



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 24/06/2011

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
24/06/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.95360	6.99020	0.52635	6.99050	6.9360	328,609
24/06/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.03000	0.03200	6.66667	0.00000	0.0000	0
24/06/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.12600	1.09200	3.01954	0.00000	0.0000	0
24/06/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.02700	0.02900	7.40741	0.00000	0.0000	0
24/06/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.17300	1.13900	2.89855	0.00000	0.0000	0
24/06/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.03200	0.03400	6.25000	0.00000	0.0000	3,000
24/06/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.07800	1.04400	3.15399	0.00000	0.0000	0
24/06/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.88900	0.85700	3.59955	0.00000	0.0000	0
24/06/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.04300	0.04700	9.30233	0.00000	0.0000	15,000
24/06/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.08700	0.09400	8.04598	0.00000	0.0000	5,000
24/06/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.53300	0.50400	5.44090	0.00000	0.0000	2,800
24/06/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.29200	0.31600	8.21918	0.00000	0.0000	980
24/06/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.13800	0.12600	8.69565	0.00000	0.0000	10,000
24/06/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.23500	0.25600	8.93617	0.00000	0.0000	6,000
24/06/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.18100	0.16600	8.28729	0.00000	0.0000	10,000
24/06/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.57600	0.54600	5.20833	0.00000	0.0000	0
24/06/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.08000	0.08600	7.50000	0.00000	0.0000	10,000
24/06/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.70700	0.67500	4.52617	0.00000	0.0000	0
24/06/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.06100	0.06500	6.55738	0.00000	0.0000	200
24/06/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.35700	0.38300	7.28291	0.00000	0.0000	0
24/06/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.10300	0.09300	9.70874	0.00000	0.0000	5,980
24/06/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.07500	0.06700	10.66667	0.00000	0.0000	0
24/06/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.42900	0.45700	6.52681	0.00000	0.0000	6,060
24/06/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.30200	0.27800	7.94702	0.00000	0.0000	0
24/06/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.15600	0.16800	7.69231	0.00000	0.0000	6,060
24/06/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.85000	2.81400	1.26316	0.00000	0.0000	0
24/06/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
24/06/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.45200	0.42400	6.19469	0.00000	0.0000	0
24/06/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.10600	0.11400	7.54717	0.00000	0.0000	8,880
24/06/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.37400	0.34800	6.95187	0.00000	0.0000	0
24/06/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.12800	0.13800	7.81250	0.00000	0.0000	6,000
24/06/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.06300	0.05600	11.11111	0.00000	0.0000	8,880
24/06/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.46700	0.49600	6.20985	0.00000	0.0000	0
24/06/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.32400	0.34900	7.71605	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
24/06/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.12000	0.10900	9.16667	0.00000	0.0000	1,980
24/06/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.15900	0.14500	8.80503	0.00000	0.0000	0
24/06/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.26300	0.28500	8.36502	0.00000	0.0000	1,980
24/06/2011	\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.00000	0.58800	100.00000	0.00000	0.0000	0
24/06/2011	\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.00000	0.07800	100.00000	0.00000	0.0000	0
24/06/2011	\$ / R 2011/09/19	6.95	C	Foreign Exchange Future	0.00000	0.22900	100.00000	0.00000	0.0000	0
24/06/2011	\$ / R 2011/09/19	6.95	P	Foreign Exchange Future	0.00000	0.18900	100.00000	0.00000	0.0000	0
24/06/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.05000	7.08590	0.50922	7.06970	7.0500	46,398
24/06/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.20700	0.21800	5.31401	0.00000	0.0000	0
24/06/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.50700	0.48200	4.93097	0.00000	0.0000	0
24/06/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.19400	0.20500	5.67010	0.00000	0.0000	0
24/06/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.54400	0.51900	4.59559	0.00000	0.0000	0
24/06/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.22100	0.23200	4.97738	0.00000	0.0000	0
24/06/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.47100	0.44600	5.30786	0.00000	0.0000	0
24/06/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.17000	0.15800	7.05882	0.00000	0.0000	0
24/06/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.47000	0.49400	5.10638	0.00000	0.0000	6,425
24/06/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.04700	1.01600	2.96084	0.00000	0.0000	0
24/06/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.09700	0.10200	5.15464	0.00000	0.0000	2,962
