



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 14/12/2010

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
14/12/2010	\$ / R 2011/03/14			Foreign Exchange Future	6.92010	6.91550	0.06647	6.93700	6.8895	272,465
14/12/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.03000	0.02800	6.66667	0.00000	0.0000	29,607
14/12/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.11000	1.11300	0.27027	0.00000	0.0000	0
14/12/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.02800	0.02600	7.14286	0.00000	0.0000	340
14/12/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.15800	1.16100	0.25907	0.00000	0.0000	0
14/12/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.03200	0.03000	6.25000	0.00000	0.0000	0
14/12/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.06200	1.06500	0.28249	0.00000	0.0000	0
14/12/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.59700	1.60000	0.18785	0.00000	0.0000	0
14/12/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	30,000
14/12/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.58000	3.58500	0.13966	0.00000	0.0000	0
14/12/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
14/12/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.47400	0.47600	0.42194	0.00000	0.0000	0
14/12/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.09400	0.09100	3.19149	0.00000	0.0000	29,607
14/12/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.49900	1.50200	0.20013	0.00000	0.0000	0
14/12/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	3,000
14/12/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.64500	0.64800	0.46512	0.00000	0.0000	0
14/12/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.06500	0.06300	3.07692	0.00000	0.0000	12,000
14/12/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.69000	0.69300	0.43478	0.00000	0.0000	0
14/12/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.06000	0.05800	3.33333	0.00000	0.0000	871
14/12/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.73500	0.73800	0.40816	0.00000	0.0000	0
14/12/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.05500	0.05300	3.63636	0.00000	0.0000	3,071
14/12/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.43300	0.43500	0.46189	0.00000	0.0000	3,000
14/12/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.10300	0.10000	2.91262	0.00000	0.0000	10,500
14/12/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.31800	0.32000	0.62893	0.00000	0.0000	3,000
14/12/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.13800	0.13500	2.17391	0.00000	0.0000	4,780
14/12/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.55800	0.56100	0.53763	0.00000	0.0000	0
14/12/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.07800	0.07600	2.56410	0.00000	0.0000	65
14/12/2010	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.35500	0.35700	0.56338	0.00000	0.0000	0
14/12/2010	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.12500	0.12200	2.40000	0.00000	0.0000	500
14/12/2010	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.51500	0.51800	0.58252	0.00000	0.0000	0
14/12/2010	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.08500	0.08300	2.35294	0.00000	0.0000	400
14/12/2010	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.11300	0.11100	1.76991	0.00000	0.0000	0
14/12/2010	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.39300	0.39600	0.76336	0.00000	0.0000	2,571
14/12/2010	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.00000	0.16600	100.00000	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
14/12/2010	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.00000	0.23100	100.00000	0.00000	0.0000	3,000
14/12/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.00750	7.00300	0.06422	7.02200	6.9900	56,043
14/12/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.16400	0.16200	1.21951	0.00000	0.0000	0
14/12/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.60700	0.60900	0.32949	0.00000	0.0000	0
14/12/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.15400	0.15200	1.29870	0.00000	0.0000	300
14/12/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.64700	0.64900	0.30912	0.00000	0.0000	0
14/12/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.17500	0.17300	1.14286	0.00000	0.0000	0
14/12/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.56800	0.57000	0.35211	0.00000	0.0000	0
14/12/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.47000	0.46700	0.63830	0.00000	0.0000	0
14/12/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.16300	0.16400	0.61350	0.00000	0.0000	0
14/12/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.10050	7.09590	0.06478	0.00000	0.0000	9,719
14/12/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.14800	0.14600	1.35135	0.00000	0.0000	0
14/12/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.09800	1.10000	0.18215	0.00000	0.0000	0
14/12/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.14200	0.14000	1.40845	0.00000	0.0000	0
14/12/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.14200	1.14400	0.17513	0.00000	0.0000	0
14/12/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.15500	0.15300	1.29032	0.00000	0.0000	0
