



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 21/12/2010

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
21/12/2010	\$ / R 2011/03/14			Foreign Exchange Future	6.91740	6.88890	0.41200	6.90600	6.8835	277,820
21/12/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.02600	0.02300	11.53846	0.00000	0.0000	29,607
21/12/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.10900	1.13400	2.25428	0.00000	0.0000	0
21/12/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.02400	0.02100	12.50000	0.00000	0.0000	340
21/12/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.15700	1.18200	2.16076	0.00000	0.0000	0
21/12/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.02800	0.02500	10.71429	0.00000	0.0000	0
21/12/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.06100	1.08600	2.35627	0.00000	0.0000	0
21/12/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.59700	1.62300	1.62805	0.00000	0.0000	0
21/12/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	30,000
21/12/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.58300	3.61100	0.78147	0.00000	0.0000	0
21/12/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
21/12/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.46800	0.48800	4.27350	0.00000	0.0000	0
21/12/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.08500	0.07700	9.41176	0.00000	0.0000	29,607
21/12/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.49900	1.52500	1.73449	0.00000	0.0000	0
21/12/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	3,000
21/12/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.64100	0.66400	3.58814	0.00000	0.0000	0
21/12/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.05800	0.05300	8.62069	0.00000	0.0000	12,000
21/12/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.68600	0.70900	3.35277	0.00000	0.0000	0
21/12/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.05300	0.04800	9.43396	0.00000	0.0000	871
21/12/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.73100	0.75500	3.28317	0.00000	0.0000	0
21/12/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.04800	0.04400	8.33333	0.00000	0.0000	3,071
21/12/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.42700	0.44700	4.68384	0.00000	0.0000	3,000
21/12/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.09400	0.08600	8.51064	0.00000	0.0000	10,500
21/12/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.31100	0.32800	5.46624	0.00000	0.0000	3,000
21/12/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.12800	0.11700	8.59375	0.00000	0.0000	4,780
21/12/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.55300	0.57500	3.97830	0.00000	0.0000	0
21/12/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.07000	0.06400	8.57143	0.00000	0.0000	65
21/12/2010	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.34800	0.36700	5.45977	0.00000	0.0000	0
21/12/2010	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.11500	0.10600	7.82609	0.00000	0.0000	500
21/12/2010	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.51000	0.53100	4.11765	0.00000	0.0000	0
21/12/2010	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.07700	0.07000	9.09091	0.00000	0.0000	400
21/12/2010	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.10400	0.09500	8.65385	0.00000	0.0000	0
21/12/2010	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.38700	0.40600	4.90956	0.00000	0.0000	2,571
21/12/2010	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.15600	0.16800	7.69231	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
21/12/2010	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.22300	0.20700	7.17489	0.00000	0.0000	3,000
21/12/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.00550	6.97660	0.41253	6.99350	6.9935	58,449
21/12/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.15600	0.15100	3.20513	0.00000	0.0000	0
21/12/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.60100	0.62400	3.82696	0.00000	0.0000	0
21/12/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.14600	0.14100	3.42466	0.00000	0.0000	300
21/12/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.64100	0.66400	3.58814	0.00000	0.0000	0
21/12/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.16600	0.16100	3.01205	0.00000	0.0000	0
21/12/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.56100	0.58400	4.09982	0.00000	0.0000	0
21/12/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.46000	0.44100	4.13043	0.00000	0.0000	0
21/12/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.15500	0.16400	5.80645	0.00000	0.0000	0
21/12/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.09880	7.06940	0.41415	7.08350	7.0800	9,779
21/12/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.14200	0.13800	2.81690	0.00000	0.0000	0
21/12/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.09300	1.11900	2.37877	0.00000	0.0000	0
21/12/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.13600	0.13200	2.94118	0.00000	0.0000	0
21/12/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.13700	1.16300	2.28672	0.00000	0.0000	0
21/12/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.14800	0.14400	2.70270	0.00000	0.0000	0
