



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 31/12/2010

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
31/12/2010	\$ / R 2011/03/14			Foreign Exchange Future	6.71070	6.70950	0.01788	6.71250	6.6900	277,892
31/12/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	29,607
31/12/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.29800	1.30100	0.23112	0.00000	0.0000	0
31/12/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	340
31/12/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.34700	1.35000	0.22272	0.00000	0.0000	0
31/12/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
31/12/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.24900	1.25100	0.16013	0.00000	0.0000	0
31/12/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.79300	1.79600	0.16732	0.00000	0.0000	0
31/12/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	30,000
31/12/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.78900	3.79100	0.05278	0.00000	0.0000	0
31/12/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
31/12/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.62700	0.62900	0.31898	0.00000	0.0000	0
31/12/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.03800	0.03800	0.00000	0.00000	0.0000	29,607
31/12/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.69400	1.69600	0.11806	0.00000	0.0000	0
31/12/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	3,000
31/12/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.81300	0.81500	0.24600	0.00000	0.0000	0
31/12/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.02400	0.02400	0.00000	0.00000	0.0000	12,000
31/12/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.86000	0.86300	0.34884	0.00000	0.0000	0
31/12/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.02100	0.02200	4.76190	0.00000	0.0000	871
31/12/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.90800	0.91100	0.33040	0.00000	0.0000	0
31/12/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	3,071
31/12/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.58100	0.58400	0.51635	0.00000	0.0000	3,000
31/12/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.04200	0.04300	2.38095	0.00000	0.0000	10,500
31/12/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.45000	0.45200	0.44444	0.00000	0.0000	3,000
31/12/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.06100	0.06100	0.00000	0.00000	0.0000	4,780
31/12/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.71900	0.72100	0.27816	0.00000	0.0000	0
31/12/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.03000	0.03000	0.00000	0.00000	0.0000	65
31/12/2010	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.49300	0.49500	0.40568	0.00000	0.0000	0
31/12/2010	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.05400	0.05400	0.00000	0.00000	0.0000	500
31/12/2010	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.67200	0.67500	0.44643	0.00000	0.0000	0
31/12/2010	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.03300	0.03400	3.03030	0.00000	0.0000	400
31/12/2010	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.04800	0.04800	0.00000	0.00000	0.0000	0
31/12/2010	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.53700	0.53900	0.37244	0.00000	0.0000	2,571
31/12/2010	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.25400	0.25500	0.39370	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
31/12/2010	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.11500	0.11400	0.86957	0.00000	0.0000	3,000
31/12/2010	\$ / R 2011/06/13			Foreign Exchange Future	6.79740	6.79590	0.02207	6.79100	6.7745	59,744
31/12/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.10500	0.10400	0.95238	0.00000	0.0000	0
31/12/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.75800	0.75800	0.00000	0.00000	0.0000	0
31/12/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.09800	0.09800	0.00000	0.00000	0.0000	300
31/12/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.80100	0.80200	0.12484	0.00000	0.0000	0
31/12/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.11200	0.11100	0.89286	0.00000	0.0000	0
31/12/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.71500	0.71500	0.00000	0.00000	0.0000	0
31/12/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.31600	0.31400	0.63291	0.00000	0.0000	0
31/12/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.21900	0.21800	0.45662	0.00000	0.0000	0
31/12/2010	\$ / R 2011/09/19			Foreign Exchange Future	6.88900	6.88640	0.03774	0.00000	0.0000	9,809
31/12/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.10600	0.10600	0.00000	0.00000	0.0000	0
31/12/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.26700	1.27000	0.23678	0.00000	0.0000	0
31/12/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.10100	0.10200	0.99010	0.00000	0.0000	0
31/12/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.31200	1.31600	0.30488	0.00000	0.0000	0
31/12/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.11000	0.11100	0.90909	0.00000	0.0000	0
