



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 24/12/2010

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
24/12/2010	\$ / R 2011/03/14			Foreign Exchange Future	6.84050	6.82510	0.22513	6.85100	6.8151	284,513
24/12/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	29,607
24/12/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.17600	1.19200	1.36054	0.00000	0.0000	0
24/12/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	340
24/12/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.22500	1.24100	1.30612	0.00000	0.0000	0
24/12/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.01800	0.01900	5.55556	0.00000	0.0000	0
24/12/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.12800	1.14400	1.41844	0.00000	0.0000	0
24/12/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.66800	1.68400	0.95923	0.00000	0.0000	0
24/12/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	30,000
24/12/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.66000	3.67500	0.40984	0.00000	0.0000	0
24/12/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
24/12/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.52200	0.53600	2.68199	0.00000	0.0000	0
24/12/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.06200	0.06100	1.61290	0.00000	0.0000	29,607
24/12/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.56900	1.58500	1.01976	0.00000	0.0000	0
24/12/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	3,000
24/12/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.70000	0.71600	2.28571	0.00000	0.0000	0
24/12/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.04000	0.04100	2.50000	0.00000	0.0000	12,000
24/12/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.74700	0.76200	2.00803	0.00000	0.0000	0
24/12/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.03700	0.03700	0.00000	0.00000	0.0000	871
24/12/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.79300	0.80900	2.01765	0.00000	0.0000	0
24/12/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.03300	0.03400	3.03030	0.00000	0.0000	3,071
24/12/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.47900	0.49300	2.92276	0.00000	0.0000	3,000
24/12/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.06900	0.06800	1.44928	0.00000	0.0000	10,500
24/12/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.35700	0.36900	3.36134	0.00000	0.0000	3,000
24/12/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.09700	0.09400	3.09278	0.00000	0.0000	4,780
24/12/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.61000	0.62400	2.29508	0.00000	0.0000	0
24/12/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.05000	0.04900	2.00000	0.00000	0.0000	65
24/12/2010	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.39700	0.40900	3.02267	0.00000	0.0000	0
24/12/2010	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.08700	0.08400	3.44828	0.00000	0.0000	500
24/12/2010	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.56600	0.58000	2.47350	0.00000	0.0000	0
24/12/2010	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.05600	0.05500	1.78571	0.00000	0.0000	400
24/12/2010	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.07700	0.07500	2.59740	0.00000	0.0000	0
24/12/2010	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.43700	0.45000	2.97483	0.00000	0.0000	2,571
24/12/2010	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.18300	0.19100	4.37158	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
24/12/2010	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.17300	0.16600	4.04624	0.00000	0.0000	3,000
24/12/2010	\$ / R 2011/06/13			Foreign Exchange Future	6.92850	6.91230	0.23382	6.91400	6.9140	58,673
24/12/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.13500	0.13300	1.48148	0.00000	0.0000	0
24/12/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.65700	0.67100	2.13090	0.00000	0.0000	0
24/12/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.12600	0.12500	0.79365	0.00000	0.0000	300
24/12/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.69800	0.71300	2.14900	0.00000	0.0000	0
24/12/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.14400	0.14200	1.38889	0.00000	0.0000	0
24/12/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.61600	0.63000	2.27273	0.00000	0.0000	0
24/12/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.40300	0.39400	2.23325	0.00000	0.0000	0
24/12/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.17500	0.18200	4.00000	0.00000	0.0000	0
24/12/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.02110	7.00430	0.23928	0.00000	0.0000	9,779
24/12/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.12700	0.12600	0.78740	0.00000	0.0000	0
24/12/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.15600	1.17200	1.38408	0.00000	0.0000	0
24/12/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.12100	0.12100	0.00000	0.00000	0.0000	0
24/12/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.20000	1.21700	1.41667	0.00000	0.0000	0
24/12/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.13200	0.13200	0.00000	0.00000	0.0000	0