21/12/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.04900	1.07500	2.47855	0.00000	0.0000	0
21/12/2010	\$ / R 2011/12/19			Foreign Exchange Future	7.18780	7.15850	0.40764	0.00000	0.0000	16
21/12/2010	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.37800	0.36400	3.70370	0.00000	0.0000	0
21/12/2010	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.54000	0.55600	2.96296	0.00000	0.0000	0
21/12/2010	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.36300	0.34900	3.85675	0.00000	0.0000	0
21/12/2010	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.57500	0.59100	2.78261	0.00000	0.0000	0
21/12/2010	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.39500	0.38000	3.79747	0.00000	0.0000	0
21/12/2010	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.50700	0.52200	2.95858	0.00000	0.0000	0
21/12/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.16020	9.13310	0.29585	0.00000	0.0000	0
21/12/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.56600	1.54500	1.34100	0.00000	0.0000	0
21/12/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.60600	1.61200	0.37360	0.00000	0.0000	0
21/12/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.54900	1.52900	1.29116	0.00000	0.0000	0
21/12/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.63900	1.64600	0.42709	0.00000	0.0000	0
21/12/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.58300	1.56000	1.45294	0.00000	0.0000	0
21/12/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.57300	1.57700	0.25429	0.00000	0.0000	0
21/12/2010	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.91740	6.88890	0.41200	0.00000	0.0000	125
21/12/2010	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.15769	0.14558	7.67962	0.00000	0.0000	0
21/12/2010	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.24029	0.25668	6.82092	0.00000	0.0000	0
21/12/2010	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.14183	0.13069	7.85447	0.00000	0.0000	0
21/12/2010	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.27443	0.29179	6.32584	0.00000	0.0000	0
21/12/2010	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.17541	0.16227	7.49102	0.00000	0.0000	0
21/12/2010	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.20801	0.22337	7.38426	0.00000	0.0000	0
21/12/2010	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.00550	6.97660	0.41253	0.00000	0.0000	0
21/12/2010	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.26610	0.25626	3.69786	0.00000	0.0000	0
21/12/2010	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.31060	0.32966	6.13651	0.00000	0.0000	0
21/12/2010	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.24836	0.23926	3.66404	0.00000	0.0000	0
21/12/2010	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.34286	0.36266	5.77495	0.00000	0.0000	0
21/12/2010	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.28520	0.27456	3.73072	0.00000	0.0000	0
21/12/2010	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.27970	0.29796	6.52842	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
21/12/2010	£ / R 2011/03/14			Foreign Exchange Future	10.74080	10.67380	0.62379	10.72400	10.6400	37,289
21/12/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.04000	0.03500	12.50000	0.00000	0.0000	0
21/12/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	1.09900	1.16100	5.64149	0.00000	0.0000	0
21/12/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.03700	0.03200	13.51351	0.00000	0.0000	0
21/12/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	1.14600	1.20800	5.41012	0.00000	0.0000	0
21/12/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.04400	0.03800	13.63636	0.00000	0.0000	0
21/12/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	1.05300	1.11400	5.79297	0.00000	0.0000	0
21/12/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.78600	0.84300	7.25191	0.00000	0.0000	0
21/12/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.07700	0.06700	12.98701	0.00000	0.0000	870
21/12/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.82000	1.88500	3.57143	0.00000	0.0000	0
21/12/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	870
21/12/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	1.28700	1.35000	4.89510	0.00000	0.0000	0
21/12/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.02800	0.02400	14.28571	0.00000	0.0000	150
21/12/2010	£ / R 2011/06/13			Foreign Exchange Future	10.86700	10.79890	0.62667	10.82000	10.8200	2,049
21/12/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.15000	0.13700	8.66667	0.00000	0.0000	0
21/12/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	1.13300	1.18800	4.85437	0.00000	0.0000	0
21/12/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.14300	0.13000	9.09091	0.00000	0.0000	0
21/12/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	1.17600	1.23100	4.67687	0.00000	0.0000	0
21/12/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.15800	0.14400	8.86076	0.00000	0.0000	0
21/12/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	1.09100	1.14500	4.94959	0.00000	0.0000	0
21/12/2010	£ / R 2011/09/19			Foreign Exchange Future	10.99570	10.92740	0.62115	10.96750	10.9500	2,383
