



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 17/12/2010

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
17/12/2010	\$ / R 2011/03/14			Foreign Exchange Future	6.89800	6.93720	0.56828	6.94000	6.8980	273,135
17/12/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	29,607
17/12/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.12800	1.08900	3.45745	0.00000	0.0000	0
17/12/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.02500	0.02400	4.00000	0.00000	0.0000	340
17/12/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.17700	1.13700	3.39847	0.00000	0.0000	0
17/12/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.02800	0.02800	0.00000	0.00000	0.0000	0
17/12/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.08000	1.04100	3.61111	0.00000	0.0000	0
17/12/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.61600	1.57600	2.47525	0.00000	0.0000	0
17/12/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	30,000
17/12/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.60200	3.56300	1.08273	0.00000	0.0000	0
17/12/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
17/12/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.48800	0.45300	7.17213	0.00000	0.0000	0
17/12/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.08600	0.09000	4.65116	0.00000	0.0000	29,607
17/12/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.51800	1.47800	2.63505	0.00000	0.0000	0
17/12/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	3,000
17/12/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.66100	0.62400	5.59758	0.00000	0.0000	0
17/12/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.05900	0.06100	3.38983	0.00000	0.0000	12,000
17/12/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.70600	0.66800	5.38244	0.00000	0.0000	0
17/12/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.05400	0.05500	1.85185	0.00000	0.0000	871
17/12/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.75100	0.71400	4.92676	0.00000	0.0000	0
17/12/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.04900	0.05100	4.08163	0.00000	0.0000	3,071
17/12/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.44600	0.41300	7.39910	0.00000	0.0000	3,000
17/12/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.09400	0.10000	6.38298	0.00000	0.0000	10,500
17/12/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.32900	0.29900	9.11854	0.00000	0.0000	3,000
17/12/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.12700	0.13600	7.08661	0.00000	0.0000	4,780
17/12/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.57300	0.53700	6.28272	0.00000	0.0000	0
17/12/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.07100	0.07400	4.22535	0.00000	0.0000	65
17/12/2010	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.36700	0.33600	8.44687	0.00000	0.0000	0
17/12/2010	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.11500	0.12300	6.95652	0.00000	0.0000	500
17/12/2010	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.53000	0.49500	6.60377	0.00000	0.0000	0
17/12/2010	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.07800	0.08200	5.12821	0.00000	0.0000	400
17/12/2010	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.10400	0.11100	6.73077	0.00000	0.0000	0
17/12/2010	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.40600	0.37400	7.88177	0.00000	0.0000	2,571
17/12/2010	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.17100	0.15400	9.94152	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
17/12/2010	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.21900	0.24100	10.04566	0.00000	0.0000	3,000
17/12/2010	\$ / R 2011/06/13			Foreign Exchange Future	6.98430	7.02420	0.57128	6.98010	6.9800	58,319
17/12/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.15600	0.16300	4.48718	0.00000	0.0000	0
17/12/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.62200	0.58900	5.30547	0.00000	0.0000	0
17/12/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.14700	0.15300	4.08163	0.00000	0.0000	300
17/12/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.66300	0.62900	5.12821	0.00000	0.0000	0
17/12/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.16600	0.17400	4.81928	0.00000	0.0000	0
17/12/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.58200	0.55000	5.49828	0.00000	0.0000	0
17/12/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.45200	0.47600	5.30973	0.00000	0.0000	0
17/12/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.16800	0.15200	9.52381	0.00000	0.0000	0
17/12/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.07730	7.11730	0.56519	0.00000	0.0000	9,719
17/12/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.14300	0.14700	2.79720	0.00000	0.0000	0
17/12/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.11600	1.08000	3.22581	0.00000	0.0000	0
17/12/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.13700	0.14100	2.91971	0.00000	0.0000	0
17/12/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.16000	1.12400	3.10345	0.00000	0.0000	0
17/12/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.14900	0.15400	3.35570	0.00000	0.0000	0
