



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 27/06/2011

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
27/06/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.99020	6.95430	0.51358	7.02000	6.9570	328,011
27/06/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.03200	0.02800	12.50000	0.00000	0.0000	0
27/06/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.09200	1.12400	2.93040	0.00000	0.0000	0
27/06/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.02900	0.02600	10.34483	0.00000	0.0000	0
27/06/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.13900	1.17200	2.89728	0.00000	0.0000	0
27/06/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.03400	0.03000	11.76471	0.00000	0.0000	3,000
27/06/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.04400	1.07600	3.06513	0.00000	0.0000	0
27/06/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.85700	0.88700	3.50058	0.00000	0.0000	0
27/06/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.04700	0.04100	12.76596	0.00000	0.0000	15,000
27/06/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.09400	0.08500	9.57447	0.00000	0.0000	5,000
27/06/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.50400	0.53100	5.35714	0.00000	0.0000	2,800
27/06/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.31600	0.29000	8.22785	0.00000	0.0000	980
27/06/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.12600	0.13600	7.93651	0.00000	0.0000	10,000
27/06/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.25600	0.23200	9.37500	0.00000	0.0000	6,000
27/06/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.16600	0.17800	7.22892	0.00000	0.0000	10,000
27/06/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.54600	0.57300	4.94505	0.00000	0.0000	0
27/06/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.08600	0.07700	10.46512	0.00000	0.0000	10,000
27/06/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.67500	0.70500	4.44444	0.00000	0.0000	0
27/06/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.06500	0.05900	9.23077	0.00000	0.0000	200
27/06/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.38300	0.35500	7.31070	0.00000	0.0000	0
27/06/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.09300	0.10100	8.60215	0.00000	0.0000	5,980
27/06/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.06700	0.07300	8.95522	0.00000	0.0000	0
27/06/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.45700	0.42700	6.56455	0.00000	0.0000	6,060
27/06/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.27800	0.29800	7.19424	0.00000	0.0000	0
27/06/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.16800	0.15200	9.52381	0.00000	0.0000	6,060
27/06/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.81400	2.85000	1.27932	0.00000	0.0000	0
27/06/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/06/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.42400	0.44900	5.89623	0.00000	0.0000	0
27/06/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.11400	0.10300	9.64912	0.00000	0.0000	8,880
27/06/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.34800	0.37100	6.60920	0.00000	0.0000	0
27/06/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.13800	0.12500	9.42029	0.00000	0.0000	6,000
27/06/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.05600	0.06200	10.71429	0.00000	0.0000	8,880
27/06/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.49600	0.46600	6.04839	0.00000	0.0000	0
27/06/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.34900	0.32200	7.73639	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
27/06/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.10900	0.11800	8.25688	0.00000	0.0000	1,980
27/06/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.14500	0.15600	7.58621	0.00000	0.0000	0
27/06/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.28500	0.26000	8.77193	0.00000	0.0000	1,980
27/06/2011	\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.58800	0.61600	4.76190	0.00000	0.0000	0
27/06/2011	\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.07800	0.07000	10.25641	0.00000	0.0000	0
27/06/2011	\$ / R 2011/09/19	6.95	C	Foreign Exchange Future	0.22900	0.20600	10.04367	0.00000	0.0000	0
27/06/2011	\$ / R 2011/09/19	6.95	P	Foreign Exchange Future	0.18900	0.20200	6.87831	0.00000	0.0000	0
27/06/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.08590	7.04940	0.51511	7.10300	7.0517	44,398
27/06/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.21800	0.20600	5.50459	0.00000	0.0000	0
27/06/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.48200	0.50700	5.18672	0.00000	0.0000	0
27/06/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.20500	0.19400	5.36585	0.00000	0.0000	0
27/06/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.51900	0.54500	5.00963	0.00000	0.0000	0
27/06/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.23200	0.22000	5.17241	0.00000	0.0000	0
27/06/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.44600	0.47100	5.60538	0.00000	0.0000	0
27/06/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.15800	0.17000	7.59494	0.00000	0.0000	0
