



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 20/12/2010

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
20/12/2010	\$ / R 2011/03/14			Foreign Exchange Future	6.93720	6.91740	0.28542	6.96950	6.8965	273,038
20/12/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	29,607
20/12/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.08900	1.10900	1.83655	0.00000	0.0000	0
20/12/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.02400	0.02400	0.00000	0.00000	0.0000	340
20/12/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.13700	1.15700	1.75901	0.00000	0.0000	0
20/12/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.02800	0.02800	0.00000	0.00000	0.0000	0
20/12/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.04100	1.06100	1.92123	0.00000	0.0000	0
20/12/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.57600	1.59700	1.33249	0.00000	0.0000	0
20/12/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	30,000
20/12/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.56300	3.58300	0.56132	0.00000	0.0000	0
20/12/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
20/12/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.45300	0.46800	3.31126	0.00000	0.0000	0
20/12/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.09000	0.08500	5.55556	0.00000	0.0000	29,607
20/12/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.47800	1.49900	1.42084	0.00000	0.0000	0
20/12/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	3,000
20/12/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.62400	0.64100	2.72436	0.00000	0.0000	0
20/12/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.06100	0.05800	4.91803	0.00000	0.0000	12,000
20/12/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.66800	0.68600	2.69461	0.00000	0.0000	0
20/12/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.05500	0.05300	3.63636	0.00000	0.0000	871
20/12/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.71400	0.73100	2.38095	0.00000	0.0000	0
20/12/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.05100	0.04800	5.88235	0.00000	0.0000	3,071
20/12/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.41300	0.42700	3.38983	0.00000	0.0000	3,000
20/12/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.10000	0.09400	6.00000	0.00000	0.0000	10,500
20/12/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.29900	0.31100	4.01338	0.00000	0.0000	3,000
20/12/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.13600	0.12800	5.88235	0.00000	0.0000	4,780
20/12/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.53700	0.55300	2.97952	0.00000	0.0000	0
20/12/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.07400	0.07000	5.40541	0.00000	0.0000	65
20/12/2010	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.33600	0.34800	3.57143	0.00000	0.0000	0
20/12/2010	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.12300	0.11500	6.50407	0.00000	0.0000	500
20/12/2010	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.49500	0.51000	3.03030	0.00000	0.0000	0
20/12/2010	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.08200	0.07700	6.09756	0.00000	0.0000	400
20/12/2010	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.11100	0.10400	6.30631	0.00000	0.0000	0
20/12/2010	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.37400	0.38700	3.47594	0.00000	0.0000	2,571
20/12/2010	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.15400	0.15600	1.29870	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
20/12/2010	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.24100	0.22300	7.46888	0.00000	0.0000	3,000
20/12/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.02420	7.00550	0.26622	7.00000	7.0000	58,439
20/12/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.16300	0.15600	4.29448	0.00000	0.0000	0
20/12/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.58900	0.60100	2.03735	0.00000	0.0000	0
20/12/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.15300	0.14600	4.57516	0.00000	0.0000	300
20/12/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.62900	0.64100	1.90779	0.00000	0.0000	0
20/12/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.17400	0.16600	4.59770	0.00000	0.0000	0
20/12/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.55000	0.56100	2.00000	0.00000	0.0000	0
20/12/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.47600	0.46000	3.36134	0.00000	0.0000	0
20/12/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.15200	0.15500	1.97368	0.00000	0.0000	0
20/12/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.11730	7.09880	0.25993	0.00000	0.0000	9,719
20/12/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.14700	0.14200	3.40136	0.00000	0.0000	0
20/12/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.08000	1.09300	1.20370	0.00000	0.0000	0
20/12/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.14100	0.13600	3.54610	0.00000	0.0000	0
20/12/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.12400	1.13700	1.15658	0.00000	0.0000	0
20/12/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.15400	0.14800	3.89610	0.00000	0.0000	0
