



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 23/12/2010

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
23/12/2010	\$ / R 2011/03/14			Foreign Exchange Future	6.87240	6.84050	0.46418	6.87480	6.8358	282,172
23/12/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.02100	0.01600	23.80952	0.00000	0.0000	29,607
23/12/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.14900	1.17600	2.34987	0.00000	0.0000	0
23/12/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.02000	0.01500	25.00000	0.00000	0.0000	340
23/12/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.19800	1.22500	2.25376	0.00000	0.0000	0
23/12/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.02300	0.01800	21.73913	0.00000	0.0000	0
23/12/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.10100	1.12800	2.45232	0.00000	0.0000	0
23/12/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.64000	1.66800	1.70732	0.00000	0.0000	0
23/12/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	30,000
23/12/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.62800	3.66000	0.88203	0.00000	0.0000	0
23/12/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
23/12/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.50100	0.52200	4.19162	0.00000	0.0000	0
23/12/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.07300	0.06200	15.06849	0.00000	0.0000	29,607
23/12/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.54100	1.56900	1.81700	0.00000	0.0000	0
23/12/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.01300	0.00900	30.76923	0.00000	0.0000	3,000
23/12/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.67700	0.70000	3.39734	0.00000	0.0000	0
23/12/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.04900	0.04000	18.36735	0.00000	0.0000	12,000
23/12/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.72300	0.74700	3.31950	0.00000	0.0000	0
23/12/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.04500	0.03700	17.77778	0.00000	0.0000	871
23/12/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.76900	0.79300	3.12094	0.00000	0.0000	0
23/12/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.04100	0.03300	19.51220	0.00000	0.0000	3,071
23/12/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.45900	0.47900	4.35730	0.00000	0.0000	3,000
23/12/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.08100	0.06900	14.81481	0.00000	0.0000	10,500
23/12/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.33900	0.35700	5.30973	0.00000	0.0000	3,000
23/12/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.11100	0.09700	12.61261	0.00000	0.0000	4,780
23/12/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.58700	0.61000	3.91823	0.00000	0.0000	0
23/12/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.05900	0.05000	15.25424	0.00000	0.0000	65
23/12/2010	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.37700	0.39700	5.30504	0.00000	0.0000	0
23/12/2010	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.09900	0.08700	12.12121	0.00000	0.0000	500
23/12/2010	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.54400	0.56600	4.04412	0.00000	0.0000	0
23/12/2010	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.06600	0.05600	15.15152	0.00000	0.0000	400
23/12/2010	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.08900	0.07700	13.48315	0.00000	0.0000	0
23/12/2010	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.41700	0.43700	4.79616	0.00000	0.0000	2,571
23/12/2010	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.17000	0.18300	7.64706	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
23/12/2010	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.19200	0.17300	9.89583	0.00000	0.0000	3,000
23/12/2010	\$ / R 2011/06/13			Foreign Exchange Future	6.95970	6.92850	0.44830	6.94850	6.9215	58,663
23/12/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.14300	0.13500	5.59441	0.00000	0.0000	0
23/12/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.63300	0.65700	3.79147	0.00000	0.0000	0
23/12/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.13500	0.12600	6.66667	0.00000	0.0000	300
23/12/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.67500	0.69800	3.40741	0.00000	0.0000	0
23/12/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.15300	0.14400	5.88235	0.00000	0.0000	0
23/12/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.59300	0.61600	3.87858	0.00000	0.0000	0
23/12/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.42700	0.40300	5.62061	0.00000	0.0000	0
23/12/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.16700	0.17500	4.79042	0.00000	0.0000	0
23/12/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.05290	7.02110	0.45088	0.00000	0.0000	9,779
23/12/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.13400	0.12700	5.22388	0.00000	0.0000	0
23/12/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.13100	1.15600	2.21043	0.00000	0.0000	0
23/12/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.12900	0.12100	6.20155	0.00000	0.0000	0
23/12/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.17600	1.20000	2.04082	0.00000	0.0000	0