27/06/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.49400	0.46900	5.06073	0.00000	0.0000	6,425
27/06/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.01600	1.04700	3.05118	0.00000	0.0000	0
27/06/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.10200	0.09600	5.88235	0.00000	0.0000	2,962
27/06/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.26300	0.27900	6.08365	0.00000	0.0000	0
27/06/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.34900	0.32800	6.01719	0.00000	0.0000	2,962
27/06/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.41100	0.43500	5.83942	0.00000	0.0000	0
27/06/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.24700	0.23400	5.26316	0.00000	0.0000	500
27/06/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	0.96400	0.93200	3.31950	0.00000	0.0000	0
27/06/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.02800	0.03300	17.85714	0.00000	0.0000	5,000
27/06/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.18620	7.14900	0.51766	0.00000	0.0000	13,373
27/06/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.45300	0.43400	4.19426	0.00000	0.0000	0
27/06/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.30300	0.32100	5.94059	0.00000	0.0000	0
27/06/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.42700	0.41000	3.98126	0.00000	0.0000	0
27/06/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.32700	0.34700	6.11621	0.00000	0.0000	0
27/06/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.47900	0.46000	3.96660	0.00000	0.0000	0
27/06/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.27900	0.29700	6.45161	0.00000	0.0000	0
27/06/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.47200	0.45300	4.02542	0.00000	0.0000	0
27/06/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.28600	0.30400	6.29371	0.00000	0.0000	1,000
27/06/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.39600	0.37900	4.29293	0.00000	0.0000	0
27/06/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.36000	0.38000	5.55556	0.00000	0.0000	0
27/06/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.29430	7.25670	0.51547	0.00000	0.0000	2,000
27/06/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.47500	0.45600	4.00000	0.00000	0.0000	0
27/06/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.43100	0.44900	4.17633	0.00000	0.0000	0
27/06/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.45300	0.43700	3.53201	0.00000	0.0000	0
27/06/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.45900	0.48000	4.57516	0.00000	0.0000	0
27/06/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.49800	0.47900	3.81526	0.00000	0.0000	0
27/06/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.40400	0.42200	4.45545	0.00000	0.0000	0
27/06/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.40830	7.37040	0.51159	0.00000	0.0000	0
27/06/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.62100	0.60100	3.22061	0.00000	0.0000	0
27/06/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.41300	0.43100	4.35835	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
27/06/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.59700	0.57700	3.35008	0.00000	0.0000	0
27/06/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.43900	0.45700	4.10023	0.00000	0.0000	0
27/06/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.64500	0.62500	3.10078	0.00000	0.0000	13,000
27/06/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.38700	0.40500	4.65116	0.00000	0.0000	0
27/06/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.46500	0.48500	4.30108	0.00000	0.0000	0
27/06/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.57300	0.55500	3.14136	0.00000	0.0000	11,000
27/06/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.51920	7.48110	0.50670	0.00000	0.0000	0
27/06/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.52700	0.51300	2.65655	0.00000	0.0000	0
27/06/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.70800	0.73200	3.38983	0.00000	0.0000	0
27/06/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.51100	0.49700	2.73973	0.00000	0.0000	0
27/06/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.74200	0.76600	3.23450	0.00000	0.0000	0
27/06/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.54400	0.52900	2.75735	0.00000	0.0000	0
27/06/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.67500	0.69800	3.40741	0.00000	0.0000	0
27/06/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.92000	0.94700	2.93478	0.00000	0.0000	0
27/06/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.43900	0.42800	2.50569	0.00000	0.0000	300
27/06/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.53380	8.49330	0.47458	0.00000	0.0000	0
27/06/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.13300	1.11900	1.23566	0.00000	0.0000	0
27/06/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.09900	1.12600	2.45678	0.00000	0.0000	0
27/06/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.11500	1.10100	1.25561	0.00000	0.0000	0
27/06/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.13100	1.15800	2.38727	0.00000	0.0000	0
27/06/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.15000	1.13600	1.21739	0.00000	0.0000	0