24/06/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.27900	0.26300	5.73477	0.00000	0.0000	0
24/06/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.32900	0.34900	6.07903	0.00000	0.0000	2,962
24/06/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.43500	0.41100	5.51724	0.00000	0.0000	0
24/06/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.23500	0.24700	5.10638	0.00000	0.0000	500
24/06/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	0.93300	0.96400	3.32262	0.00000	0.0000	0
24/06/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.03300	0.02800	15.15152	0.00000	0.0000	5,000
24/06/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.15150	7.18620	0.48521	0.00000	0.0000	13,373
24/06/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.43300	0.45300	4.61894	0.00000	0.0000	0
24/06/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.31800	0.30300	4.71698	0.00000	0.0000	0
24/06/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.40800	0.42700	4.65686	0.00000	0.0000	0
24/06/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.34300	0.32700	4.66472	0.00000	0.0000	0
24/06/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.45900	0.47900	4.35730	0.00000	0.0000	0
24/06/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.29400	0.27900	5.10204	0.00000	0.0000	0
24/06/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.45200	0.47200	4.42478	0.00000	0.0000	0
24/06/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.30100	0.28600	4.98339	0.00000	0.0000	1,000
24/06/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.00000	0.39600	100.00000	0.00000	0.0000	0
24/06/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.00000	0.36000	100.00000	0.00000	0.0000	0
24/06/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.26090	7.29430	0.46000	0.00000	0.0000	2,000
24/06/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.45500	0.47500	4.39560	0.00000	0.0000	0
24/06/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.44400	0.43100	2.92793	0.00000	0.0000	0
24/06/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.43600	0.45300	3.89908	0.00000	0.0000	0
24/06/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.47500	0.45900	3.36842	0.00000	0.0000	0
24/06/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.47800	0.49800	4.18410	0.00000	0.0000	0
24/06/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.41700	0.40400	3.11751	0.00000	0.0000	0
24/06/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.37200	7.40830	0.49240	0.00000	0.0000	0
24/06/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.59900	0.62100	3.67279	0.00000	0.0000	0
24/06/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.42700	0.41300	3.27869	0.00000	0.0000	0

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24/06/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.57500	0.59700	3.82609	0.00000	0.0000	0
24/06/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.45300	0.43900	3.09051	0.00000	0.0000	0
24/06/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.62300	0.64500	3.53130	0.00000	0.0000	13,000
24/06/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.40100	0.38700	3.49127	0.00000	0.0000	0
24/06/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.48000	0.46500	3.12500	0.00000	0.0000	0
24/06/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.55200	0.57300	3.80435	0.00000	0.0000	11,000
24/06/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.47940	7.51920	0.53213	0.00000	0.0000	0
24/06/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.50900	0.52700	3.53635	0.00000	0.0000	0
24/06/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.73000	0.70800	3.01370	0.00000	0.0000	0
24/06/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.49300	0.51100	3.65112	0.00000	0.0000	0
24/06/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.76400	0.74200	2.87958	0.00000	0.0000	0
24/06/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.52500	0.54400	3.61905	0.00000	0.0000	0
24/06/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.69600	0.67500	3.01724	0.00000	0.0000	0
24/06/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.94400	0.92000	2.54237	0.00000	0.0000	0
24/06/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.42300	0.43900	3.78251	0.00000	0.0000	300
24/06/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.46250	8.53380	0.84254	0.00000	0.0000	0
24/06/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.09400	1.13300	3.56490	0.00000	0.0000	0
24/06/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.13200	1.09900	2.91519	0.00000	0.0000	0
24/06/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.07700	1.11500	3.52832	0.00000	0.0000	0
24/06/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.16500	1.13100	2.91845	0.00000	0.0000	0
24/06/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.11200	1.15000	3.41727	0.00000	0.0000	0
24/06/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.10000	1.06600	3.09091	0.00000	0.0000	0
24/06/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.82200	0.79300	3.52798	0.00000	0.0000	0
24/06/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.28400	1.32700	3.34891	0.00000	0.0000	200
24/06/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.19430	9.23210	0.41112	0.00000	0.0000	0
24/06/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.43400	1.45600	1.53417	0.00000	0.0000	0