14/12/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.05500	1.05700	0.18957	0.00000	0.0000	0
14/12/2010	\$ / R 2011/12/19			Foreign Exchange Future	7.19050	7.18360	0.09596	0.00000	0.0000	16
14/12/2010	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.38800	0.38300	1.28866	0.00000	0.0000	0
14/12/2010	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.54800	0.54900	0.18248	0.00000	0.0000	0
14/12/2010	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.37200	0.36700	1.34409	0.00000	0.0000	0
14/12/2010	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.58200	0.58300	0.17182	0.00000	0.0000	0
14/12/2010	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.40400	0.40000	0.99010	0.00000	0.0000	0
14/12/2010	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.51400	0.51600	0.38911	0.00000	0.0000	0
14/12/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.15650	9.15420	0.02512	0.00000	0.0000	0
14/12/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.56500	1.56300	0.12780	0.00000	0.0000	0
14/12/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.60900	1.60900	0.00000	0.00000	0.0000	0
14/12/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.55000	1.54700	0.19355	0.00000	0.0000	0
14/12/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.64400	1.64300	0.06083	0.00000	0.0000	0
14/12/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.58100	1.57800	0.18975	0.00000	0.0000	0
14/12/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.57500	1.57400	0.06349	0.00000	0.0000	0
14/12/2010	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.92010	6.91550	0.06647	0.00000	0.0000	125
14/12/2010	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.16838	0.16568	1.60352	0.00000	0.0000	0
14/12/2010	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.24828	0.25018	0.76527	0.00000	0.0000	0
14/12/2010	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.15230	0.14966	1.73342	0.00000	0.0000	0
14/12/2010	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.28220	0.28416	0.69454	0.00000	0.0000	0
14/12/2010	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.18624	0.18349	1.47659	0.00000	0.0000	0
14/12/2010	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.21614	0.21799	0.85593	0.00000	0.0000	0
14/12/2010	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.00750	7.00300	0.06422	0.00000	0.0000	0
14/12/2010	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.27610	0.27342	0.97066	0.00000	0.0000	0
14/12/2010	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.31860	0.32042	0.57125	0.00000	0.0000	0
14/12/2010	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.25825	0.25566	1.00290	0.00000	0.0000	0
14/12/2010	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.35075	0.35266	0.54455	0.00000	0.0000	0
14/12/2010	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.29527	0.29250	0.93812	0.00000	0.0000	0
14/12/2010	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.28777	0.28950	0.60117	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
14/12/2010	£ / R 2011/03/14			Foreign Exchange Future	10.89850	10.89250	0.05505	10.91000	10.8960	34,900
14/12/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.06600	0.06200	6.06061	0.00000	0.0000	0
14/12/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.96800	0.97000	0.20661	0.00000	0.0000	0
14/12/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.06000	0.05700	5.00000	0.00000	0.0000	0
14/12/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	1.01200	1.01500	0.29644	0.00000	0.0000	0
14/12/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.07100	0.06800	4.22535	0.00000	0.0000	0
14/12/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.92300	0.92600	0.32503	0.00000	0.0000	0
14/12/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.67000	0.67200	0.29851	0.00000	0.0000	0
14/12/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.11800	0.11400	3.38983	0.00000	0.0000	870
14/12/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.67100	1.67500	0.23938	0.00000	0.0000	0
14/12/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	870
14/12/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	1.14900	1.15200	0.26110	0.00000	0.0000	0
14/12/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.04700	0.04400	6.38298	0.00000	0.0000	150
14/12/2010	£ / R 2011/06/13			Foreign Exchange Future	11.02610	11.01990	0.05623	0.00000	0.0000	1,889
14/12/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.19000	0.19100	0.52632	0.00000	0.0000	0
14/12/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	1.01400	1.02100	0.69034	0.00000	0.0000	0
14/12/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.18100	0.18200	0.55249	0.00000	0.0000	0
14/12/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	1.05500	1.06200	0.66351	0.00000	0.0000	0
14/12/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.20000	0.20000	0.00000	0.00000	0.0000	0
14/12/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.97400	0.98000	0.61602	0.00000	0.0000	0
14/12/2010	£ / R 2011/09/19			Foreign Exchange Future	11.16100	11.15320	0.06989	0.00000	0.0000	2,355