27/06/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.06600	1.09300	2.53283	0.00000	0.0000	0
27/06/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.79300	0.81600	2.90038	0.00000	0.0000	0
27/06/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.32700	1.30900	1.35644	0.00000	0.0000	200
27/06/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.23210	9.19710	0.37911	0.00000	0.0000	0
27/06/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.45600	1.44700	0.61813	0.00000	0.0000	0
27/06/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.42400	1.45000	1.82584	0.00000	0.0000	0
27/06/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.43900	1.43000	0.62543	0.00000	0.0000	0
27/06/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.45700	1.48300	1.78449	0.00000	0.0000	0
27/06/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.47300	1.46400	0.61100	0.00000	0.0000	0
27/06/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.39100	1.41700	1.86916	0.00000	0.0000	0
27/06/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.99020	6.95430	0.51358	0.00000	0.0000	407
27/06/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.16777	0.15250	9.10175	0.00000	0.0000	0
27/06/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.27757	0.29820	7.43236	0.00000	0.0000	0
27/06/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.15214	0.13801	9.28750	0.00000	0.0000	0
27/06/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.31194	0.33371	6.97891	0.00000	0.0000	0
27/06/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.18504	0.16856	8.90618	0.00000	0.0000	0
27/06/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.24484	0.26426	7.93171	0.00000	0.0000	0
27/06/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	7.08590	7.04940	0.51511	0.00000	0.0000	20
27/06/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.34883	0.32788	6.00579	0.00000	0.0000	0
27/06/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.26293	0.27848	5.91412	0.00000	0.0000	0
27/06/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.32384	0.30358	6.25618	0.00000	0.0000	0
27/06/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.28794	0.30418	5.64006	0.00000	0.0000	0
27/06/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.37516	0.35349	5.77620	0.00000	0.0000	0
27/06/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.23926	0.25409	6.19828	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
27/06/2011	£ / R 2011/09/19			Foreign Exchange Future	11.15440	11.11710	0.33440	11.18200	11.1140	34,689
27/06/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.17500	0.15500	11.42857	0.00000	0.0000	0
27/06/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.52100	0.53800	3.26296	0.00000	0.0000	200
27/06/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.16100	0.14200	11.80124	0.00000	0.0000	0
27/06/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.55700	0.57500	3.23160	0.00000	0.0000	0
27/06/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.18900	0.16800	11.11111	0.00000	0.0000	0
27/06/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.48500	0.50100	3.29897	0.00000	0.0000	0
27/06/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.13800	0.12100	12.31884	0.00000	0.0000	8,945
27/06/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.63400	0.65400	3.15457	0.00000	0.0000	100
27/06/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.06700	0.05700	14.92537	0.00000	0.0000	0
27/06/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.01300	1.04000	2.66535	0.00000	0.0000	200
27/06/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.22300	0.22800	2.24215	0.00000	0.0000	0
27/06/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.37700	0.34500	8.48806	0.00000	0.0000	3,455
27/06/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.72300	0.68900	4.70263	0.00000	0.0000	0
27/06/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.06900	0.07200	4.34783	0.00000	0.0000	5,490
27/06/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.40600	0.37400	7.88177	0.00000	0.0000	0
27/06/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.20200	0.20700	2.47525	0.00000	0.0000	1,200
27/06/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.32300	0.33300	3.09598	0.00000	0.0000	0
27/06/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.27700	0.25000	9.74729	0.00000	0.0000	1,200
27/06/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.46700	0.43500	6.85225	0.00000	0.0000	0
27/06/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.16300	0.16800	3.06748	0.00000	0.0000	630
27/06/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.26900	0.27500	2.23048	0.00000	0.0000	0
27/06/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.32300	0.29200	9.59752	0.00000	0.0000	630
27/06/2011	£ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.29800	0.27000	9.39597	0.00000	0.0000	0
27/06/2011	£ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.29400	0.30300	3.06122	0.00000	0.0000	0
27/06/2011	£ / R 2011/12/19			Foreign Exchange Future	11.29600	11.25800	0.33640	11.31450	11.3145	9,598