17/12/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.07200	1.03700	3.26493	0.00000	0.0000	0
17/12/2010	\$ / R 2011/12/19			Foreign Exchange Future	7.16550	7.20580	0.56242	0.00000	0.0000	16
17/12/2010	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.37500	0.38900	3.73333	0.00000	0.0000	0
17/12/2010	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.56000	0.53300	4.82143	0.00000	0.0000	0
17/12/2010	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.36000	0.37300	3.61111	0.00000	0.0000	0
17/12/2010	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.59500	0.56700	4.70588	0.00000	0.0000	0
17/12/2010	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.39200	0.40600	3.57143	0.00000	0.0000	0
17/12/2010	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.52700	0.50000	5.12334	0.00000	0.0000	0
17/12/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.13840	9.17810	0.43443	0.00000	0.0000	0
17/12/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.55700	1.57600	1.22030	0.00000	0.0000	0
17/12/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.61900	1.59800	1.29710	0.00000	0.0000	0
17/12/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.54100	1.56100	1.29786	0.00000	0.0000	0
17/12/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.65300	1.63300	1.20992	0.00000	0.0000	0
17/12/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.57200	1.59200	1.27226	0.00000	0.0000	0
17/12/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.58400	1.56400	1.26263	0.00000	0.0000	0
17/12/2010	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.89800	6.93720	0.56828	0.00000	0.0000	125
17/12/2010	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.15657	0.16811	7.37051	0.00000	0.0000	0
17/12/2010	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.25857	0.23091	10.69730	0.00000	0.0000	0
17/12/2010	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.14121	0.15125	7.10998	0.00000	0.0000	0
17/12/2010	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.29321	0.26405	9.94509	0.00000	0.0000	0
17/12/2010	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.17369	0.18687	7.58823	0.00000	0.0000	0
17/12/2010	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.22569	0.19967	11.52909	0.00000	0.0000	0
17/12/2010	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.98430	7.02420	0.57128	0.00000	0.0000	0
17/12/2010	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.26351	0.27841	5.65443	0.00000	0.0000	0
17/12/2010	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.32921	0.30421	7.59394	0.00000	0.0000	0
17/12/2010	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.24629	0.26004	5.58285	0.00000	0.0000	0
17/12/2010	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.36199	0.33584	7.22396	0.00000	0.0000	0
17/12/2010	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.28204	0.29815	5.71196	0.00000	0.0000	0
17/12/2010	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.29774	0.27395	7.99019	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
17/12/2010	£ / R 2011/03/14			Foreign Exchange Future	10.77310	10.75950	0.12624	10.81000	10.7540	36,643
17/12/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.04800	0.04400	8.33333	0.00000	0.0000	0
17/12/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	1.07500	1.08500	0.93023	0.00000	0.0000	0
17/12/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.04400	0.04000	9.09091	0.00000	0.0000	0
17/12/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	1.12100	1.13100	0.89206	0.00000	0.0000	0
17/12/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.05200	0.04800	7.69231	0.00000	0.0000	0
17/12/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	1.02900	1.03900	0.97182	0.00000	0.0000	0
17/12/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.76600	0.77400	1.04439	0.00000	0.0000	0
17/12/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.08900	0.08300	6.74157	0.00000	0.0000	870
17/12/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.79000	1.80300	0.72626	0.00000	0.0000	0
17/12/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	870
17/12/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	1.26000	1.27200	0.95238	0.00000	0.0000	0
17/12/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.03300	0.03100	6.06061	0.00000	0.0000	150
17/12/2010	£ / R 2011/06/13			Foreign Exchange Future	10.89850	10.88390	0.13396	10.88000	10.8800	2,005
17/12/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.16400	0.15500	5.48780	0.00000	0.0000	0
17/12/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	1.11600	1.12100	0.44803	0.00000	0.0000	0
17/12/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.15700	0.14800	5.73248	0.00000	0.0000	0
17/12/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	1.15900	1.16400	0.43141	0.00000	0.0000	0
17/12/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.17200	0.16300	5.23256	0.00000	0.0000	0
17/12/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	1.07400	1.07900	0.46555	0.00000	0.0000	0
17/12/2010	£ / R 2011/09/19			Foreign Exchange Future	11.03160	11.01190	0.17858	0.00000	0.0000	2,355