21/12/2010	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.35900	0.33700	6.12813	0.00000	0.0000	0
21/12/2010	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.86300	0.91000	5.44612	0.00000	0.0000	0
21/12/2010	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.34500	0.32400	6.08696	0.00000	0.0000	0
21/12/2010	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.89900	0.94700	5.33927	0.00000	0.0000	0
21/12/2010	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.37300	0.35100	5.89812	0.00000	0.0000	0
21/12/2010	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.82700	0.87400	5.68319	0.00000	0.0000	0
21/12/2010	£ / R 2011/12/19			Foreign Exchange Future	11.11890	11.04900	0.62866	0.00000	0.0000	0
21/12/2010	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.45100	0.42500	5.76497	0.00000	0.0000	0
21/12/2010	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.98200	1.02600	4.48065	0.00000	0.0000	0
21/12/2010	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.43700	0.41200	5.72082	0.00000	0.0000	0
21/12/2010	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	1.01800	1.06300	4.42043	0.00000	0.0000	0
21/12/2010	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.46500	0.43900	5.59140	0.00000	0.0000	0
21/12/2010	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.94600	0.99000	4.65116	0.00000	0.0000	0
21/12/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08280	0.08250	0.36232	0.00000	0.0000	731
21/12/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00162	0.00154	4.93827	0.00000	0.0000	0
21/12/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00582	0.00604	3.78007	0.00000	0.0000	0
21/12/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00039	0.00037	5.12821	0.00000	0.0000	0
21/12/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01459	0.01487	1.91912	0.00000	0.0000	0
21/12/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00650	0.00625	3.84615	0.00000	0.0000	0
21/12/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00070	0.00075	7.14286	0.00000	0.0000	0
21/12/2010	¥ / R 2011/06/13			Foreign Exchange Future	0.08390	0.08360	0.35757	0.00000	0.0000	0
21/12/2010	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00404	0.00390	3.46535	0.00000	0.0000	0
21/12/2010	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00514	0.00530	3.11284	0.00000	0.0000	0
21/12/2010	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00164	0.00158	3.65854	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
21/12/2010	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01274	0.01298	1.88383	0.00000	0.0000	0
21/12/2010	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00985	0.00959	2.63959	0.00000	0.0000	0
21/12/2010	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00095	0.00099	4.21053	0.00000	0.0000	0
21/12/2010	€ / R 2011/03/14			Foreign Exchange Future	9.09790	9.05490	0.47264	9.07950	9.0540	18,054
21/12/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.05200	0.04400	15.38462	0.00000	0.0000	0
21/12/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.75400	0.78900	4.64191	0.00000	0.0000	0
21/12/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.04700	0.04000	14.89362	0.00000	0.0000	0
21/12/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.79900	0.83500	4.50563	0.00000	0.0000	0
21/12/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.05700	0.04900	14.03509	0.00000	0.0000	0
21/12/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.70900	0.74400	4.93653	0.00000	0.0000	0
21/12/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.49400	0.52600	6.47773	0.00000	0.0000	0
21/12/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.09200	0.08100	11.95652	0.00000	0.0000	10,429
21/12/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	1.32100	1.36000	2.95231	0.00000	0.0000	0
21/12/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.01900	0.01500	21.05263	0.00000	0.0000	14,937
21/12/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.41800	1.45800	2.82087	0.00000	0.0000	0
21/12/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	4,508
21/12/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	1.03200	1.07000	3.68217	0.00000	0.0000	0
21/12/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.03000	0.02500	16.66667	0.00000	0.0000	100
21/12/2010	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.07500	0.06600	12.00000	0.00000	0.0000	0
21/12/2010	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.57700	0.61100	5.89255	0.00000	0.0000	3,000
21/12/2010	€ / R 2011/06/13			Foreign Exchange Future	9.20760	9.16340	0.48004	0.00000	0.0000	5,820
21/12/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.15400	0.14600	5.19481	0.00000	0.0000	0
21/12/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.74600	0.78300	4.95979	0.00000	0.0000	0
21/12/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.14600	0.13800	5.47945	0.00000	0.0000	0
21/12/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.78800	0.82500	4.69543	0.00000	0.0000	0
21/12/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.16400	0.15500	5.48780	0.00000	0.0000	0
21/12/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.70600	0.74200	5.09915	0.00000	0.0000	0