24/06/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.44000	1.42400	1.11111	0.00000	0.0000	0
24/06/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.41700	1.43900	1.55258	0.00000	0.0000	0
24/06/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.47300	1.45700	1.08622	0.00000	0.0000	0
24/06/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.45100	1.47300	1.51620	0.00000	0.0000	0
24/06/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.40700	1.39100	1.13717	0.00000	0.0000	0
24/06/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.95360	6.99020	0.52635	6.97540	6.9754	407
24/06/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.15574	0.16777	7.72441	0.00000	0.0000	0
24/06/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.30214	0.27757	8.13199	0.00000	0.0000	0
24/06/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.14121	0.15214	7.74025	0.00000	0.0000	0
24/06/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.33761	0.31194	7.60345	0.00000	0.0000	0
24/06/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.17183	0.18504	7.68783	0.00000	0.0000	0
24/06/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.26823	0.24484	8.72013	0.00000	0.0000	0
24/06/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	7.05000	7.08590	0.50922	0.00000	0.0000	20
24/06/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.32882	0.34883	6.08540	0.00000	0.0000	0
24/06/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.27882	0.26293	5.69902	0.00000	0.0000	0
24/06/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.30449	0.32384	6.35489	0.00000	0.0000	0
24/06/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.30449	0.28794	5.43532	0.00000	0.0000	0
24/06/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.35447	0.37516	5.83688	0.00000	0.0000	0
24/06/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.25447	0.23926	5.97713	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
24/06/2011	£ / R 2011/09/19			Foreign Exchange Future	11.10100	11.15440	0.48104	11.17700	11.1210	34,799
24/06/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.16000	0.17500	9.37500	0.00000	0.0000	0
24/06/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.55900	0.52100	6.79785	0.00000	0.0000	200
24/06/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.14800	0.16100	8.78378	0.00000	0.0000	0
24/06/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.59700	0.55700	6.70017	0.00000	0.0000	0
24/06/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.17300	0.18900	9.24855	0.00000	0.0000	0
24/06/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.52200	0.48500	7.08812	0.00000	0.0000	0
24/06/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.12600	0.13800	9.52381	0.00000	0.0000	8,945
24/06/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.67500	0.63400	6.07407	0.00000	0.0000	100
24/06/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.06000	0.06700	11.66667	0.00000	0.0000	0
24/06/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.05900	1.01300	4.34372	0.00000	0.0000	200
24/06/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.24700	0.22300	9.71660	0.00000	0.0000	0
24/06/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.34800	0.37700	8.33333	0.00000	0.0000	3,455
24/06/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.68200	0.72300	6.01173	0.00000	0.0000	0
24/06/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.08100	0.06900	14.81481	0.00000	0.0000	5,490
24/06/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.37500	0.40600	8.26667	0.00000	0.0000	0
24/06/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.22400	0.20200	9.82143	0.00000	0.0000	1,200
24/06/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.35400	0.32300	8.75706	0.00000	0.0000	0
24/06/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.25500	0.27700	8.62745	0.00000	0.0000	1,200
24/06/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.43500	0.46700	7.35632	0.00000	0.0000	0
24/06/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.18400	0.16300	11.41304	0.00000	0.0000	630
24/06/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.29600	0.26900	9.12162	0.00000	0.0000	0
24/06/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.29700	0.32300	8.75421	0.00000	0.0000	630
24/06/2011	£ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.00000	0.29800	100.00000	0.00000	0.0000	0
24/06/2011	£ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.00000	0.29400	100.00000	0.00000	0.0000	0
24/06/2011	£ / R 2011/12/19			Foreign Exchange Future	11.24340	11.29600	0.46783	11.30000	11.3000	9,548
24/06/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.30400	0.32200	5.92105	0.00000	0.0000	0
24/06/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.71100	0.67600	4.92264	0.00000	0.0000	0
24/06/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.29000	0.30700	5.86207	0.00000	0.0000	0
24/06/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.74700	0.71100	4.81928	0.00000	0.0000	0
24/06/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.31900	0.33800	5.95611	0.00000	0.0000	0
24/06/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.67600	0.64200	5.02959	0.00000	0.0000	0
24/06/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.18200	0.19300	6.04396	0.00000	0.0000	0
24/06/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.13900	1.09700	3.68745	0.00000	0.0000	250