17/12/2010	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.37500	0.36800	1.86667	0.00000	0.0000	0
17/12/2010	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.84300	0.85600	1.54211	0.00000	0.0000	0
17/12/2010	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.36100	0.35400	1.93906	0.00000	0.0000	0
17/12/2010	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.87900	0.89200	1.47895	0.00000	0.0000	0
17/12/2010	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.39000	0.38200	2.05128	0.00000	0.0000	0
17/12/2010	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.80800	0.82000	1.48515	0.00000	0.0000	0
17/12/2010	£ / R 2011/12/19			Foreign Exchange Future	11.15500	11.13570	0.17302	0.00000	0.0000	0
17/12/2010	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.47200	0.45700	3.17797	0.00000	0.0000	0
17/12/2010	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.96700	0.97100	0.41365	0.00000	0.0000	0
17/12/2010	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.45700	0.44300	3.06346	0.00000	0.0000	0
17/12/2010	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	1.00200	1.00700	0.49900	0.00000	0.0000	0
17/12/2010	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.48600	0.47100	3.08642	0.00000	0.0000	0
17/12/2010	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.93100	0.93500	0.42965	0.00000	0.0000	0
17/12/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08230	0.08260	0.36452	0.00000	0.0000	731
17/12/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00157	0.00162	3.18471	0.00000	0.0000	0
17/12/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00627	0.00602	3.98724	0.00000	0.0000	0
17/12/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00040	0.00040	0.00000	0.00000	0.0000	0
17/12/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01510	0.01480	1.98675	0.00000	0.0000	0
17/12/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00616	0.00637	3.40909	0.00000	0.0000	0
17/12/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00086	0.00077	10.46512	0.00000	0.0000	0
17/12/2010	¥ / R 2011/06/13			Foreign Exchange Future	0.08350	0.08380	0.35928	0.00000	0.0000	0
17/12/2010	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00394	0.00404	2.53807	0.00000	0.0000	0
17/12/2010	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00544	0.00524	3.67647	0.00000	0.0000	0
17/12/2010	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00162	0.00166	2.46914	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
17/12/2010	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01312	0.01286	1.98171	0.00000	0.0000	0
17/12/2010	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00956	0.00979	2.40586	0.00000	0.0000	0
17/12/2010	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00106	0.00099	6.60377	0.00000	0.0000	0
17/12/2010	€ / R 2011/03/14			Foreign Exchange Future	9.20870	9.17200	0.39854	9.17700	9.1750	18,485
17/12/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.07000	0.06300	10.00000	0.00000	0.0000	0
17/12/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.66100	0.69100	4.53858	0.00000	0.0000	0
17/12/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.06400	0.05800	9.37500	0.00000	0.0000	0
17/12/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.70500	0.73600	4.39716	0.00000	0.0000	0
17/12/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.07600	0.06900	9.21053	0.00000	0.0000	0
17/12/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.61700	0.64700	4.86224	0.00000	0.0000	0
17/12/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.41300	0.43900	6.29540	0.00000	0.0000	0
17/12/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.12200	0.11100	9.01639	0.00000	0.0000	10,429
17/12/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	1.21700	1.25100	2.79376	0.00000	0.0000	0
17/12/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.02600	0.02300	11.53846	0.00000	0.0000	14,937
17/12/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.31300	1.34800	2.66565	0.00000	0.0000	0
17/12/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.02200	0.02000	9.09091	0.00000	0.0000	4,508
17/12/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.93200	0.96500	3.54077	0.00000	0.0000	0
17/12/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.04100	0.03700	9.75610	0.00000	0.0000	100
17/12/2010	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.10100	0.09200	8.91089	0.00000	0.0000	0
17/12/2010	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.49200	0.52000	5.69106	0.00000	0.0000	3,000
17/12/2010	€ / R 2011/06/13			Foreign Exchange Future	9.31920	9.28140	0.40561	0.00000	0.0000	5,820
17/12/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.18600	0.17200	7.52688	0.00000	0.0000	0
17/12/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.66700	0.69100	3.59820	0.00000	0.0000	0
17/12/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.17600	0.16200	7.95455	0.00000	0.0000	0
17/12/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.70700	0.73100	3.39463	0.00000	0.0000	0
17/12/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.19700	0.18200	7.61421	0.00000	0.0000	0