23/12/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.14000	0.13200	5.71429	0.00000	0.0000	0
23/12/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.08700	1.11100	2.20791	0.00000	0.0000	0
23/12/2010	\$ / R 2011/12/19			Foreign Exchange Future	7.14240	7.11000	0.45363	0.00000	0.0000	16
23/12/2010	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.35600	0.34500	3.08989	0.00000	0.0000	0
23/12/2010	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.56400	0.58500	3.72340	0.00000	0.0000	0
23/12/2010	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.34100	0.33000	3.22581	0.00000	0.0000	0
23/12/2010	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.59900	0.62000	3.50584	0.00000	0.0000	0
23/12/2010	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.37200	0.36000	3.22581	0.00000	0.0000	0
23/12/2010	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.53000	0.55000	3.77358	0.00000	0.0000	0
23/12/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.11790	9.08990	0.30709	0.00000	0.0000	0
23/12/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.47700	1.52000	2.91131	0.00000	0.0000	0
23/12/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.55900	1.63000	4.55420	0.00000	0.0000	0
23/12/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.46200	1.50400	2.87278	0.00000	0.0000	0
23/12/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.59400	1.66400	4.39147	0.00000	0.0000	0
23/12/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.49300	1.53600	2.88011	0.00000	0.0000	0
23/12/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.52500	1.59600	4.65574	0.00000	0.0000	0
23/12/2010	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.87240	6.84050	0.46418	0.00000	0.0000	125
23/12/2010	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.13766	0.12232	11.14340	0.00000	0.0000	0
23/12/2010	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.26526	0.28182	6.24293	0.00000	0.0000	0
23/12/2010	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.12338	0.10892	11.71989	0.00000	0.0000	0
23/12/2010	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.30098	0.31842	5.79440	0.00000	0.0000	0
23/12/2010	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.15370	0.13743	10.58556	0.00000	0.0000	0
23/12/2010	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.23130	0.24693	6.75746	0.00000	0.0000	0
23/12/2010	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.95970	6.92850	0.44830	0.00000	0.0000	0
23/12/2010	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.24533	0.23237	5.28268	0.00000	0.0000	0
23/12/2010	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.33563	0.35387	5.43456	0.00000	0.0000	0
23/12/2010	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.22885	0.21654	5.37907	0.00000	0.0000	0
23/12/2010	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.36915	0.38804	5.11716	0.00000	0.0000	0
23/12/2010	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.26312	0.24946	5.19155	0.00000	0.0000	0
23/12/2010	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.30342	0.32096	5.78077	0.00000	0.0000	0

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23/12/2010	£ / R 2011/03/14			Foreign Exchange Future	10.57070	10.54060	0.28475	10.55300	10.5200	40,101
23/12/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.02700	0.02300	14.81481	0.00000	0.0000	0
23/12/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	1.25600	1.28200	2.07006	0.00000	0.0000	0
23/12/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.02400	0.02100	12.50000	0.00000	0.0000	0
23/12/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	1.30300	1.33000	2.07214	0.00000	0.0000	0
23/12/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.02900	0.02500	13.79310	0.00000	0.0000	0
23/12/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	1.20800	1.23400	2.15232	0.00000	0.0000	0
23/12/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.93100	0.95300	2.36305	0.00000	0.0000	0
23/12/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.05200	0.04400	15.38462	0.00000	0.0000	870
23/12/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.98600	2.01500	1.46022	0.00000	0.0000	0
23/12/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	870
23/12/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	1.44800	1.47500	1.86464	0.00000	0.0000	0
23/12/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	150
23/12/2010	£ / R 2011/06/13			Foreign Exchange Future	10.69440	10.66640	0.26182	10.64750	10.6475	2,058
23/12/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.12100	0.11300	6.61157	0.00000	0.0000	0
23/12/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	1.27700	1.29700	1.56617	0.00000	0.0000	0
23/12/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.11500	0.10700	6.95652	0.00000	0.0000	0
23/12/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	1.32100	1.34100	1.51400	0.00000	0.0000	0
23/12/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.12700	0.11800	7.08661	0.00000	0.0000	0
23/12/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	1.23300	1.25200	1.54096	0.00000	0.0000	0
23/12/2010	£ / R 2011/09/19			Foreign Exchange Future	10.82350	10.79550	0.25870	10.79700	10.7970	2,401