24/06/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	0.00000	0.44700	100.00000	0.00000	0.0000	0
24/06/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.00000	0.45100	100.00000	0.00000	0.0000	0
24/06/2011	£ / R 2012/03/19			Foreign Exchange Future	11.39250	11.44340	0.44679	0.00000	0.0000	1,500
24/06/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.54000	0.56400	4.44444	0.00000	0.0000	0
24/06/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.59800	0.57100	4.51505	0.00000	0.0000	0
24/06/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.52100	0.54400	4.41459	0.00000	0.0000	0
24/06/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.62900	0.60100	4.45151	0.00000	0.0000	0
24/06/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.56100	0.58700	4.63458	0.00000	0.0000	0
24/06/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.56900	0.54400	4.39367	0.00000	0.0000	0
24/06/2011	£ / R 2012/06/18			Foreign Exchange Future	11.55110	11.60110	0.43286	0.00000	0.0000	0
24/06/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.56800	0.58800	3.52113	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
24/06/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.86700	0.83700	3.46021	0.00000	0.0000	0
24/06/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.55100	0.57100	3.62976	0.00000	0.0000	0
24/06/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.90000	0.87000	3.33333	0.00000	0.0000	0
24/06/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.58500	0.60500	3.41880	0.00000	0.0000	0
24/06/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.83400	0.80400	3.59712	0.00000	0.0000	0
24/06/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08640	0.08690	0.57870	0.00000	0.0000	12,348
24/06/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00689	0.00732	6.24093	0.00000	0.0000	0
24/06/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00049	0.00042	14.28571	0.00000	0.0000	0
24/06/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00179	0.00193	7.82123	0.00000	0.0000	0
24/06/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00539	0.00503	6.67904	0.00000	0.0000	0
24/06/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01641	0.01691	3.04692	0.00000	0.0000	0
24/06/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
24/06/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41360	11.41310	0.00438	0.00000	0.0000	0
24/06/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.08770	0.08820	0.57013	0.00000	0.0000	0
24/06/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.00880	0.00920	4.54545	0.00000	0.0000	0
24/06/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00110	0.00100	9.09091	0.00000	0.0000	0
24/06/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00365	0.00385	5.47945	0.00000	0.0000	0
24/06/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00595	0.00565	5.04202	0.00000	0.0000	0
24/06/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.01776	0.01825	2.75901	0.00000	0.0000	0
24/06/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00006	0.00005	16.66667	0.00000	0.0000	0
24/06/2011	€ / R 2011/09/19			Foreign Exchange Future	9.81650	9.88120	0.65909	9.91500	9.8650	59,594
24/06/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.33100	0.37500	13.29305	0.00000	0.0000	0
24/06/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.16500	0.14400	12.72727	0.00000	0.0000	0
24/06/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.30100	0.34400	14.28571	0.00000	0.0000	0
24/06/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.18500	0.16300	11.89189	0.00000	0.0000	0
24/06/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.36200	0.40800	12.70718	0.00000	0.0000	0
24/06/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.14600	0.12700	13.01370	0.00000	0.0000	2,065
24/06/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.23100	0.20500	11.25541	0.00000	0.0000	0
24/06/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.24700	0.28600	15.78947	0.00000	0.0000	5,655
24/06/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.66000	0.61200	7.27273	0.00000	0.0000	0
24/06/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.07600	0.09300	22.36842	0.00000	0.0000	3,590
24/06/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.57900	0.63400	9.49914	0.00000	0.0000	0
24/06/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.06300	0.05300	15.87302	0.00000	0.0000	6,195
24/06/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.10300	0.12400	20.38835	0.00000	0.0000	6,195
24/06/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.53700	0.49300	8.19367	0.00000	0.0000	0
24/06/2011	€ / R 2011/09/19	10.00	C	Foreign Exchange Future	0.00000	0.19800	100.00000	0.00000	0.0000	0
24/06/2011	€ / R 2011/09/19	10.00	P	Foreign Exchange Future	0.00000	0.31700	100.00000	0.00000	0.0000	0
24/06/2011	€ / R 2011/12/19			Foreign Exchange Future	9.92840	9.99200	0.64059	0.00000	0.0000	4,736
24/06/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.42900	0.47000	9.55711	0.00000	0.0000	0
24/06/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.30100	0.27800	7.64120	0.00000	0.0000	0
24/06/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.40300	0.44300	9.92556	0.00000	0.0000	0
24/06/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.32500	0.30100	7.38462	0.00000	0.0000	0
24/06/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.45600	0.49800	9.21053	0.00000	0.0000	0