17/12/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.62800	0.65100	3.66242	0.00000	0.0000	0
17/12/2010	€ / R 2011/09/19			Foreign Exchange Future	9.43750	9.39750	0.42384	0.00000	0.0000	2,300
17/12/2010	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.34300	0.32900	4.08163	0.00000	0.0000	0
17/12/2010	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.55600	0.58200	4.67626	0.00000	0.0000	0
17/12/2010	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.32700	0.31400	3.97554	0.00000	0.0000	0
17/12/2010	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.59000	0.61700	4.57627	0.00000	0.0000	0
17/12/2010	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.35900	0.34400	4.17827	0.00000	0.0000	0
17/12/2010	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.52200	0.54700	4.78927	0.00000	0.0000	0
17/12/2010	€ / R 2011/12/19			Foreign Exchange Future	9.54830	9.50720	0.43044	0.00000	0.0000	0
17/12/2010	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.42300	0.40300	4.72813	0.00000	0.0000	0
17/12/2010	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.67500	0.69600	3.11111	0.00000	0.0000	0
17/12/2010	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.40700	0.38800	4.66830	0.00000	0.0000	0
17/12/2010	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.70900	0.73100	3.10296	0.00000	0.0000	0
17/12/2010	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.43900	0.41900	4.55581	0.00000	0.0000	0
17/12/2010	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.64100	0.66200	3.27613	0.00000	0.0000	0
17/12/2010	AUS\$ / R 2011/03/14			Foreign Exchange Future	6.77990	6.77250	0.10915	0.00000	0.0000	10,180
17/12/2010	AUS\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.18400	0.17800	3.26087	0.00000	0.0000	0
17/12/2010	AUS\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.10400	0.10600	1.92308	0.00000	0.0000	0
17/12/2010	AUS\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.15200	0.14600	3.94737	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
17/12/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.12200	0.12400	1.63934	0.00000	0.0000	0
17/12/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.21900	0.21300	2.73973	0.00000	0.0000	0
17/12/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.08900	0.09100	2.24719	0.00000	0.0000	0
17/12/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.78470	6.77780	0.10170	0.00000	0.0000	925
17/12/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.28800	0.27700	3.81944	0.00000	0.0000	0
17/12/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.15300	0.14900	2.61438	0.00000	0.0000	0
17/12/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.25500	0.24400	4.31373	0.00000	0.0000	0
17/12/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.17000	0.16600	2.35294	0.00000	0.0000	0
17/12/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.32300	0.31200	3.40557	0.00000	0.0000	0
17/12/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.13800	0.13400	2.89855	0.00000	0.0000	0
17/12/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.78870	6.78120	0.11048	0.00000	0.0000	5,790
17/12/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.34300	0.33800	1.45773	0.00000	0.0000	0
17/12/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.20400	0.20700	1.47059	0.00000	0.0000	0
17/12/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.31000	0.30600	1.29032	0.00000	0.0000	0
17/12/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.22100	0.22500	1.80995	0.00000	0.0000	0
17/12/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.37700	0.37100	1.59151	0.00000	0.0000	0
17/12/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.18800	0.19000	1.06383	0.00000	0.0000	0
17/12/2010	AU\$ / R 2015/12/14			Foreign Exchange Future	7.54280	7.51030	0.43087	0.00000	0.0000	0
17/12/2010	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.96600	0.94600	2.07039	0.00000	0.0000	0
17/12/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.72300	0.73600	1.79806	0.00000	0.0000	0
17/12/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.94500	0.92500	2.11640	0.00000	0.0000	0
17/12/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.75200	0.76500	1.72872	0.00000	0.0000	0
17/12/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.98700	0.96700	2.02634	0.00000	0.0000	0
17/12/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.69400	0.70700	1.87320	0.00000	0.0000	0
17/12/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.86210	6.85720	0.07141	0.00000	0.0000	1,791
17/12/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.06800	0.06500	4.41176	0.00000	0.0000	0
17/12/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.25600	0.25800	0.78125	0.00000	0.0000	0
17/12/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.05700	0.05400	5.26316	0.00000	0.0000	0
17/12/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.29500	0.29700	0.67797	0.00000	0.0000	0
17/12/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.08100	0.07800	3.70370	0.00000	0.0000	0
17/12/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.21900	0.22100	0.91324	0.00000	0.0000	0