20/12/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.03700	1.04900	1.15718	0.00000	0.0000	0
20/12/2010	\$ / R 2011/12/19			Foreign Exchange Future	7.20580	7.18780	0.24980	0.00000	0.0000	16
20/12/2010	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.38900	0.37800	2.82776	0.00000	0.0000	0
20/12/2010	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.53300	0.54000	1.31332	0.00000	0.0000	0
20/12/2010	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.37300	0.36300	2.68097	0.00000	0.0000	0
20/12/2010	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.56700	0.57500	1.41093	0.00000	0.0000	0
20/12/2010	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.40600	0.39500	2.70936	0.00000	0.0000	0
20/12/2010	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.50000	0.50700	1.40000	0.00000	0.0000	0
20/12/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.17810	9.16020	0.19503	0.00000	0.0000	0
20/12/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.57600	1.56600	0.63452	0.00000	0.0000	0
20/12/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.59800	1.60600	0.50063	0.00000	0.0000	0
20/12/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.56100	1.54900	0.76874	0.00000	0.0000	0
20/12/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.63300	1.63900	0.36742	0.00000	0.0000	0
20/12/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.59200	1.58300	0.56533	0.00000	0.0000	0
20/12/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.56400	1.57300	0.57545	0.00000	0.0000	0
20/12/2010	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.93720	6.91740	0.28542	0.00000	0.0000	125
20/12/2010	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.16811	0.15769	6.19832	0.00000	0.0000	0
20/12/2010	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.23091	0.24029	4.06219	0.00000	0.0000	0
20/12/2010	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.15125	0.14183	6.22810	0.00000	0.0000	0
20/12/2010	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.26405	0.27443	3.93107	0.00000	0.0000	0
20/12/2010	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.18687	0.17541	6.13261	0.00000	0.0000	0
20/12/2010	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.19967	0.20801	4.17689	0.00000	0.0000	0
20/12/2010	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.02420	7.00550	0.26622	0.00000	0.0000	0
20/12/2010	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.27841	0.26610	4.42154	0.00000	0.0000	0
20/12/2010	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.30421	0.31060	2.10052	0.00000	0.0000	0
20/12/2010	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.26004	0.24836	4.49162	0.00000	0.0000	0
20/12/2010	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.33584	0.34286	2.09028	0.00000	0.0000	0
20/12/2010	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.29815	0.28520	4.34345	0.00000	0.0000	0
20/12/2010	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.27395	0.27970	2.09892	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
20/12/2010	£ / R 2011/03/14			Foreign Exchange Future	10.75950	10.74080	0.17380	10.74000	10.7301	37,278
20/12/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.04400	0.04000	9.09091	0.00000	0.0000	0
20/12/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	1.08500	1.09900	1.29032	0.00000	0.0000	0
20/12/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.04000	0.03700	7.50000	0.00000	0.0000	0
20/12/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	1.13100	1.14600	1.32626	0.00000	0.0000	0
20/12/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.04800	0.04400	8.33333	0.00000	0.0000	0
20/12/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	1.03900	1.05300	1.34745	0.00000	0.0000	0
20/12/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.77400	0.78600	1.55039	0.00000	0.0000	0
20/12/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.08300	0.07700	7.22892	0.00000	0.0000	870
20/12/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.80300	1.82000	0.94287	0.00000	0.0000	0
20/12/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	870
20/12/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	1.27200	1.28700	1.17925	0.00000	0.0000	0
20/12/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.03100	0.02800	9.67742	0.00000	0.0000	150
20/12/2010	£ / R 2011/06/13			Foreign Exchange Future	10.88390	10.86700	0.15528	0.00000	0.0000	2,005
20/12/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.15500	0.15000	3.22581	0.00000	0.0000	0
20/12/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	1.12100	1.13300	1.07047	0.00000	0.0000	0
20/12/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.14800	0.14300	3.37838	0.00000	0.0000	0
20/12/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	1.16400	1.17600	1.03093	0.00000	0.0000	0
20/12/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.16300	0.15800	3.06748	0.00000	0.0000	0
20/12/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	1.07900	1.09100	1.11214	0.00000	0.0000	0
20/12/2010	£ / R 2011/09/19			Foreign Exchange Future	11.01190	10.99570	0.14711	0.00000	0.0000	2,355