31/12/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.22100	1.22500	0.32760	0.00000	0.0000	0
31/12/2010	\$ / R 2011/12/19			Foreign Exchange Future	6.97480	6.97220	0.03728	0.00000	0.0000	16
31/12/2010	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.29500	0.29500	0.00000	0.00000	0.0000	0
31/12/2010	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.67000	0.67300	0.44776	0.00000	0.0000	0
31/12/2010	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.28300	0.28300	0.00000	0.00000	0.0000	0
31/12/2010	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.70800	0.71100	0.42373	0.00000	0.0000	0
31/12/2010	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.30900	0.30800	0.32362	0.00000	0.0000	0
31/12/2010	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.63400	0.63600	0.31546	0.00000	0.0000	0
31/12/2010	\$ / R 2015/12/14			Foreign Exchange Future	8.96830	8.96830	0.00000	0.00000	0.0000	0
31/12/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.46500	1.46900	0.27304	0.00000	0.0000	0
31/12/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.69700	1.70100	0.23571	0.00000	0.0000	0
31/12/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.45000	1.45400	0.27586	0.00000	0.0000	0
31/12/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.73200	1.73600	0.23095	0.00000	0.0000	0
31/12/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.48000	1.48300	0.20270	0.00000	0.0000	0
31/12/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.66200	1.66500	0.18051	0.00000	0.0000	0
31/12/2010	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.71070	6.70950	0.01788	0.00000	0.0000	125
31/12/2010	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.07840	0.07818	0.28061	0.00000	0.0000	0
31/12/2010	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.36770	0.36868	0.26652	0.00000	0.0000	0
31/12/2010	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.06908	0.06899	0.13028	0.00000	0.0000	0
31/12/2010	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.40838	0.40949	0.27181	0.00000	0.0000	0
31/12/2010	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.08905	0.08869	0.40427	0.00000	0.0000	0
31/12/2010	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.32835	0.32919	0.25582	0.00000	0.0000	0
31/12/2010	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.79740	6.79590	0.02207	0.00000	0.0000	0
31/12/2010	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.18141	0.18049	0.50714	0.00000	0.0000	0
31/12/2010	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.43401	0.43459	0.13364	0.00000	0.0000	0
31/12/2010	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.16878	0.16800	0.46214	0.00000	0.0000	0
31/12/2010	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.47138	0.47210	0.15274	0.00000	0.0000	0
31/12/2010	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.19512	0.19407	0.53813	0.00000	0.0000	0
31/12/2010	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.39772	0.39817	0.11314	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
31/12/2010	£ / R 2011/03/14			Foreign Exchange Future	10.36460	10.39250	0.26919	10.39900	10.3500	45,363
31/12/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
31/12/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	1.44800	1.42200	1.79558	0.00000	0.0000	0
31/12/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
31/12/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	1.49700	1.47000	1.80361	0.00000	0.0000	0
31/12/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
31/12/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	1.39900	1.37300	1.85847	0.00000	0.0000	0
31/12/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	1.11100	1.08500	2.34023	0.00000	0.0000	0
31/12/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.02600	0.02700	3.84615	0.00000	0.0000	870
31/12/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	2.18800	2.16100	1.23400	0.00000	0.0000	0
31/12/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	870
31/12/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	1.64400	1.61700	1.64234	0.00000	0.0000	0
31/12/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	150
31/12/2010	£ / R 2011/06/13			Foreign Exchange Future	10.48860	10.51620	0.26314	0.00000	0.0000	2,059
31/12/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.08500	0.08700	2.35294	0.00000	0.0000	0
31/12/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	1.44600	1.42100	1.72891	0.00000	0.0000	0
31/12/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.08000	0.08300	3.75000	0.00000	0.0000	0
31/12/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	1.49100	1.46700	1.60966	0.00000	0.0000	0
31/12/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.08900	0.09200	3.37079	0.00000	0.0000	0
31/12/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	1.40000	1.37600	1.71429	0.00000	0.0000	0
31/12/2010	£ / R 2011/09/19			Foreign Exchange Future	10.61690	10.64390	0.25431	0.00000	0.0000	2,406
31/12/2010	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.23900	0.24500	2.51046	0.00000	0.0000	0