14/12/2010	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.42100	0.42000	0.23753	0.00000	0.0000	0
14/12/2010	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.76000	0.76700	0.92105	0.00000	0.0000	0
14/12/2010	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.40500	0.40400	0.24691	0.00000	0.0000	0
14/12/2010	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.79400	0.80100	0.88161	0.00000	0.0000	0
14/12/2010	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.43700	0.43600	0.22883	0.00000	0.0000	0
14/12/2010	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.72600	0.73300	0.96419	0.00000	0.0000	0
14/12/2010	£ / R 2011/12/19			Foreign Exchange Future	11.28930	11.27650	0.11338	0.00000	0.0000	0
14/12/2010	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.51900	0.51800	0.19268	0.00000	0.0000	0
14/12/2010	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.88000	0.89200	1.36364	0.00000	0.0000	0
14/12/2010	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.50400	0.50200	0.39683	0.00000	0.0000	0
14/12/2010	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.91500	0.92600	1.20219	0.00000	0.0000	0
14/12/2010	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.53600	0.53400	0.37313	0.00000	0.0000	0
14/12/2010	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.84700	0.85800	1.29870	0.00000	0.0000	0
14/12/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08270	0.08290	0.24184	0.00000	0.0000	751
14/12/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00171	0.00176	2.92398	0.00000	0.0000	0
14/12/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00601	0.00586	2.49584	0.00000	0.0000	0
14/12/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00044	0.00046	4.54545	0.00000	0.0000	0
14/12/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01474	0.01456	1.22117	0.00000	0.0000	0
14/12/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00649	0.00664	2.31125	0.00000	0.0000	0
14/12/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00079	0.00074	6.32911	0.00000	0.0000	0
14/12/2010	¥ / R 2011/06/13			Foreign Exchange Future	0.08380	0.08410	0.35800	0.00000	0.0000	0
14/12/2010	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00408	0.00422	3.43137	0.00000	0.0000	0
14/12/2010	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00528	0.00512	3.03030	0.00000	0.0000	0
14/12/2010	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00169	0.00175	3.55030	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
14/12/2010	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01289	0.01265	1.86191	0.00000	0.0000	0
14/12/2010	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00982	0.01006	2.44399	0.00000	0.0000	0
14/12/2010	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00102	0.00096	5.88235	0.00000	0.0000	0
14/12/2010	€ / R 2011/03/14			Foreign Exchange Future	9.21270	9.25610	0.47109	9.29500	9.2770	18,460
14/12/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.07400	0.08000	8.10811	0.00000	0.0000	0
14/12/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.66100	0.62400	5.59758	0.00000	0.0000	0
14/12/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.06800	0.07300	7.35294	0.00000	0.0000	0
14/12/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.70500	0.66700	5.39007	0.00000	0.0000	0
14/12/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.08100	0.08700	7.40741	0.00000	0.0000	0
14/12/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.61800	0.58100	5.98706	0.00000	0.0000	0
14/12/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.41500	0.38200	7.95181	0.00000	0.0000	0
14/12/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.12800	0.13800	7.81250	0.00000	0.0000	10,429
14/12/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	1.21500	1.17400	3.37449	0.00000	0.0000	0
14/12/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.02800	0.03000	7.14286	0.00000	0.0000	14,937
14/12/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.31100	1.27000	3.12738	0.00000	0.0000	0
14/12/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.02400	0.02600	8.33333	0.00000	0.0000	4,508
14/12/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.93200	0.89200	4.29185	0.00000	0.0000	0
14/12/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.04500	0.04800	6.66667	0.00000	0.0000	100
14/12/2010	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.10700	0.11500	7.47664	0.00000	0.0000	0
14/12/2010	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.49400	0.45900	7.08502	0.00000	0.0000	3,000
14/12/2010	€ / R 2011/06/13			Foreign Exchange Future	9.32300	9.36790	0.48160	0.00000	0.0000	5,820
14/12/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.18500	0.20100	8.64865	0.00000	0.0000	0
14/12/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.66200	0.63300	4.38066	0.00000	0.0000	0
14/12/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.17500	0.19000	8.57143	0.00000	0.0000	0
14/12/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.70200	0.67200	4.27350	0.00000	0.0000	0
14/12/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.19600	0.21300	8.67347	0.00000	0.0000	0