24/12/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.11100	1.12800	1.53015	0.00000	0.0000	0
24/12/2010	\$ / R 2011/12/19			Foreign Exchange Future	7.11000	7.09180	0.25598	0.00000	0.0000	16
24/12/2010	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.34500	0.34000	1.44928	0.00000	0.0000	0
24/12/2010	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.58500	0.59800	2.22222	0.00000	0.0000	0
24/12/2010	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.33000	0.32600	1.21212	0.00000	0.0000	0
24/12/2010	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.62000	0.63400	2.25806	0.00000	0.0000	0
24/12/2010	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.36000	0.35500	1.38889	0.00000	0.0000	0
24/12/2010	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.55000	0.56300	2.36364	0.00000	0.0000	0
24/12/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.08990	9.07530	0.16062	0.00000	0.0000	0
24/12/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.52000	1.52200	0.13158	0.00000	0.0000	0
24/12/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.63000	1.64700	1.04294	0.00000	0.0000	0
24/12/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.50400	1.50700	0.19947	0.00000	0.0000	0
24/12/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.66400	1.68200	1.08173	0.00000	0.0000	0
24/12/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.53600	1.53800	0.13021	0.00000	0.0000	0
24/12/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.59600	1.61300	1.06516	0.00000	0.0000	0
24/12/2010	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.84050	6.82510	0.22513	0.00000	0.0000	125
24/12/2010	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.12232	0.11760	3.85873	0.00000	0.0000	0
24/12/2010	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.28182	0.29250	3.78965	0.00000	0.0000	0
24/12/2010	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.10892	0.10496	3.63570	0.00000	0.0000	0
24/12/2010	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.31842	0.32986	3.59274	0.00000	0.0000	0
24/12/2010	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.13743	0.13187	4.04570	0.00000	0.0000	0
24/12/2010	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.24693	0.25677	3.98494	0.00000	0.0000	0
24/12/2010	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.92850	6.91230	0.23382	0.00000	0.0000	0
24/12/2010	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.23237	0.22722	2.21629	0.00000	0.0000	0
24/12/2010	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.35387	0.36492	3.12262	0.00000	0.0000	0
24/12/2010	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.21654	0.21193	2.12894	0.00000	0.0000	0
24/12/2010	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.38804	0.39963	2.98681	0.00000	0.0000	0
24/12/2010	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.24946	0.24374	2.29295	0.00000	0.0000	0
24/12/2010	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.32096	0.33144	3.26520	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
24/12/2010	£ / R 2011/03/14			Foreign Exchange Future	10.54060	10.53390	0.06356	10.53700	10.5275	40,111
24/12/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.02300	0.02200	4.34783	0.00000	0.0000	0
24/12/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	1.28200	1.28800	0.46802	0.00000	0.0000	0
24/12/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	0
24/12/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	1.33000	1.33600	0.45113	0.00000	0.0000	0
24/12/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.02500	0.02400	4.00000	0.00000	0.0000	0
24/12/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	1.23400	1.24000	0.48622	0.00000	0.0000	0
24/12/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.95300	0.95900	0.62959	0.00000	0.0000	0
24/12/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.04400	0.04300	2.27273	0.00000	0.0000	870
24/12/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	2.01500	2.02200	0.34739	0.00000	0.0000	0
24/12/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	870
24/12/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	1.47500	1.48100	0.40678	0.00000	0.0000	0
24/12/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	150
24/12/2010	£ / R 2011/06/13			Foreign Exchange Future	10.66640	10.65880	0.07125	0.00000	0.0000	2,058
24/12/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.11300	0.11000	2.65487	0.00000	0.0000	0
24/12/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	1.29700	1.30100	0.30840	0.00000	0.0000	0
24/12/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.10700	0.10500	1.86916	0.00000	0.0000	0
24/12/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	1.34100	1.34600	0.37286	0.00000	0.0000	0
24/12/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.11800	0.11600	1.69492	0.00000	0.0000	0
24/12/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	1.25200	1.25700	0.39936	0.00000	0.0000	0
24/12/2010	£ / R 2011/09/19			Foreign Exchange Future	10.79550	10.78790	0.07040	0.00000	0.0000	2,401