20/12/2010	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.36800	0.35900	2.44565	0.00000	0.0000	0
20/12/2010	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.85600	0.86300	0.81776	0.00000	0.0000	0
20/12/2010	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.35400	0.34500	2.54237	0.00000	0.0000	0
20/12/2010	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.89200	0.89900	0.78475	0.00000	0.0000	0
20/12/2010	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.38200	0.37300	2.35602	0.00000	0.0000	0
20/12/2010	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.82000	0.82700	0.85366	0.00000	0.0000	0
20/12/2010	£ / R 2011/12/19			Foreign Exchange Future	11.13570	11.11890	0.15087	0.00000	0.0000	0
20/12/2010	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.45700	0.45100	1.31291	0.00000	0.0000	0
20/12/2010	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.97100	0.98200	1.13285	0.00000	0.0000	0
20/12/2010	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.44300	0.43700	1.35440	0.00000	0.0000	0
20/12/2010	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	1.00700	1.01800	1.09235	0.00000	0.0000	0
20/12/2010	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.47100	0.46500	1.27389	0.00000	0.0000	0
20/12/2010	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.93500	0.94600	1.17647	0.00000	0.0000	0
20/12/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08260	0.08280	0.24213	0.00000	0.0000	731
20/12/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00162	0.00162	0.00000	0.00000	0.0000	0
20/12/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00602	0.00582	3.32226	0.00000	0.0000	0
20/12/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00040	0.00039	2.50000	0.00000	0.0000	0
20/12/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01480	0.01459	1.41892	0.00000	0.0000	0
20/12/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00637	0.00650	2.04082	0.00000	0.0000	0
20/12/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00077	0.00070	9.09091	0.00000	0.0000	0
20/12/2010	¥ / R 2011/06/13			Foreign Exchange Future	0.08380	0.08390	0.11933	0.00000	0.0000	0
20/12/2010	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00404	0.00404	0.00000	0.00000	0.0000	0
20/12/2010	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00524	0.00514	1.90840	0.00000	0.0000	0
20/12/2010	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00166	0.00164	1.20482	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
20/12/2010	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01286	0.01274	0.93313	0.00000	0.0000	0
20/12/2010	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00979	0.00985	0.61287	0.00000	0.0000	0
20/12/2010	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00099	0.00095	4.04040	0.00000	0.0000	0
20/12/2010	€ / R 2011/03/14			Foreign Exchange Future	9.17200	9.09790	0.80789	9.13750	9.0700	18,354
20/12/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.06300	0.05200	17.46032	0.00000	0.0000	0
20/12/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.69100	0.75400	9.11722	0.00000	0.0000	0
20/12/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.05800	0.04700	18.96552	0.00000	0.0000	0
20/12/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.73600	0.79900	8.55978	0.00000	0.0000	0
20/12/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.06900	0.05700	17.39130	0.00000	0.0000	0
20/12/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.64700	0.70900	9.58269	0.00000	0.0000	0
20/12/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.43900	0.49400	12.52847	0.00000	0.0000	0
20/12/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.11100	0.09200	17.11712	0.00000	0.0000	10,429
20/12/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	1.25100	1.32100	5.59552	0.00000	0.0000	0
20/12/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.02300	0.01900	17.39130	0.00000	0.0000	14,937
20/12/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.34800	1.41800	5.19288	0.00000	0.0000	0
20/12/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.02000	0.01600	20.00000	0.00000	0.0000	4,508
20/12/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.96500	1.03200	6.94301	0.00000	0.0000	0
20/12/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.03700	0.03000	18.91892	0.00000	0.0000	100
20/12/2010	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.09200	0.07500	18.47826	0.00000	0.0000	0
20/12/2010	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.52000	0.57700	10.96154	0.00000	0.0000	3,000
20/12/2010	€ / R 2011/06/13			Foreign Exchange Future	9.28140	9.20760	0.79514	0.00000	0.0000	5,820
20/12/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.17200	0.15400	10.46512	0.00000	0.0000	0
20/12/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.69100	0.74600	7.95948	0.00000	0.0000	0
20/12/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.16200	0.14600	9.87654	0.00000	0.0000	0
20/12/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.73100	0.78800	7.79754	0.00000	0.0000	0
20/12/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.18200	0.16400	9.89011	0.00000	0.0000	0