14/12/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.62300	0.59500	4.49438	0.00000	0.0000	0
14/12/2010	€ / R 2011/09/19			Foreign Exchange Future	9.43920	9.48560	0.49157	0.00000	0.0000	2,300
14/12/2010	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.34600	0.36700	6.06936	0.00000	0.0000	0
14/12/2010	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.55700	0.53100	4.66786	0.00000	0.0000	0
14/12/2010	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.33000	0.35100	6.36364	0.00000	0.0000	0
14/12/2010	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.59100	0.56500	4.39932	0.00000	0.0000	0
14/12/2010	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.36200	0.38400	6.07735	0.00000	0.0000	0
14/12/2010	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.52300	0.49800	4.78011	0.00000	0.0000	0
14/12/2010	€ / R 2011/12/19			Foreign Exchange Future	9.55250	9.59670	0.46271	0.00000	0.0000	0
14/12/2010	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.42200	0.44200	4.73934	0.00000	0.0000	0
14/12/2010	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.67000	0.64500	3.73134	0.00000	0.0000	0
14/12/2010	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.40600	0.42600	4.92611	0.00000	0.0000	0
14/12/2010	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.70400	0.67900	3.55114	0.00000	0.0000	0
14/12/2010	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.43800	0.45900	4.79452	0.00000	0.0000	0
14/12/2010	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.63600	0.61200	3.77358	0.00000	0.0000	0
14/12/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.79230	6.82220	0.44020	0.00000	0.0000	9,081
14/12/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.19900	0.21600	8.54271	0.00000	0.0000	0
14/12/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.10700	0.09400	12.14953	0.00000	0.0000	0
14/12/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.16600	0.18200	9.63855	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
14/12/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.12400	0.11000	11.29032	0.00000	0.0000	0
14/12/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.23400	0.25300	8.11966	0.00000	0.0000	0
14/12/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.09200	0.08100	11.95652	0.00000	0.0000	0
14/12/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.79780	6.82800	0.44426	0.00000	0.0000	915
14/12/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.29700	0.31600	6.39731	0.00000	0.0000	0
14/12/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.14900	0.13800	7.38255	0.00000	0.0000	0
14/12/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.26400	0.28100	6.43939	0.00000	0.0000	0
14/12/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.16600	0.15300	7.83133	0.00000	0.0000	0
14/12/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.33300	0.35200	5.70571	0.00000	0.0000	0
14/12/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.13500	0.12400	8.14815	0.00000	0.0000	0
14/12/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.79980	6.83070	0.45443	0.00000	0.0000	5,790
14/12/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.35000	0.37400	6.85714	0.00000	0.0000	0
14/12/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.20000	0.19300	3.50000	0.00000	0.0000	0
14/12/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.31700	0.34100	7.57098	0.00000	0.0000	0
14/12/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.21700	0.21000	3.22581	0.00000	0.0000	0
14/12/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.38500	0.40800	5.97403	0.00000	0.0000	0
14/12/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.18500	0.17700	4.32432	0.00000	0.0000	0
14/12/2010	AU\$ / R 2015/12/14			Foreign Exchange Future	7.51850	7.53980	0.28330	0.00000	0.0000	0
14/12/2010	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.95000	0.96200	1.26316	0.00000	0.0000	0
14/12/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.73200	0.72200	1.36612	0.00000	0.0000	0
14/12/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.92900	0.94100	1.29171	0.00000	0.0000	0
14/12/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.76100	0.75100	1.31406	0.00000	0.0000	0
14/12/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.97200	0.98400	1.23457	0.00000	0.0000	0
14/12/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.70400	0.69400	1.42045	0.00000	0.0000	0
14/12/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.86880	6.83280	0.52411	0.00000	0.0000	1,791
14/12/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.07200	0.06300	12.50000	0.00000	0.0000	0
14/12/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.25300	0.28000	10.67194	0.00000	0.0000	0
14/12/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.06000	0.05300	11.66667	0.00000	0.0000	0
14/12/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.29100	0.32000	9.96564	0.00000	0.0000	0
14/12/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.08500	0.07500	11.76471	0.00000	0.0000	0
14/12/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.21600	0.24200	12.03704	0.00000	0.0000	0
14/12/2010	CAD/ R 2011/06/13			Foreign Exchange Future	6.93880	6.90330	0.51162	0.00000	0.0000	0