24/12/2010	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.29000	0.28700	1.03448	0.00000	0.0000	0
24/12/2010	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.99500	0.99900	0.40201	0.00000	0.0000	0
24/12/2010	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.27900	0.27600	1.07527	0.00000	0.0000	0
24/12/2010	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	1.03400	1.03800	0.38685	0.00000	0.0000	0
24/12/2010	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.30200	0.29900	0.99338	0.00000	0.0000	0
24/12/2010	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.95700	0.96100	0.41797	0.00000	0.0000	0
24/12/2010	£ / R 2011/12/19			Foreign Exchange Future	10.91790	10.90950	0.07694	0.00000	0.0000	0
24/12/2010	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.37900	0.37500	1.05541	0.00000	0.0000	0
24/12/2010	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	1.11100	1.11600	0.45005	0.00000	0.0000	0
24/12/2010	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.36700	0.36400	0.81744	0.00000	0.0000	0
24/12/2010	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	1.14900	1.15500	0.52219	0.00000	0.0000	0
24/12/2010	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.39100	0.38800	0.76726	0.00000	0.0000	0
24/12/2010	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	1.07300	1.07900	0.55918	0.00000	0.0000	0
24/12/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08240	0.08240	0.00000	0.00000	0.0000	731
24/12/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00147	0.00142	3.40136	0.00000	0.0000	0
24/12/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00607	0.00602	0.82372	0.00000	0.0000	0
24/12/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00034	0.00032	5.88235	0.00000	0.0000	0
24/12/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01494	0.01492	0.13387	0.00000	0.0000	0
24/12/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00614	0.00611	0.48860	0.00000	0.0000	0
24/12/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00074	0.00071	4.05405	0.00000	0.0000	0
24/12/2010	¥ / R 2011/06/13			Foreign Exchange Future	0.08360	0.08360	0.00000	0.00000	0.0000	0
24/12/2010	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00388	0.00377	2.83505	0.00000	0.0000	0
24/12/2010	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00528	0.00517	2.08333	0.00000	0.0000	0
24/12/2010	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00158	0.00151	4.43038	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
24/12/2010	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01298	0.01291	0.53929	0.00000	0.0000	0
24/12/2010	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00955	0.00949	0.62827	0.00000	0.0000	0
24/12/2010	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00095	0.00089	6.31579	0.00000	0.0000	0
24/12/2010	€ / R 2011/03/14			Foreign Exchange Future	8.93640	8.95630	0.22268	0.00000	0.0000	18,258
24/12/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.02300	0.02700	17.39130	0.00000	0.0000	0
24/12/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.88700	0.87100	1.80383	0.00000	0.0000	0
24/12/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.02100	0.02400	14.28571	0.00000	0.0000	0
24/12/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.93500	0.91800	1.81818	0.00000	0.0000	0
24/12/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.02600	0.03000	15.38462	0.00000	0.0000	0
24/12/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.84000	0.82400	1.90476	0.00000	0.0000	0
24/12/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.61300	0.59700	2.61011	0.00000	0.0000	0
24/12/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.04900	0.05300	8.16327	0.00000	0.0000	10,429
24/12/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	1.47000	1.45200	1.22449	0.00000	0.0000	0
24/12/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	14,937
24/12/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.56900	1.55100	1.14723	0.00000	0.0000	0
24/12/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	4,508
24/12/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	1.17600	1.15800	1.53061	0.00000	0.0000	0
24/12/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	100
24/12/2010	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.03800	0.04200	10.52632	0.00000	0.0000	0
24/12/2010	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.70200	0.68600	2.27920	0.00000	0.0000	3,000
24/12/2010	€ / R 2011/06/13			Foreign Exchange Future	9.04680	9.06630	0.21555	0.00000	0.0000	5,820
24/12/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.11900	0.12200	2.52101	0.00000	0.0000	0
24/12/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.87200	0.85600	1.83486	0.00000	0.0000	0
24/12/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.11200	0.11500	2.67857	0.00000	0.0000	0
24/12/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.91500	0.89900	1.74863	0.00000	0.0000	0
24/12/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.12600	0.12900	2.38095	0.00000	0.0000	0