31/12/2010	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	1.12200	1.10100	1.87166	0.00000	0.0000	0
31/12/2010	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.23000	0.23500	2.17391	0.00000	0.0000	0
31/12/2010	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	1.16300	1.14100	1.89166	0.00000	0.0000	0
31/12/2010	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.24900	0.25500	2.40964	0.00000	0.0000	0
31/12/2010	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	1.08200	1.06100	1.94085	0.00000	0.0000	0
31/12/2010	£ / R 2011/12/19			Foreign Exchange Future	10.73560	10.76290	0.25429	0.00000	0.0000	0
31/12/2010	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.32300	0.32600	0.92879	0.00000	0.0000	0
31/12/2010	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	1.23700	1.21300	1.94018	0.00000	0.0000	0
31/12/2010	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.31300	0.31600	0.95847	0.00000	0.0000	0
31/12/2010	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	1.27700	1.25300	1.87940	0.00000	0.0000	0
31/12/2010	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.33300	0.33700	1.20120	0.00000	0.0000	0
31/12/2010	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	1.19700	1.17400	1.92147	0.00000	0.0000	0
31/12/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08210	0.08250	0.48721	0.00000	0.0000	731
31/12/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00118	0.00127	7.62712	0.00000	0.0000	0
31/12/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00608	0.00577	5.09868	0.00000	0.0000	0
31/12/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00024	0.00026	8.33333	0.00000	0.0000	0
31/12/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01514	0.01476	2.50991	0.00000	0.0000	0
31/12/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00576	0.00608	5.55556	0.00000	0.0000	0
31/12/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00066	0.00058	12.12121	0.00000	0.0000	0
31/12/2010	¥ / R 2011/06/13			Foreign Exchange Future	0.08330	0.08370	0.48019	0.00000	0.0000	0
31/12/2010	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00347	0.00364	4.89914	0.00000	0.0000	0
31/12/2010	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00517	0.00494	4.44874	0.00000	0.0000	0
31/12/2010	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00133	0.00140	5.26316	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
31/12/2010	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01303	0.01270	2.53262	0.00000	0.0000	0
31/12/2010	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00914	0.00947	3.61050	0.00000	0.0000	0
31/12/2010	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00084	0.00077	8.33333	0.00000	0.0000	0
31/12/2010	€ / R 2011/03/14			Foreign Exchange Future	8.92620	8.96400	0.42347	0.00000	0.0000	18,024
31/12/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.01900	0.02100	10.52632	0.00000	0.0000	0
31/12/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.89300	0.85700	4.03135	0.00000	0.0000	0
31/12/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
31/12/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.94100	0.90400	3.93199	0.00000	0.0000	0
31/12/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.02100	0.02400	14.28571	0.00000	0.0000	0
31/12/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.84500	0.81000	4.14201	0.00000	0.0000	0
31/12/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.61500	0.58100	5.52846	0.00000	0.0000	0
31/12/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.04100	0.04500	9.75610	0.00000	0.0000	10,429
31/12/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	1.47900	1.44100	2.56930	0.00000	0.0000	0
31/12/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	14,937
31/12/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.57800	1.54000	2.40811	0.00000	0.0000	0
31/12/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	4,508
31/12/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	1.18300	1.14600	3.12764	0.00000	0.0000	0
31/12/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	100
31/12/2010	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.03200	0.03500	9.37500	0.00000	0.0000	0
31/12/2010	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.70600	0.67100	4.95751	0.00000	0.0000	3,000
31/12/2010	€ / R 2011/06/13			Foreign Exchange Future	9.03770	9.07550	0.41825	0.00000	0.0000	5,855
31/12/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.11100	0.11800	6.30631	0.00000	0.0000	0
31/12/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.87300	0.84300	3.43643	0.00000	0.0000	0
31/12/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.10400	0.11100	6.73077	0.00000	0.0000	0
31/12/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.91600	0.88600	3.27511	0.00000	0.0000	0
31/12/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.11700	0.12500	6.83761	0.00000	0.0000	0
31/12/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.82900	0.80000	3.49819	0.00000	0.0000	0