21/12/2010	€ / R 2011/09/19			Foreign Exchange Future	9.32310	9.27780	0.48589	9.31500	9.3150	2,310
21/12/2010	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.29600	0.29200	1.35135	0.00000	0.0000	0
21/12/2010	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.62300	0.66400	6.58106	0.00000	0.0000	0
21/12/2010	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.28300	0.27900	1.41343	0.00000	0.0000	0
21/12/2010	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.66000	0.70100	6.21212	0.00000	0.0000	0
21/12/2010	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.31100	0.30500	1.92926	0.00000	0.0000	0
21/12/2010	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.58800	0.62700	6.63265	0.00000	0.0000	0
21/12/2010	€ / R 2011/12/19			Foreign Exchange Future	9.43240	9.38660	0.48556	0.00000	0.0000	0
21/12/2010	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.36800	0.36300	1.35870	0.00000	0.0000	0
21/12/2010	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.73600	0.77600	5.43478	0.00000	0.0000	0
21/12/2010	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.35500	0.35000	1.40845	0.00000	0.0000	0
21/12/2010	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.77300	0.81300	5.17464	0.00000	0.0000	0
21/12/2010	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.38300	0.37700	1.56658	0.00000	0.0000	0
21/12/2010	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.70100	0.74000	5.56348	0.00000	0.0000	0
21/12/2010	AUS\$ / R 2011/03/14			Foreign Exchange Future	6.80350	6.80300	0.00735	6.78950	6.7895	7,960
21/12/2010	AUS\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.20000	0.19900	0.50000	0.00000	0.0000	0
21/12/2010	AUS\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.09700	0.09600	1.03093	0.00000	0.0000	0
21/12/2010	AUS\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.16600	0.16600	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
21/12/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.11300	0.11300	0.00000	0.00000	0.0000	0
21/12/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.23600	0.23500	0.42373	0.00000	0.0000	0
21/12/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.08300	0.08200	1.20482	0.00000	0.0000	0
21/12/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.81000	6.80960	0.00587	0.00000	0.0000	925
21/12/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.30100	0.30000	0.33223	0.00000	0.0000	0
21/12/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.14100	0.14000	0.70922	0.00000	0.0000	0
21/12/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.26700	0.26600	0.37453	0.00000	0.0000	0
21/12/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.15700	0.15600	0.63694	0.00000	0.0000	0
21/12/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.33700	0.33600	0.29674	0.00000	0.0000	0
21/12/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.12700	0.12600	0.78740	0.00000	0.0000	0
21/12/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.81320	6.81250	0.01027	0.00000	0.0000	5,790
21/12/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.35500	0.35400	0.28169	0.00000	0.0000	0
21/12/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.19200	0.19200	0.00000	0.00000	0.0000	0
21/12/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.32200	0.32100	0.31056	0.00000	0.0000	0
21/12/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.20900	0.20900	0.00000	0.00000	0.0000	0
21/12/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.39000	0.38900	0.25641	0.00000	0.0000	0
21/12/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.17700	0.17700	0.00000	0.00000	0.0000	0
21/12/2010	AU\$ / R 2015/12/14			Foreign Exchange Future	7.51950	7.53180	0.16357	0.00000	0.0000	0
21/12/2010	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.95100	0.95500	0.42061	0.00000	0.0000	0
21/12/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.73200	0.72300	1.22951	0.00000	0.0000	0
21/12/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.92900	0.93400	0.53821	0.00000	0.0000	0
21/12/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.76000	0.75200	1.05263	0.00000	0.0000	0
21/12/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.97200	0.97700	0.51440	0.00000	0.0000	0
21/12/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.70300	0.69500	1.13798	0.00000	0.0000	0
21/12/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.80080	6.74890	0.76315	6.80600	6.8060	1,791
21/12/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.04800	0.03800	20.83333	0.00000	0.0000	0
21/12/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.29700	0.33900	14.14141	0.00000	0.0000	0
21/12/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.03900	0.03100	20.51282	0.00000	0.0000	0
21/12/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.33800	0.38200	13.01775	0.00000	0.0000	0
21/12/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.05800	0.04600	20.68966	0.00000	0.0000	0
21/12/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.25700	0.29700	15.56420	0.00000	0.0000	0
21/12/2010	CAD/ R 2011/06/13			Foreign Exchange Future	6.87060	6.81850	0.75830	0.00000	0.0000	0