24/12/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.82900	0.81300	1.93004	0.00000	0.0000	0
24/12/2010	€ / R 2011/09/19			Foreign Exchange Future	9.16330	9.18330	0.21826	0.00000	0.0000	2,360
24/12/2010	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.24600	0.24800	0.81301	0.00000	0.0000	0
24/12/2010	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.73300	0.71500	2.45566	0.00000	0.0000	0
24/12/2010	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.23500	0.23600	0.42553	0.00000	0.0000	0
24/12/2010	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.77200	0.75300	2.46114	0.00000	0.0000	0
24/12/2010	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.25800	0.26000	0.77519	0.00000	0.0000	0
24/12/2010	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.69500	0.67700	2.58993	0.00000	0.0000	0
24/12/2010	€ / R 2011/12/19			Foreign Exchange Future	9.27480	9.29430	0.21025	0.00000	0.0000	0
24/12/2010	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.31800	0.32100	0.94340	0.00000	0.0000	0
24/12/2010	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.84300	0.82700	1.89798	0.00000	0.0000	0
24/12/2010	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.30700	0.30900	0.65147	0.00000	0.0000	0
24/12/2010	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.88200	0.86500	1.92744	0.00000	0.0000	0
24/12/2010	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.33100	0.33400	0.90634	0.00000	0.0000	0
24/12/2010	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.80600	0.79000	1.98511	0.00000	0.0000	0
24/12/2010	AUS\$ / R 2011/03/14			Foreign Exchange Future	6.79620	6.79080	0.07946	0.00000	0.0000	7,930
24/12/2010	AUS\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.19300	0.18600	3.62694	0.00000	0.0000	0
24/12/2010	AUS\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.09700	0.09500	2.06186	0.00000	0.0000	0
24/12/2010	AUS\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.15900	0.15300	3.77358	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
24/12/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.11300	0.11200	0.88496	0.00000	0.0000	0
24/12/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.22800	0.22200	2.63158	0.00000	0.0000	0
24/12/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.08200	0.08100	1.21951	0.00000	0.0000	0
24/12/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.80290	6.79700	0.08673	0.00000	0.0000	925
24/12/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.29500	0.29000	1.69492	0.00000	0.0000	0
24/12/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.14200	0.14300	0.70423	0.00000	0.0000	0
24/12/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.26100	0.25600	1.91571	0.00000	0.0000	0
24/12/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.15800	0.15900	0.63291	0.00000	0.0000	0
24/12/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.33100	0.32500	1.81269	0.00000	0.0000	0
24/12/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.12800	0.12800	0.00000	0.00000	0.0000	0
24/12/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.80560	6.79950	0.08963	0.00000	0.0000	5,790
24/12/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.34900	0.34200	2.00573	0.00000	0.0000	0
24/12/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.19300	0.19300	0.00000	0.00000	0.0000	0
24/12/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.31600	0.30900	2.21519	0.00000	0.0000	0
24/12/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.21000	0.21000	0.00000	0.00000	0.0000	0
24/12/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.38400	0.37600	2.08333	0.00000	0.0000	0
24/12/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.17800	0.17700	0.56180	0.00000	0.0000	0
24/12/2010	AU\$ / R 2015/12/14			Foreign Exchange Future	7.57020	7.54930	0.27608	0.00000	0.0000	0
24/12/2010	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.97800	0.96900	0.92025	0.00000	0.0000	0
24/12/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.70800	0.72000	1.69492	0.00000	0.0000	0
24/12/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.95600	0.94800	0.83682	0.00000	0.0000	0
24/12/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.73600	0.74900	1.76630	0.00000	0.0000	0
24/12/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.00000	0.99000	1.00000	0.00000	0.0000	0
24/12/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.68000	0.69100	1.61765	0.00000	0.0000	0
24/12/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.74540	6.76690	0.31874	0.00000	0.0000	1,791
24/12/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.03400	0.03700	8.82353	0.00000	0.0000	0
24/12/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.33900	0.32000	5.60472	0.00000	0.0000	0
24/12/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.02800	0.03000	7.14286	0.00000	0.0000	0
24/12/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.38300	0.36300	5.22193	0.00000	0.0000	0
24/12/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.04200	0.04500	7.14286	0.00000	0.0000	0