31/12/2010	€ / R 2011/09/19			Foreign Exchange Future	9.15530	9.19180	0.39868	0.00000	0.0000	2,364
31/12/2010	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.23600	0.24600	4.23729	0.00000	0.0000	0
31/12/2010	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.73100	0.70400	3.69357	0.00000	0.0000	0
31/12/2010	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.22400	0.23400	4.46429	0.00000	0.0000	0
31/12/2010	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.76900	0.74200	3.51105	0.00000	0.0000	0
31/12/2010	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.24700	0.25800	4.45344	0.00000	0.0000	0
31/12/2010	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.69200	0.66600	3.75723	0.00000	0.0000	0
31/12/2010	€ / R 2011/12/19			Foreign Exchange Future	9.26580	9.30270	0.39824	0.00000	0.0000	0
31/12/2010	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.30700	0.31800	3.58306	0.00000	0.0000	0
31/12/2010	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.84100	0.81500	3.09156	0.00000	0.0000	0
31/12/2010	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.29500	0.30600	3.72881	0.00000	0.0000	0
31/12/2010	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.87900	0.85300	2.95791	0.00000	0.0000	0
31/12/2010	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.31900	0.33100	3.76176	0.00000	0.0000	0
31/12/2010	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.80300	0.77800	3.11333	0.00000	0.0000	0
31/12/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.74810	6.77410	0.38529	0.00000	0.0000	7,893
31/12/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.15000	0.16400	9.33333	0.00000	0.0000	0
31/12/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.10200	0.09000	11.76471	0.00000	0.0000	0
31/12/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.11900	0.13200	10.92437	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
31/12/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.12100	0.10800	10.74380	0.00000	0.0000	0
31/12/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.18400	0.20000	8.69565	0.00000	0.0000	0
31/12/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.08600	0.07600	11.62791	0.00000	0.0000	0
31/12/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.75510	6.78090	0.38193	0.00000	0.0000	925
31/12/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.26100	0.27600	5.74713	0.00000	0.0000	0
31/12/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.15600	0.14500	7.05128	0.00000	0.0000	0
31/12/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.22900	0.24200	5.67686	0.00000	0.0000	0
31/12/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.17400	0.16100	7.47126	0.00000	0.0000	0
31/12/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.29500	0.31100	5.42373	0.00000	0.0000	0
31/12/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.14000	0.13000	7.14286	0.00000	0.0000	0
31/12/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.75870	6.78300	0.35954	0.00000	0.0000	5,790
31/12/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.31500	0.32900	4.44444	0.00000	0.0000	0
31/12/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.20600	0.19600	4.85437	0.00000	0.0000	0
31/12/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.28400	0.29700	4.57746	0.00000	0.0000	0
31/12/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.22500	0.21400	4.88889	0.00000	0.0000	0
31/12/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.34800	0.36300	4.31034	0.00000	0.0000	0
31/12/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.18900	0.18000	4.76190	0.00000	0.0000	0
31/12/2010	AU\$ / R 2015/12/14			Foreign Exchange Future	7.54830	7.59430	0.60941	0.00000	0.0000	0
31/12/2010	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.97300	0.99700	2.46660	0.00000	0.0000	0
31/12/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.72500	0.70300	3.03448	0.00000	0.0000	0
31/12/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.95200	0.97700	2.62605	0.00000	0.0000	0
31/12/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.75400	0.73300	2.78515	0.00000	0.0000	0
31/12/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.99400	1.01900	2.51509	0.00000	0.0000	0
31/12/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.69600	0.67500	3.01724	0.00000	0.0000	0
31/12/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.70250	6.77840	1.13241	0.00000	0.0000	1,791
31/12/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.02200	0.03600	63.63636	0.00000	0.0000	0
31/12/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.37000	0.30800	16.75676	0.00000	0.0000	0
31/12/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.01800	0.02900	61.11111	0.00000	0.0000	0
31/12/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.41600	0.35100	15.62500	0.00000	0.0000	0
31/12/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.02800	0.04400	57.14286	0.00000	0.0000	0
31/12/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.32600	0.26600	18.40491	0.00000	0.0000	0