24/06/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.27800	0.25600	7.91367	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
24/06/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.00000	0.36800	100.00000	0.00000	0.0000	0
24/06/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.00000	0.37600	100.00000	0.00000	0.0000	0
24/06/2011	€ / R 2012/03/19			Foreign Exchange Future	10.04550	10.10780	0.62018	0.00000	0.0000	5,000
24/06/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.44100	0.47000	6.57596	0.00000	0.0000	0
24/06/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.49600	0.46200	6.85484	0.00000	0.0000	0
24/06/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.42200	0.45000	6.63507	0.00000	0.0000	0
24/06/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.52700	0.49200	6.64137	0.00000	0.0000	0
24/06/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.46000	0.49300	7.17391	0.00000	0.0000	0
24/06/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.46500	0.43500	6.45161	0.00000	0.0000	0
24/06/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	0.00000	1.14900	100.00000	0.00000	0.0000	0
24/06/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.00000	0.09100	100.00000	0.00000	0.0000	0
24/06/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.20480	7.27100	0.91883	7.28100	7.2810	25,686
24/06/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.57700	0.63900	10.74523	0.00000	0.0000	0
24/06/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.02200	0.01800	18.18182	0.00000	0.0000	0
24/06/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.53200	0.59300	11.46617	0.00000	0.0000	0
24/06/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.02700	0.02200	18.51852	0.00000	0.0000	0
24/06/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.62300	0.68600	10.11236	0.00000	0.0000	0
24/06/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	0
24/06/2011	AU\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.06300	0.08100	28.57143	0.00000	0.0000	0
24/06/2011	AU\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.35800	0.31000	13.40782	0.00000	0.0000	0
24/06/2011	AU\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.07400	0.09400	27.02703	0.00000	0.0000	0
24/06/2011	AU\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.31900	0.27300	14.42006	0.00000	0.0000	0
24/06/2011	AU\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.28400	0.33600	18.30986	0.00000	0.0000	0
24/06/2011	AU\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.07900	0.06500	17.72152	0.00000	0.0000	0
24/06/2011	AU\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.00000	0.19500	100.00000	0.00000	0.0000	0
24/06/2011	AU\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.00000	0.12400	100.00000	0.00000	0.0000	0
24/06/2011	AU\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.00000	0.07000	100.00000	0.00000	0.0000	0
24/06/2011	AU\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.00000	0.34900	100.00000	0.00000	0.0000	0
24/06/2011	AU\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.00000	0.22700	100.00000	0.00000	0.0000	0
24/06/2011	AU\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.00000	0.10600	100.00000	0.00000	0.0000	0
24/06/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.22380	7.28910	0.90396	0.00000	0.0000	1,089
24/06/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.62400	0.68000	8.97436	0.00000	0.0000	0
24/06/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.05000	0.04100	18.00000	0.00000	0.0000	0
24/06/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.58300	0.63700	9.26244	0.00000	0.0000	0
24/06/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.05900	0.04800	18.64407	0.00000	0.0000	0
24/06/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.66600	0.72300	8.55856	0.00000	0.0000	0
24/06/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.04200	0.03400	19.04762	0.00000	0.0000	0
24/06/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.13300	0.15600	17.29323	0.00000	0.0000	0
24/06/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.40900	0.36700	10.26895	0.00000	0.0000	0
24/06/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.00000	0.21800	100.00000	0.00000	0.0000	0
24/06/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.00000	0.22900	100.00000	0.00000	0.0000	0
24/06/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.24820	7.31190	0.87884	0.00000	0.0000	0
24/06/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.28300	0.31800	12.36749	0.00000	0.0000	0
24/06/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.28500	0.25600	10.17544	0.00000	0.0000	0
24/06/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.26300	0.29200	11.02662	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
24/06/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.31500	0.28000	11.11111	0.00000	0.0000	0
24/06/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.30800	0.34500	12.01299	0.00000	0.0000	0
24/06/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.26000	0.23300	10.38462	0.00000	0.0000	0
24/06/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.17640	8.23150	0.67389	0.00000	0.0000	0
24/06/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.34500	1.37600	2.30483	0.00000	0.0000	0
24/06/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.46900	0.44500	5.11727	0.00000	0.0000	0