17/12/2010	CAD/ R 2011/06/13			Foreign Exchange Future	6.93150	6.92680	0.06781	0.00000	0.0000	0
17/12/2010	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.23600	0.22800	3.38983	0.00000	0.0000	0
17/12/2010	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.20500	0.20100	1.95122	0.00000	0.0000	0
17/12/2010	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.21100	0.20700	1.89573	0.00000	0.0000	0
17/12/2010	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.23000	0.23000	0.00000	0.00000	0.0000	0
17/12/2010	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.26400	0.25600	3.03030	0.00000	0.0000	0
17/12/2010	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.18300	0.17900	2.18579	0.00000	0.0000	0
17/12/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.20490	7.18600	0.26232	0.00000	0.0000	40
17/12/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.18700	0.17700	5.34759	0.00000	0.0000	0
17/12/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.23200	0.24100	3.87931	0.00000	0.0000	0
17/12/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.16800	0.15900	5.35714	0.00000	0.0000	0
17/12/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.26300	0.27300	3.80228	0.00000	0.0000	0
17/12/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.20900	0.19800	5.26316	0.00000	0.0000	0
17/12/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.20400	0.21200	3.92157	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
17/12/2010	CHF / R 2011/06/13			Foreign Exchange Future	7.30470	7.28550	0.26284	0.00000	0.0000	0
17/12/2010	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.41200	0.39800	3.39806	0.00000	0.0000	0
17/12/2010	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.20700	0.21300	2.89855	0.00000	0.0000	0
17/12/2010	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.38400	0.37100	3.38542	0.00000	0.0000	0
17/12/2010	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.22900	0.23600	3.05677	0.00000	0.0000	0
17/12/2010	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.44100	0.42700	3.17460	0.00000	0.0000	0
17/12/2010	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.18600	0.19200	3.22581	0.00000	0.0000	0
17/12/2010	RAIN 2011/03/14			Foreign Exchange Future	13,429.83000	13,441.61000	0.08772	0.00000	0.0000	0
17/12/2010	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	6.40000	7.40000	15.62500	0.00000	0.0000	0
17/12/2010	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	176.60000	165.80000	6.11552	0.00000	0.0000	0
17/12/2010	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	6.40000	7.40000	15.62500	0.00000	0.0000	0
17/12/2010	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	176.60000	165.80000	6.11552	0.00000	0.0000	0
17/12/2010	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	6.40000	7.40000	15.62500	0.00000	0.0000	0
17/12/2010	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	176.60000	165.80000	6.11552	0.00000	0.0000	0
17/12/2010	RAIN 2011/06/13			Foreign Exchange Future	13,605.96000	13,617.19000	0.08254	0.00000	0.0000	0
17/12/2010	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	106.00000	117.20000	10.56604	0.00000	0.0000	0
17/12/2010	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/12/2010	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	106.00000	117.20000	10.56604	0.00000	0.0000	0
17/12/2010	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
17/12/2010	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	106.00000	117.20000	10.56604	0.00000	0.0000	0
17/12/2010	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/12/2010	YUAN/R 2011/03/14			Foreign Exchange Future	1.03730	1.04310	0.55914	0.00000	0.0000	0
17/12/2010	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.02490	0.02520	1.20482	0.00000	0.0000	0
17/12/2010	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.03760	0.03210	14.62766	0.00000	0.0000	0
17/12/2010	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.01280	0.01240	3.12500	0.00000	0.0000	0
17/12/2010	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.07550	0.06930	8.21192	0.00000	0.0000	0
17/12/2010	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.05060	0.05290	4.54545	0.00000	0.0000	0
17/12/2010	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.01330	0.00980	26.31579	0.00000	0.0000	0
17/12/2010	YUAN/R 2011/06/13			Foreign Exchange Future	1.05310	1.05890	0.55075	0.00000	0.0000	0
17/12/2010	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.04430	0.04700	6.09481	0.00000	0.0000	0
17/12/2010	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.04120	0.03810	7.52427	0.00000	0.0000	0
17/12/2010	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.02750	0.02910	5.81818	0.00000	0.0000	0
17/12/2010	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.07440	0.07020	5.64516	0.00000	0.0000	0
17/12/2010	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.07220	0.07620	5.54017	0.00000	0.0000	0
17/12/2010	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.01910	0.01730	9.42408	0.00000	0.0000	0

Future Open Interest	428,379
Option Open Interest	201,476
Total	629,855