23/12/2010	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.30600	0.29000	5.22876	0.00000	0.0000	0
23/12/2010	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.98300	0.99500	1.22075	0.00000	0.0000	0
23/12/2010	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.29400	0.27900	5.10204	0.00000	0.0000	0
23/12/2010	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	1.02100	1.03400	1.27326	0.00000	0.0000	0
23/12/2010	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.31800	0.30200	5.03145	0.00000	0.0000	0
23/12/2010	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.94500	0.95700	1.26984	0.00000	0.0000	0
23/12/2010	£ / R 2011/12/19			Foreign Exchange Future	10.94520	10.91790	0.24942	0.00000	0.0000	0
23/12/2010	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.39200	0.37900	3.31633	0.00000	0.0000	0
23/12/2010	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	1.09700	1.11100	1.27621	0.00000	0.0000	0
23/12/2010	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.38000	0.36700	3.42105	0.00000	0.0000	0
23/12/2010	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	1.13500	1.14900	1.23348	0.00000	0.0000	0
23/12/2010	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.40500	0.39100	3.45679	0.00000	0.0000	0
23/12/2010	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	1.06000	1.07300	1.22642	0.00000	0.0000	0
23/12/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08230	0.08240	0.12151	0.00000	0.0000	731
23/12/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00146	0.00147	0.68493	0.00000	0.0000	0
23/12/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00616	0.00607	1.46104	0.00000	0.0000	0
23/12/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00034	0.00034	0.00000	0.00000	0.0000	0
23/12/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01504	0.01494	0.66489	0.00000	0.0000	0
23/12/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00607	0.00614	1.15321	0.00000	0.0000	0
23/12/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00077	0.00074	3.89610	0.00000	0.0000	0
23/12/2010	¥ / R 2011/06/13			Foreign Exchange Future	0.08350	0.08360	0.11976	0.00000	0.0000	0
23/12/2010	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00384	0.00388	1.04167	0.00000	0.0000	0
23/12/2010	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00534	0.00528	1.12360	0.00000	0.0000	0
23/12/2010	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00156	0.00158	1.28205	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
23/12/2010	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01306	0.01298	0.61256	0.00000	0.0000	0
23/12/2010	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00948	0.00955	0.73840	0.00000	0.0000	0
23/12/2010	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00098	0.00095	3.06122	0.00000	0.0000	0
23/12/2010	€ / R 2011/03/14			Foreign Exchange Future	8.99220	8.93640	0.62054	8.98500	8.9350	17,847
23/12/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.03600	0.02300	36.11111	0.00000	0.0000	0
23/12/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.84400	0.88700	5.09479	0.00000	0.0000	0
23/12/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.03200	0.02100	34.37500	0.00000	0.0000	0
23/12/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.89000	0.93500	5.05618	0.00000	0.0000	0
23/12/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.03900	0.02600	33.33333	0.00000	0.0000	0
23/12/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.79700	0.84000	5.39523	0.00000	0.0000	0
23/12/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.57400	0.61300	6.79443	0.00000	0.0000	0
23/12/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.06600	0.04900	25.75758	0.00000	0.0000	10,429
23/12/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	1.42000	1.47000	3.52113	0.00000	0.0000	0
23/12/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.01200	0.00600	50.00000	0.00000	0.0000	14,937
23/12/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.51800	1.56900	3.35968	0.00000	0.0000	0
23/12/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.01000	0.00500	50.00000	0.00000	0.0000	4,508
23/12/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	1.12800	1.17600	4.25532	0.00000	0.0000	0
23/12/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.02000	0.01200	40.00000	0.00000	0.0000	100
23/12/2010	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.05300	0.03800	28.30189	0.00000	0.0000	0
23/12/2010	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.66100	0.70200	6.20272	0.00000	0.0000	3,000
23/12/2010	€ / R 2011/06/13			Foreign Exchange Future	9.10120	9.04680	0.59772	9.06200	9.0500	5,820
23/12/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.13200	0.11900	9.84848	0.00000	0.0000	0
23/12/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.83100	0.87200	4.93381	0.00000	0.0000	0
23/12/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.12500	0.11200	10.40000	0.00000	0.0000	0
23/12/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.87400	0.91500	4.69108	0.00000	0.0000	0