27/06/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.32200	0.30500	5.27950	0.00000	0.0000	0
27/06/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.67600	0.69700	3.10651	0.00000	0.0000	0
27/06/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.30700	0.29000	5.53746	0.00000	0.0000	0
27/06/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.71100	0.73200	2.95359	0.00000	0.0000	0
27/06/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.33800	0.32000	5.32544	0.00000	0.0000	0
27/06/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.64200	0.66200	3.11526	0.00000	0.0000	0
27/06/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.19300	0.18000	6.73575	0.00000	0.0000	0
27/06/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.09700	1.12200	2.27894	0.00000	0.0000	250
27/06/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	0.44700	0.42600	4.69799	0.00000	0.0000	0
27/06/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.45100	0.46800	3.76940	0.00000	0.0000	0
27/06/2011	£ / R 2012/03/19			Foreign Exchange Future	11.44340	11.40500	0.33556	0.00000	0.0000	1,500
27/06/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.56400	0.54200	3.90071	0.00000	0.0000	0
27/06/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.57100	0.58700	2.80210	0.00000	0.0000	0
27/06/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.54400	0.52300	3.86029	0.00000	0.0000	0
27/06/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.60100	0.61800	2.82862	0.00000	0.0000	0
27/06/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.58700	0.56300	4.08859	0.00000	0.0000	0
27/06/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.54400	0.55800	2.57353	0.00000	0.0000	0
27/06/2011	£ / R 2012/06/18			Foreign Exchange Future	11.60110	11.56290	0.32928	0.00000	0.0000	0
27/06/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.58800	0.57200	2.72109	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
27/06/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.83700	0.85900	2.62843	0.00000	0.0000	0
27/06/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.57100	0.55600	2.62697	0.00000	0.0000	0
27/06/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.87000	0.89300	2.64368	0.00000	0.0000	0
27/06/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.60500	0.58900	2.64463	0.00000	0.0000	0
27/06/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.80400	0.82600	2.73632	0.00000	0.0000	0
27/06/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08690	0.08600	1.03567	0.00000	0.0000	12,348
27/06/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00732	0.00653	10.79235	0.00000	0.0000	0
27/06/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00042	0.00053	26.19048	0.00000	0.0000	0
27/06/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00193	0.00162	16.06218	0.00000	0.0000	0
27/06/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00503	0.00562	11.72962	0.00000	0.0000	0
27/06/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01691	0.01601	5.32229	0.00000	0.0000	0
27/06/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
27/06/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/06/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41310	11.41400	0.00789	0.00000	0.0000	0
27/06/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.08820	0.08730	1.02041	0.00000	0.0000	0
27/06/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.00920	0.00847	7.93478	0.00000	0.0000	0
27/06/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00100	0.00117	17.00000	0.00000	0.0000	0
27/06/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00385	0.00346	10.12987	0.00000	0.0000	0
27/06/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00565	0.00616	9.02655	0.00000	0.0000	0
27/06/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.01825	0.01736	4.87671	0.00000	0.0000	0
27/06/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00005	0.00006	20.00000	0.00000	0.0000	0
27/06/2011	€ / R 2011/09/19			Foreign Exchange Future	9.88120	9.90810	0.27223	9.90900	9.9030	58,750
27/06/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.37500	0.38900	3.73333	0.00000	0.0000	0
27/06/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.14400	0.13100	9.02778	0.00000	0.0000	0
27/06/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.34400	0.35600	3.48837	0.00000	0.0000	0
27/06/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.16300	0.14800	9.20245	0.00000	0.0000	0
27/06/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.40800	0.42200	3.43137	0.00000	0.0000	0
27/06/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.12700	0.11400	10.23622	0.00000	0.0000	2,065
27/06/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.20500	0.18900	7.80488	0.00000	0.0000	0
27/06/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.28600	0.29700	3.84615	0.00000	0.0000	5,655
27/06/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.61200	0.58300	4.73856	0.00000	0.0000	0
27/06/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.09300	0.09100	2.15054	0.00000	0.0000	3,590
27/06/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.63400	0.65400	3.15457	0.00000	0.0000	0