24/06/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.31700	1.34800	2.35383	0.00000	0.0000	0
24/06/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.49100	0.46700	4.88798	0.00000	0.0000	0
24/06/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.37300	1.40500	2.33066	0.00000	0.0000	0
24/06/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.44700	0.42400	5.14541	0.00000	0.0000	0
24/06/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.08280	7.08910	0.08895	0.00000	0.0000	0
24/06/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.10000	0.10200	2.00000	0.00000	0.0000	0
24/06/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.26700	0.26300	1.49813	0.00000	0.0000	0
24/06/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.08600	0.08800	2.32558	0.00000	0.0000	0
24/06/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.30300	0.29900	1.32013	0.00000	0.0000	0
24/06/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.11600	0.11800	1.72414	0.00000	0.0000	0
24/06/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.23300	0.22900	1.71674	0.00000	0.0000	0
24/06/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.16650	7.17150	0.06977	0.00000	0.0000	0
24/06/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.21200	0.21300	0.47170	0.00000	0.0000	0
24/06/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.29600	0.29200	1.35135	0.00000	0.0000	0
24/06/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.19500	0.19600	0.51282	0.00000	0.0000	0
24/06/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.32900	0.32500	1.21581	0.00000	0.0000	0
24/06/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.23100	0.23300	0.86580	0.00000	0.0000	0
24/06/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.26500	0.26200	1.13208	0.00000	0.0000	0
24/06/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.02620	0.02390	8.77863	0.00000	0.0000	22,388
24/06/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.13370	0.14430	7.92820	0.00000	0.0000	21,898
24/06/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.30340	8.34280	0.47450	0.00000	0.0000	960
24/06/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.69400	0.72700	4.75504	0.00000	0.0000	0
24/06/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.04100	0.03400	17.07317	0.00000	0.0000	0
24/06/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.65200	0.68400	4.90798	0.00000	0.0000	0
24/06/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.04900	0.04100	16.32653	0.00000	0.0000	0
24/06/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.73700	0.77100	4.61330	0.00000	0.0000	0
24/06/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.03400	0.02800	17.64706	0.00000	0.0000	0
24/06/2011	CHF / R 2011/09/19	8.40	C	Foreign Exchange Future	0.00000	0.22300	100.00000	0.00000	0.0000	0
24/06/2011	CHF / R 2011/09/19	8.40	P	Foreign Exchange Future	0.00000	0.28000	100.00000	0.00000	0.0000	0
24/06/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.42670	8.46620	0.46875	0.00000	0.0000	50
24/06/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.42100	0.44500	5.70071	0.00000	0.0000	0
24/06/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.29400	0.27900	5.10204	0.00000	0.0000	0
24/06/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.39700	0.42000	5.79345	0.00000	0.0000	0
24/06/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.32000	0.30400	5.00000	0.00000	0.0000	0
24/06/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.44700	0.47100	5.36913	0.00000	0.0000	0
24/06/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.27000	0.25500	5.55556	0.00000	0.0000	0
24/06/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.00000	0.35200	100.00000	0.00000	0.0000	0
24/06/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.00000	0.38600	100.00000	0.00000	0.0000	0
24/06/2011	RAIN 2011/09/19			Foreign Exchange Future	14,037.88000	14,121.02000	0.59225	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
24/06/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.07460	1.08060	0.55835	0.00000	0.0000	0
24/06/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.02190	0.02380	8.67580	0.00000	0.0000	0
24/06/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.04730	0.04320	8.66808	0.00000	0.0000	0
24/06/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01110	0.01200	8.10811	0.00000	0.0000	0
24/06/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.08650	0.08140	5.89595	0.00000	0.0000	0
24/06/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.04340	0.04710	8.52535	0.00000	0.0000	0
24/06/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.01880	0.01650	12.23404	0.00000	0.0000	0
24/06/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.09300	1.09870	0.52150	0.00000	0.0000	0
24/06/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.04360	0.04600	5.50459	0.00000	0.0000	0
24/06/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.05060	0.04730	6.52174	0.00000	0.0000	0
24/06/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.02800	0.02970	6.07143	0.00000	0.0000	0
24/06/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.08500	0.08100	4.70588	0.00000	0.0000	0
24/06/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.06790	0.07120	4.86009	0.00000	0.0000	0
24/06/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.02490	0.02250	9.63855	0.00000	0.0000	0
Future Open Interest										590,403
Option Open Interest										198,149
Total										788,552