23/12/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.14000	0.12600	10.00000	0.00000	0.0000	0
23/12/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.78900	0.82900	5.06971	0.00000	0.0000	0
23/12/2010	€ / R 2011/09/19			Foreign Exchange Future	9.21680	9.16330	0.58046	0.00000	0.0000	2,360
23/12/2010	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.26300	0.24600	6.46388	0.00000	0.0000	0
23/12/2010	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.69600	0.73300	5.31609	0.00000	0.0000	0
23/12/2010	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.25100	0.23500	6.37450	0.00000	0.0000	0
23/12/2010	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.73400	0.77200	5.17711	0.00000	0.0000	0
23/12/2010	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.27600	0.25800	6.52174	0.00000	0.0000	0
23/12/2010	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.65900	0.69500	5.46282	0.00000	0.0000	0
23/12/2010	€ / R 2011/12/19			Foreign Exchange Future	9.32730	9.27480	0.56286	0.00000	0.0000	0
23/12/2010	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.33500	0.31800	5.07463	0.00000	0.0000	0
23/12/2010	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.80800	0.84300	4.33168	0.00000	0.0000	0
23/12/2010	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.32300	0.30700	4.95356	0.00000	0.0000	0
23/12/2010	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.84600	0.88200	4.25532	0.00000	0.0000	0
23/12/2010	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.34800	0.33100	4.88506	0.00000	0.0000	0
23/12/2010	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.77100	0.80600	4.53956	0.00000	0.0000	0
23/12/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.79910	6.79620	0.04265	6.77500	6.7750	7,930
23/12/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.19600	0.19300	1.53061	0.00000	0.0000	0
23/12/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.09700	0.09700	0.00000	0.00000	0.0000	0
23/12/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.16200	0.15900	1.85185	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
23/12/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.11300	0.11300	0.00000	0.00000	0.0000	0
23/12/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.23200	0.22800	1.72414	0.00000	0.0000	0
23/12/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.08300	0.08200	1.20482	0.00000	0.0000	0
23/12/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.80490	6.80290	0.02939	0.00000	0.0000	925
23/12/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.29700	0.29500	0.67340	0.00000	0.0000	0
23/12/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.14200	0.14200	0.00000	0.00000	0.0000	0
23/12/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.26300	0.26100	0.76046	0.00000	0.0000	0
23/12/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.15800	0.15800	0.00000	0.00000	0.0000	0
23/12/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.33300	0.33100	0.60060	0.00000	0.0000	0
23/12/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.12800	0.12800	0.00000	0.00000	0.0000	0
23/12/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.80780	6.80560	0.03232	0.00000	0.0000	5,790
23/12/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.35100	0.34900	0.56980	0.00000	0.0000	0
23/12/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.19300	0.19300	0.00000	0.00000	0.0000	0
23/12/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.31800	0.31600	0.62893	0.00000	0.0000	0
23/12/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.21000	0.21000	0.00000	0.00000	0.0000	0
23/12/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.38600	0.38400	0.51813	0.00000	0.0000	0
23/12/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.17800	0.17800	0.00000	0.00000	0.0000	0
23/12/2010	AU\$ / R 2015/12/14			Foreign Exchange Future	7.53350	7.57020	0.48716	0.00000	0.0000	0
23/12/2010	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.95900	0.97800	1.98123	0.00000	0.0000	0
23/12/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.72600	0.70800	2.47934	0.00000	0.0000	0
23/12/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.93800	0.95600	1.91898	0.00000	0.0000	0
23/12/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.75500	0.73600	2.51656	0.00000	0.0000	0
23/12/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.98000	1.00000	2.04082	0.00000	0.0000	0
23/12/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.69700	0.68000	2.43902	0.00000	0.0000	0
23/12/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.75040	6.74540	0.07407	0.00000	0.0000	1,791
23/12/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.03700	0.03400	8.10811	0.00000	0.0000	0
23/12/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.33700	0.33900	0.59347	0.00000	0.0000	0
23/12/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.03000	0.02800	6.66667	0.00000	0.0000	0
23/12/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.38000	0.38300	0.78947	0.00000	0.0000	0
23/12/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.04500	0.04200	6.66667	0.00000	0.0000	0
23/12/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.29500	0.29700	0.67797	0.00000	0.0000	0