31/12/2010	CAD/ R 2011/06/13			Foreign Exchange Future	6.77260	6.84800	1.11331	0.00000	0.0000	0
31/12/2010	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.14700	0.17800	21.08844	0.00000	0.0000	0
31/12/2010	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.27400	0.23000	16.05839	0.00000	0.0000	0
31/12/2010	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.13100	0.16000	22.13740	0.00000	0.0000	0
31/12/2010	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.30800	0.26200	14.93506	0.00000	0.0000	0
31/12/2010	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.16500	0.19900	20.60606	0.00000	0.0000	0
31/12/2010	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.24200	0.20100	16.94215	0.00000	0.0000	0
31/12/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.15000	7.16650	0.23077	0.00000	0.0000	40
31/12/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.14500	0.15200	4.82759	0.00000	0.0000	0
31/12/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.24500	0.23600	3.67347	0.00000	0.0000	0
31/12/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.12800	0.13400	4.68750	0.00000	0.0000	0
31/12/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.27800	0.26800	3.59712	0.00000	0.0000	0
31/12/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.16400	0.17100	4.26829	0.00000	0.0000	0
31/12/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.21400	0.20500	4.20561	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
31/12/2010	CHF / R 2011/06/13			Foreign Exchange Future	7.25100	7.26780	0.23169	0.00000	0.0000	0
31/12/2010	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.36500	0.37400	2.46575	0.00000	0.0000	0
31/12/2010	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.21400	0.20600	3.73832	0.00000	0.0000	0
31/12/2010	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.33800	0.34700	2.66272	0.00000	0.0000	0
31/12/2010	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.23700	0.22900	3.37553	0.00000	0.0000	0
31/12/2010	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.39300	0.40300	2.54453	0.00000	0.0000	0
31/12/2010	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.19200	0.18500	3.64583	0.00000	0.0000	0
31/12/2010	RAIN 2011/03/14			Foreign Exchange Future	13,096.59000	13,133.60000	0.28259	0.00000	0.0000	0
31/12/2010	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/12/2010	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	503.40000	466.40000	7.35002	0.00000	0.0000	0
31/12/2010	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/12/2010	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	503.40000	466.40000	7.35002	0.00000	0.0000	0
31/12/2010	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/12/2010	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	503.40000	466.40000	7.35002	0.00000	0.0000	0
31/12/2010	RAIN 2011/06/13			Foreign Exchange Future	13,269.70000	13,306.89000	0.28026	0.00000	0.0000	0
31/12/2010	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/12/2010	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	230.30000	193.10000	16.15284	0.00000	0.0000	0
31/12/2010	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/12/2010	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	230.30000	193.10000	16.15284	0.00000	0.0000	0
31/12/2010	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/12/2010	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	230.30000	193.10000	16.15284	0.00000	0.0000	0
31/12/2010	YUAN/R 2011/03/14			Foreign Exchange Future	1.01640	1.01770	0.12790	0.00000	0.0000	0
31/12/2010	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.01260	0.01280	1.58730	0.00000	0.0000	0
31/12/2010	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.04620	0.04510	2.38095	0.00000	0.0000	0
31/12/2010	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.00530	0.00530	0.00000	0.00000	0.0000	0
31/12/2010	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.08890	0.08760	1.46232	0.00000	0.0000	0
31/12/2010	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.03260	0.03330	2.14724	0.00000	0.0000	0
31/12/2010	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.01620	0.01560	3.70370	0.00000	0.0000	0
31/12/2010	YUAN/R 2011/06/13			Foreign Exchange Future	1.03100	1.03240	0.13579	0.00000	0.0000	0
31/12/2010	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.03210	0.03230	0.62305	0.00000	0.0000	0
31/12/2010	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.05110	0.04990	2.34834	0.00000	0.0000	0
31/12/2010	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.01920	0.01930	0.52083	0.00000	0.0000	0
31/12/2010	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.08820	0.08690	1.47392	0.00000	0.0000	0
31/12/2010	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.05490	0.05560	1.27505	0.00000	0.0000	0
31/12/2010	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.02390	0.02320	2.92887	0.00000	0.0000	0

Future Open Interest

440,827

Option Open Interest

201,476

Total

642,303