.32600	6.53595	0.00000	0.0000	0
30/12/2010	CAD/ R 2011/06/13			Foreign Exchange Future	6.79560	6.77260	0.33845	0.00000	0.0000	0
30/12/2010	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.15400	0.14700	4.54545	0.00000	0.0000	0
30/12/2010	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.25800	0.27400	6.20155	0.00000	0.0000	0
30/12/2010	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.13800	0.13100	5.07246	0.00000	0.0000	0
30/12/2010	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.29200	0.30800	5.47945	0.00000	0.0000	0
30/12/2010	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.17300	0.16500	4.62428	0.00000	0.0000	0
30/12/2010	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.22700	0.24200	6.60793	0.00000	0.0000	0
30/12/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.09360	7.15000	0.79508	0.00000	0.0000	40
30/12/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.12500	0.14500	16.00000	0.00000	0.0000	0
30/12/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.28100	0.24500	12.81139	0.00000	0.0000	0
30/12/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.11000	0.12800	16.36364	0.00000	0.0000	0
30/12/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.31600	0.27800	12.02532	0.00000	0.0000	0
30/12/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.14100	0.16400	16.31206	0.00000	0.0000	0
30/12/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.24700	0.21400	13.36032	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
30/12/2010	CHF / R 2011/06/13			Foreign Exchange Future	7.19370	7.25100	0.79653	0.00000	0.0000	0
30/12/2010	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.33400	0.36500	9.28144	0.00000	0.0000	0
30/12/2010	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.24000	0.21400	10.83333	0.00000	0.0000	0
30/12/2010	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.30900	0.33800	9.38511	0.00000	0.0000	0
30/12/2010	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.26500	0.23700	10.56604	0.00000	0.0000	0
30/12/2010	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.36000	0.39300	9.16667	0.00000	0.0000	0
30/12/2010	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.21600	0.19200	11.11111	0.00000	0.0000	0
30/12/2010	RAIN 2011/03/14			Foreign Exchange Future	13,075.17000	13,096.59000	0.16382	0.00000	0.0000	0
30/12/2010	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/12/2010	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	524.80000	503.40000	4.07774	0.00000	0.0000	0
30/12/2010	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/12/2010	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	524.80000	503.40000	4.07774	0.00000	0.0000	0
30/12/2010	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/12/2010	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	524.80000	503.40000	4.07774	0.00000	0.0000	0
30/12/2010	RAIN 2011/06/13			Foreign Exchange Future	13,242.59000	13,269.70000	0.20472	0.00000	0.0000	0
30/12/2010	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/12/2010	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	257.40000	230.30000	10.52836	0.00000	0.0000	0
30/12/2010	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/12/2010	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	257.40000	230.30000	10.52836	0.00000	0.0000	0
30/12/2010	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/12/2010	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	257.40000	230.30000	10.52836	0.00000	0.0000	0
30/12/2010	YUAN/R 2011/03/14			Foreign Exchange Future	1.01820	1.01640	0.17678	0.00000	0.0000	0
30/12/2010	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.01330	0.01260	5.26316	0.00000	0.0000	0
30/12/2010	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.04510	0.04620	2.43902	0.00000	0.0000	0
30/12/2010	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.00560	0.00530	5.35714	0.00000	0.0000	0
30/12/2010	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.08740	0.08890	1.71625	0.00000	0.0000	0
30/12/2010	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.03390	0.03260	3.83481	0.00000	0.0000	0
30/12/2010	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.01570	0.01620	3.18471	0.00000	0.0000	0
30/12/2010	YUAN/R 2011/06/13			Foreign Exchange Future	1.03220	1.03100	0.11626	0.00000	0.0000	0
30/12/2010	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.03270	0.03210	1.83486	0.00000	0.0000	0
30/12/2010	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.05050	0.05110	1.18812	0.00000	0.0000	0
30/12/2010	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.01950	0.01920	1.53846	0.00000	0.0000	0
30/12/2010	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.08730	0.08820	1.03093	0.00000	0.0000	0
30/12/2010	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.05600	0.05490	1.96429	0.00000	0.0000	0
30/12/2010	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.02380	0.02390	0.42017	0.00000	0.0000	0

**Future Open Interest**

**450,564**

**Option Open Interest**

**201,476**

**Total**

**652,040**