20/12/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.65100	0.70600	8.44854	0.00000	0.0000	0
20/12/2010	€ / R 2011/09/19			Foreign Exchange Future	9.39750	9.32310	0.79170	0.00000	0.0000	2,300
20/12/2010	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.32900	0.29600	10.03040	0.00000	0.0000	0
20/12/2010	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.58200	0.62300	7.04467	0.00000	0.0000	0
20/12/2010	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.31400	0.28300	9.87261	0.00000	0.0000	0
20/12/2010	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.61700	0.66000	6.96921	0.00000	0.0000	0
20/12/2010	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.34400	0.31100	9.59302	0.00000	0.0000	0
20/12/2010	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.54700	0.58800	7.49543	0.00000	0.0000	0
20/12/2010	€ / R 2011/12/19			Foreign Exchange Future	9.50720	9.43240	0.78677	0.00000	0.0000	0
20/12/2010	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.40300	0.36800	8.68486	0.00000	0.0000	0
20/12/2010	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.69600	0.73600	5.74713	0.00000	0.0000	0
20/12/2010	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.38800	0.35500	8.50515	0.00000	0.0000	0
20/12/2010	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.73100	0.77300	5.74555	0.00000	0.0000	0
20/12/2010	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.41900	0.38300	8.59189	0.00000	0.0000	0
20/12/2010	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.66200	0.70100	5.89124	0.00000	0.0000	0
20/12/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.77250	6.80350	0.45773	0.00000	0.0000	8,029
20/12/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.17800	0.20000	12.35955	0.00000	0.0000	0
20/12/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.10600	0.09700	8.49057	0.00000	0.0000	0
20/12/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.14600	0.16600	13.69863	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
20/12/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.12400	0.11300	8.87097	0.00000	0.0000	0
20/12/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.21300	0.23600	10.79812	0.00000	0.0000	0
20/12/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.09100	0.08300	8.79121	0.00000	0.0000	0
20/12/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.77780	6.81000	0.47508	0.00000	0.0000	925
20/12/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.27700	0.30100	8.66426	0.00000	0.0000	0
20/12/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.14900	0.14100	5.36913	0.00000	0.0000	0
20/12/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.24400	0.26700	9.42623	0.00000	0.0000	0
20/12/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.16600	0.15700	5.42169	0.00000	0.0000	0
20/12/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.31200	0.33700	8.01282	0.00000	0.0000	0
20/12/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.13400	0.12700	5.22388	0.00000	0.0000	0
20/12/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.78120	6.81320	0.47189	0.00000	0.0000	5,790
20/12/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.33800	0.35500	5.02959	0.00000	0.0000	0
20/12/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.20700	0.19200	7.24638	0.00000	0.0000	0
20/12/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.30600	0.32200	5.22876	0.00000	0.0000	0
20/12/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.22500	0.20900	7.11111	0.00000	0.0000	0
20/12/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.37100	0.39000	5.12129	0.00000	0.0000	0
20/12/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.19000	0.17700	6.84211	0.00000	0.0000	0
20/12/2010	AU\$ / R 2015/12/14			Foreign Exchange Future	7.51030	7.51950	0.12250	0.00000	0.0000	0
20/12/2010	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.94600	0.95100	0.52854	0.00000	0.0000	0
20/12/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.73600	0.73200	0.54348	0.00000	0.0000	0
20/12/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.92500	0.92900	0.43243	0.00000	0.0000	0
20/12/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.76500	0.76000	0.65359	0.00000	0.0000	0
20/12/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.96700	0.97200	0.51706	0.00000	0.0000	0
20/12/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.70700	0.70300	0.56577	0.00000	0.0000	0
20/12/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.85720	6.80080	0.82249	0.00000	0.0000	1,791
20/12/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.06500	0.04800	26.15385	0.00000	0.0000	0
20/12/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.25800	0.29700	15.11628	0.00000	0.0000	0
20/12/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.05400	0.03900	27.77778	0.00000	0.0000	0
20/12/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.29700	0.33800	13.80471	0.00000	0.0000	0
20/12/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.07800	0.05800	25.64103	0.00000	0.0000	0
20/12/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.22100	0.25700	16.28959	0.00000	0.0000	0