14/12/2010	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.24200	0.22100	8.67769	0.00000	0.0000	0
14/12/2010	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.20300	0.21800	7.38916	0.00000	0.0000	0
14/12/2010	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.21600	0.20000	7.40741	0.00000	0.0000	0
14/12/2010	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.22700	0.24700	8.81057	0.00000	0.0000	0
14/12/2010	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.27000	0.24700	8.51852	0.00000	0.0000	0
14/12/2010	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.18100	0.19400	7.18232	0.00000	0.0000	0
14/12/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.11710	7.19380	1.07769	0.00000	0.0000	40
14/12/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.15200	0.18500	21.71053	0.00000	0.0000	0
14/12/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.28500	0.24100	15.43860	0.00000	0.0000	0
14/12/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.13600	0.16600	22.05882	0.00000	0.0000	0
14/12/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.31900	0.27200	14.73354	0.00000	0.0000	0
14/12/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.17000	0.20600	21.17647	0.00000	0.0000	0
14/12/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.25300	0.21200	16.20553	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
14/12/2010	CHF / R 2011/06/13			Foreign Exchange Future	7.21560	7.29420	1.08931	0.00000	0.0000	0
14/12/2010	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.35800	0.40700	13.68715	0.00000	0.0000	0
14/12/2010	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.24200	0.21300	11.98347	0.00000	0.0000	0
14/12/2010	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.33200	0.37900	14.15663	0.00000	0.0000	0
14/12/2010	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.26600	0.23500	11.65414	0.00000	0.0000	0
14/12/2010	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.38500	0.43600	13.24675	0.00000	0.0000	0
14/12/2010	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.21900	0.19200	12.32877	0.00000	0.0000	0
14/12/2010	RAIN 2011/03/14			Foreign Exchange Future	13,463.60000	13,494.36000	0.22847	0.00000	0.0000	0
14/12/2010	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	11.10000	16.60000	49.54955	0.00000	0.0000	0
14/12/2010	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	147.50000	122.20000	17.15254	0.00000	0.0000	0
14/12/2010	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	11.10000	16.60000	49.54955	0.00000	0.0000	0
14/12/2010	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	147.50000	122.30000	17.08475	0.00000	0.0000	0
14/12/2010	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	11.10000	16.60000	49.54955	0.00000	0.0000	0
14/12/2010	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	147.50000	122.20000	17.15254	0.00000	0.0000	0
14/12/2010	RAIN 2011/06/13			Foreign Exchange Future	13,638.76000	13,671.53000	0.24027	0.00000	0.0000	0
14/12/2010	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	138.80000	171.50000	23.55908	0.00000	0.0000	0
14/12/2010	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/12/2010	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	138.80000	171.50000	23.55908	0.00000	0.0000	0
14/12/2010	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
14/12/2010	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	138.80000	171.50000	23.55908	0.00000	0.0000	0
14/12/2010	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/12/2010	YUAN/R 2011/03/14			Foreign Exchange Future	1.03870	1.03960	0.08665	0.00000	0.0000	0
14/12/2010	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.02380	0.02410	1.26050	0.00000	0.0000	0
14/12/2010	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.03510	0.03450	1.70940	0.00000	0.0000	0
14/12/2010	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.01180	0.01190	0.84746	0.00000	0.0000	0
14/12/2010	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.07310	0.07230	1.09439	0.00000	0.0000	0
14/12/2010	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.05010	0.05070	1.19760	0.00000	0.0000	0
14/12/2010	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.01140	0.01110	2.63158	0.00000	0.0000	0
14/12/2010	YUAN/R 2011/06/13			Foreign Exchange Future	1.05470	1.05530	0.05689	0.00000	0.0000	0
14/12/2010	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.04510	0.04540	0.66519	0.00000	0.0000	0
14/12/2010	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.04040	0.04010	0.74257	0.00000	0.0000	0
14/12/2010	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.02790	0.02810	0.71685	0.00000	0.0000	0
14/12/2010	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.07320	0.07280	0.54645	0.00000	0.0000	0
14/12/2010	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.07370	0.07420	0.67843	0.00000	0.0000	0
14/12/2010	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.01900	0.01890	0.52632	0.00000	0.0000	0

<b>Future Open Interest</b>										<b>422,460</b>
<b>Option Open Interest</b>										<b>201,476</b>
<b>Total</b>										<b>623,936</b>