21/12/2010	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.20000	0.17800	11.00000	0.00000	0.0000	0
21/12/2010	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.22900	0.26000	13.53712	0.00000	0.0000	0
21/12/2010	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.18000	0.16100	10.55556	0.00000	0.0000	0
21/12/2010	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.25900	0.29300	13.12741	0.00000	0.0000	0
21/12/2010	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.22100	0.19800	10.40724	0.00000	0.0000	0
21/12/2010	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.20000	0.23000	15.00000	0.00000	0.0000	0
21/12/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.17510	7.18790	0.17839	0.00000	0.0000	40
21/12/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.16900	0.16600	1.77515	0.00000	0.0000	0
21/12/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.24400	0.22800	6.55738	0.00000	0.0000	0
21/12/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.15100	0.14800	1.98675	0.00000	0.0000	0
21/12/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.27600	0.26000	5.79710	0.00000	0.0000	0
21/12/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.18900	0.18700	1.05820	0.00000	0.0000	0
21/12/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.21400	0.19900	7.00935	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
21/12/2010	CHF / R 2011/06/13			Foreign Exchange Future	7.27630	7.28870	0.17042	0.00000	0.0000	0
21/12/2010	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.39000	0.38900	0.25641	0.00000	0.0000	0
21/12/2010	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.21400	0.20000	6.54206	0.00000	0.0000	0
21/12/2010	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.36200	0.36100	0.27624	0.00000	0.0000	0
21/12/2010	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.23600	0.22200	5.93220	0.00000	0.0000	0
21/12/2010	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.41800	0.41900	0.23923	0.00000	0.0000	0
21/12/2010	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.19200	0.18000	6.25000	0.00000	0.0000	0
21/12/2010	RAIN 2011/03/14			Foreign Exchange Future	13,374.44000	13,322.29000	0.38992	0.00000	0.0000	0
21/12/2010	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	2.10000	0.70000	66.66667	0.00000	0.0000	0
21/12/2010	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	227.70000	278.40000	22.26614	0.00000	0.0000	0
21/12/2010	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	2.10000	0.70000	66.66667	0.00000	0.0000	0
21/12/2010	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	227.70000	278.40000	22.26614	0.00000	0.0000	0
21/12/2010	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	2.10000	0.70000	66.66667	0.00000	0.0000	0
21/12/2010	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	227.70000	278.40000	22.26614	0.00000	0.0000	0
21/12/2010	RAIN 2011/06/13			Foreign Exchange Future	13,548.71000	13,496.81000	0.38306	0.00000	0.0000	0
21/12/2010	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	48.70000	0.00000	100.00000	0.00000	0.0000	0
21/12/2010	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	3.20000	100.00000	0.00000	0.0000	0
21/12/2010	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	48.70000	0.00000	100.00000	0.00000	0.0000	0
21/12/2010	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	3.20000	100.00000	0.00000	0.0000	0
21/12/2010	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	48.70000	0.00000	100.00000	0.00000	0.0000	0
21/12/2010	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	3.20000	100.00000	0.00000	0.0000	0
21/12/2010	YUAN/R 2011/03/14			Foreign Exchange Future	1.03680	1.03510	0.16397	0.00000	0.0000	0
21/12/2010	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.02180	0.02290	5.04587	0.00000	0.0000	0
21/12/2010	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.03500	0.03780	8.00000	0.00000	0.0000	0
21/12/2010	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.01040	0.01130	8.65385	0.00000	0.0000	0
21/12/2010	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.07360	0.07620	3.53261	0.00000	0.0000	0
21/12/2010	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.04790	0.04820	0.62630	0.00000	0.0000	0
21/12/2010	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.01110	0.01310	18.01802	0.00000	0.0000	0
21/12/2010	YUAN/R 2011/06/13			Foreign Exchange Future	1.05260	1.05130	0.12350	0.00000	0.0000	0
21/12/2010	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.04310	0.04290	0.46404	0.00000	0.0000	0
21/12/2010	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.04050	0.04160	2.71605	0.00000	0.0000	0
21/12/2010	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.02650	0.02640	0.37736	0.00000	0.0000	0
21/12/2010	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.07390	0.07510	1.62382	0.00000	0.0000	0
21/12/2010	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.07100	0.07060	0.56338	0.00000	0.0000	0
21/12/2010	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.01840	0.01930	4.89130	0.00000	0.0000	0

Future Open Interest										431,331
Option Open Interest										201,476
Total										632,807