20/12/2010	CAD/ R 2011/06/13			Foreign Exchange Future	6.92680	6.87060	0.81134	0.00000	0.0000	0
20/12/2010	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.22800	0.20000	12.28070	0.00000	0.0000	0
20/12/2010	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.20100	0.22900	13.93035	0.00000	0.0000	0
20/12/2010	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.20700	0.18000	13.04348	0.00000	0.0000	0
20/12/2010	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.23000	0.25900	12.60870	0.00000	0.0000	0
20/12/2010	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.25600	0.22100	13.67188	0.00000	0.0000	0
20/12/2010	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.17900	0.20000	11.73184	0.00000	0.0000	0
20/12/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.18600	7.17510	0.15168	0.00000	0.0000	40
20/12/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.17700	0.16900	4.51977	0.00000	0.0000	0
20/12/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.24100	0.24400	1.24481	0.00000	0.0000	0
20/12/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.15900	0.15100	5.03145	0.00000	0.0000	0
20/12/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.27300	0.27600	1.09890	0.00000	0.0000	0
20/12/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.19800	0.18900	4.54545	0.00000	0.0000	0
20/12/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.21200	0.21400	0.94340	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
20/12/2010	CHF / R 2011/06/13			Foreign Exchange Future	7.28550	7.27630	0.12628	0.00000	0.0000	0
20/12/2010	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.39800	0.39000	2.01005	0.00000	0.0000	0
20/12/2010	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.21300	0.21400	0.46948	0.00000	0.0000	0
20/12/2010	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.37100	0.36200	2.42588	0.00000	0.0000	0
20/12/2010	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.23600	0.23600	0.00000	0.00000	0.0000	0
20/12/2010	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.42700	0.41800	2.10773	0.00000	0.0000	0
20/12/2010	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.19200	0.19200	0.00000	0.00000	0.0000	0
20/12/2010	RAIN 2011/03/14			Foreign Exchange Future	13,441.61000	13,374.44000	0.49972	0.00000	0.0000	0
20/12/2010	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	7.40000	2.10000	71.62162	0.00000	0.0000	0
20/12/2010	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	165.80000	227.70000	37.33414	0.00000	0.0000	0
20/12/2010	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	7.40000	2.10000	71.62162	0.00000	0.0000	0
20/12/2010	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	165.80000	227.70000	37.33414	0.00000	0.0000	0
20/12/2010	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	7.40000	2.10000	71.62162	0.00000	0.0000	0
20/12/2010	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	165.80000	227.70000	37.33414	0.00000	0.0000	0
20/12/2010	RAIN 2011/06/13			Foreign Exchange Future	13,617.19000	13,548.71000	0.50289	0.00000	0.0000	0
20/12/2010	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	117.20000	48.70000	58.44710	0.00000	0.0000	0
20/12/2010	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/12/2010	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	117.20000	48.70000	58.44710	0.00000	0.0000	0
20/12/2010	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/12/2010	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	117.20000	48.70000	58.44710	0.00000	0.0000	0
20/12/2010	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/12/2010	YUAN/R 2011/03/14			Foreign Exchange Future	1.04310	1.03680	0.60397	0.00000	0.0000	0
20/12/2010	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.02520	0.02180	13.49206	0.00000	0.0000	0
20/12/2010	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.03210	0.03500	9.03427	0.00000	0.0000	0
20/12/2010	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.01240	0.01040	16.12903	0.00000	0.0000	0
20/12/2010	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.06930	0.07360	6.20491	0.00000	0.0000	0
20/12/2010	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.05290	0.04790	9.45180	0.00000	0.0000	0
20/12/2010	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00980	0.01110	13.26531	0.00000	0.0000	0
20/12/2010	YUAN/R 2011/06/13			Foreign Exchange Future	1.05890	1.05260	0.59496	0.00000	0.0000	0
20/12/2010	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.04700	0.04310	8.29787	0.00000	0.0000	0
20/12/2010	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.03810	0.04050	6.29921	0.00000	0.0000	0
20/12/2010	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.02910	0.02650	8.93471	0.00000	0.0000	0
20/12/2010	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.07020	0.07390	5.27066	0.00000	0.0000	0
20/12/2010	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.07620	0.07100	6.82415	0.00000	0.0000	0
20/12/2010	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.01730	0.01840	6.35838	0.00000	0.0000	0

Future Open Interest	426,755
Option Open Interest	201,476
Total	628,231