23/12/2010	CAD/ R 2011/06/13			Foreign Exchange Future	6.81960	6.81640	0.04692	0.00000	0.0000	0
23/12/2010	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.17800	0.17000	4.49438	0.00000	0.0000	0
23/12/2010	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.25800	0.25400	1.55039	0.00000	0.0000	0
23/12/2010	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.16000	0.15200	5.00000	0.00000	0.0000	0
23/12/2010	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.29000	0.28600	1.37931	0.00000	0.0000	0
23/12/2010	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.19700	0.18900	4.06091	0.00000	0.0000	0
23/12/2010	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.22700	0.22300	1.76211	0.00000	0.0000	0
23/12/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.19190	7.12290	0.95941	0.00000	0.0000	40
23/12/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.16600	0.13800	16.86747	0.00000	0.0000	0
23/12/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.22400	0.26500	18.30357	0.00000	0.0000	0
23/12/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.14800	0.12200	17.56757	0.00000	0.0000	0
23/12/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.25600	0.29900	16.79688	0.00000	0.0000	0
23/12/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.18700	0.15500	17.11230	0.00000	0.0000	0
23/12/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.19500	0.23200	18.97436	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
23/12/2010	CHF / R 2011/06/13			Foreign Exchange Future	7.29350	7.22510	0.93782	0.00000	0.0000	0
23/12/2010	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.39100	0.34900	10.74169	0.00000	0.0000	0
23/12/2010	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.19800	0.22400	13.13131	0.00000	0.0000	0
23/12/2010	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.36300	0.32200	11.29477	0.00000	0.0000	0
23/12/2010	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.22000	0.24700	12.27273	0.00000	0.0000	0
23/12/2010	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.42100	0.37700	10.45131	0.00000	0.0000	0
23/12/2010	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.17800	0.20200	13.48315	0.00000	0.0000	0
23/12/2010	RAIN 2011/03/14			Foreign Exchange Future	13,262.11000	13,202.75000	0.44759	0.00000	0.0000	0
23/12/2010	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	0.20000	0.00000	100.00000	0.00000	0.0000	0
23/12/2010	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	338.10000	397.30000	17.50961	0.00000	0.0000	0
23/12/2010	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	0.20000	0.00000	100.00000	0.00000	0.0000	0
23/12/2010	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	338.10000	397.30000	17.50961	0.00000	0.0000	0
23/12/2010	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	0.20000	0.00000	100.00000	0.00000	0.0000	0
23/12/2010	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	338.10000	397.20000	17.48004	0.00000	0.0000	0
23/12/2010	RAIN 2011/06/13			Foreign Exchange Future	13,438.67000	13,378.17000	0.45019	0.00000	0.0000	0
23/12/2010	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/12/2010	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	61.30000	121.80000	98.69494	0.00000	0.0000	0
23/12/2010	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/12/2010	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	61.30000	121.80000	98.69494	0.00000	0.0000	0
23/12/2010	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/12/2010	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	61.30000	121.80000	98.69494	0.00000	0.0000	0
23/12/2010	YUAN/R 2011/03/14			Foreign Exchange Future	1.03400	1.02890	0.49323	0.00000	0.0000	0
23/12/2010	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.02030	0.01810	10.83744	0.00000	0.0000	0
23/12/2010	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.03630	0.03920	7.98898	0.00000	0.0000	0
23/12/2010	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.00940	0.00830	11.70213	0.00000	0.0000	0
23/12/2010	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.07540	0.07940	5.30504	0.00000	0.0000	0
23/12/2010	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.04560	0.04190	8.11404	0.00000	0.0000	0
23/12/2010	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.01160	0.01300	12.06897	0.00000	0.0000	0
23/12/2010	YUAN/R 2011/06/13			Foreign Exchange Future	1.05020	1.04430	0.56180	0.00000	0.0000	0
23/12/2010	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.04200	0.03880	7.61905	0.00000	0.0000	0
23/12/2010	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.04180	0.04450	6.45933	0.00000	0.0000	0
23/12/2010	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.02570	0.02350	8.56031	0.00000	0.0000	0
23/12/2010	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.07550	0.07920	4.90066	0.00000	0.0000	0
23/12/2010	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.06930	0.06480	6.49351	0.00000	0.0000	0
23/12/2010	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.01910	0.02050	7.32984	0.00000	0.0000	0

Future Open Interest	438,549
Option Open Interest	201,476
Total	640,025