24/12/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.29700	0.27800	6.39731	0.00000	0.0000	0
24/12/2010	CAD/ R 2011/06/13			Foreign Exchange Future	6.81640	6.83720	0.30515	0.00000	0.0000	0
24/12/2010	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.17000	0.17600	3.52941	0.00000	0.0000	0
24/12/2010	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.25400	0.23900	5.90551	0.00000	0.0000	0
24/12/2010	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.15200	0.15700	3.28947	0.00000	0.0000	0
24/12/2010	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.28600	0.27000	5.59441	0.00000	0.0000	0
24/12/2010	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.18900	0.19600	3.70370	0.00000	0.0000	0
24/12/2010	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.22300	0.20900	6.27803	0.00000	0.0000	0
24/12/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.12290	7.10900	0.19515	0.00000	0.0000	40
24/12/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.13800	0.13500	2.17391	0.00000	0.0000	0
24/12/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.26500	0.27600	4.15094	0.00000	0.0000	0
24/12/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.12200	0.12000	1.63934	0.00000	0.0000	0
24/12/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.29900	0.31100	4.01338	0.00000	0.0000	0
24/12/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.15500	0.15300	1.29032	0.00000	0.0000	0
24/12/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.23200	0.24400	5.17241	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
24/12/2010	CHF / R 2011/06/13			Foreign Exchange Future	7.22510	7.20980	0.21176	0.00000	0.0000	0
24/12/2010	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.34900	0.34600	0.85960	0.00000	0.0000	0
24/12/2010	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.22400	0.23600	5.35714	0.00000	0.0000	0
24/12/2010	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.32200	0.32100	0.31056	0.00000	0.0000	0
24/12/2010	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.24700	0.26100	5.66802	0.00000	0.0000	0
24/12/2010	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.37700	0.37300	1.06101	0.00000	0.0000	0
24/12/2010	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.20200	0.21300	5.44554	0.00000	0.0000	0
24/12/2010	RAIN 2011/03/14			Foreign Exchange Future	13,202.75000	13,209.40000	0.05037	0.00000	0.0000	0
24/12/2010	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/12/2010	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	397.30000	390.60000	1.68638	0.00000	0.0000	0
24/12/2010	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/12/2010	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	397.30000	390.60000	1.68638	0.00000	0.0000	0
24/12/2010	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/12/2010	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	397.20000	390.60000	1.66163	0.00000	0.0000	0
24/12/2010	RAIN 2011/06/13			Foreign Exchange Future	13,378.17000	13,382.15000	0.02975	0.00000	0.0000	0
24/12/2010	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/12/2010	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	121.80000	117.90000	3.20197	0.00000	0.0000	0
24/12/2010	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/12/2010	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	121.80000	117.90000	3.20197	0.00000	0.0000	0
24/12/2010	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/12/2010	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	121.80000	117.80000	3.28407	0.00000	0.0000	0
24/12/2010	YUAN/R 2011/03/14			Foreign Exchange Future	1.02890	1.02890	0.00000	0.00000	0.0000	0
24/12/2010	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.01810	0.01790	1.10497	0.00000	0.0000	0
24/12/2010	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.03920	0.03900	0.51020	0.00000	0.0000	0
24/12/2010	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.00830	0.00810	2.40964	0.00000	0.0000	0
24/12/2010	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.07940	0.07920	0.25189	0.00000	0.0000	0
24/12/2010	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.04190	0.04170	0.47733	0.00000	0.0000	0
24/12/2010	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.01300	0.01280	1.53846	0.00000	0.0000	0
24/12/2010	YUAN/R 2011/06/13			Foreign Exchange Future	1.04430	1.04360	0.06703	0.00000	0.0000	0
24/12/2010	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.03880	0.03850	0.77320	0.00000	0.0000	0
24/12/2010	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.04450	0.04490	0.89888	0.00000	0.0000	0
24/12/2010	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.02350	0.02340	0.42553	0.00000	0.0000	0
24/12/2010	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.07920	0.07980	0.75758	0.00000	0.0000	0
24/12/2010	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.06480	0.06430	0.77160	0.00000	0.0000	0
24/12/2010	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.02050	0.02070	0.97561	0.00000	0.0000	0

Future Open Interest	441,321
Option Open Interest	201,476
Total	642,797