27/06/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.05300	0.04600	13.20755	0.00000	0.0000	6,195
27/06/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.12400	0.12300	0.80645	0.00000	0.0000	6,195
27/06/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.49300	0.46500	5.67951	0.00000	0.0000	0
27/06/2011	€ / R 2011/09/19	10.00	C	Foreign Exchange Future	0.19800	0.20200	2.02020	0.00000	0.0000	0
27/06/2011	€ / R 2011/09/19	10.00	P	Foreign Exchange Future	0.31700	0.29400	7.25552	0.00000	0.0000	0
27/06/2011	€ / R 2011/12/19			Foreign Exchange Future	9.99200	10.02000	0.28022	0.00000	0.0000	4,736
27/06/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.47000	0.48400	2.97872	0.00000	0.0000	0
27/06/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.27800	0.26400	5.03597	0.00000	0.0000	0
27/06/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.44300	0.45600	2.93454	0.00000	0.0000	0
27/06/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.30100	0.28600	4.98339	0.00000	0.0000	0
27/06/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.49800	0.51300	3.01205	0.00000	0.0000	0
27/06/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.25600	0.24300	5.07813	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
27/06/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.36800	0.37900	2.98913	0.00000	0.0000	0
27/06/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.37600	0.35900	4.52128	0.00000	0.0000	0
27/06/2011	€ / R 2012/03/19			Foreign Exchange Future	10.10780	10.13730	0.29185	0.00000	0.0000	5,000
27/06/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.47000	0.48500	3.19149	0.00000	0.0000	0
27/06/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.46200	0.44800	3.03030	0.00000	0.0000	0
27/06/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.45000	0.46200	2.66667	0.00000	0.0000	0
27/06/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.49200	0.47500	3.45528	0.00000	0.0000	0
27/06/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.49300	0.50900	3.24544	0.00000	0.0000	0
27/06/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.43500	0.42200	2.98851	0.00000	0.0000	0
27/06/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.14900	1.17600	2.34987	0.00000	0.0000	0
27/06/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.09100	0.08900	2.19780	0.00000	0.0000	0
27/06/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.27100	7.18600	1.16903	7.23700	7.2370	25,686
27/06/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.63900	0.55900	12.51956	0.00000	0.0000	0
27/06/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.01800	0.02300	27.77778	0.00000	0.0000	0
27/06/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.59300	0.51400	13.32209	0.00000	0.0000	0
27/06/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.02200	0.02800	27.27273	0.00000	0.0000	0
27/06/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.68600	0.60500	11.80758	0.00000	0.0000	0
27/06/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.01500	0.01900	26.66667	0.00000	0.0000	0
27/06/2011	AU\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.08100	0.05800	28.39506	0.00000	0.0000	0
27/06/2011	AU\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.31000	0.37200	20.00000	0.00000	0.0000	0
27/06/2011	AU\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.09400	0.06800	27.65957	0.00000	0.0000	0
27/06/2011	AU\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.27300	0.33200	21.61172	0.00000	0.0000	0
27/06/2011	AU\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.33600	0.27000	19.64286	0.00000	0.0000	0
27/06/2011	AU\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.06500	0.08400	29.23077	0.00000	0.0000	0
27/06/2011	AU\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.19500	0.14500	25.64103	0.00000	0.0000	0
27/06/2011	AU\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.12400	0.15900	28.22581	0.00000	0.0000	0
27/06/2011	AU\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.07000	0.05000	28.57143	0.00000	0.0000	0
27/06/2011	AU\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.34900	0.41400	18.62464	0.00000	0.0000	0
27/06/2011	AU\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.22700	0.17200	24.22907	0.00000	0.0000	0
27/06/2011	AU\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.10600	0.13600	28.30189	0.00000	0.0000	0
27/06/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.28910	7.20590	1.14143	0.00000	0.0000	1,089
27/06/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.68000	0.60700	10.73529	0.00000	0.0000	0
27/06/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.04100	0.05100	24.39024	0.00000	0.0000	0
27/06/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.63700	0.56600	11.14600	0.00000	0.0000	0
27/06/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.04800	0.06000	25.00000	0.00000	0.0000	0
27/06/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.72300	0.64900	10.23513	0.00000	0.0000	0
27/06/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.03400	0.04300	26.47059	0.00000	0.0000	0
27/06/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.15600	0.12400	20.51282	0.00000	0.0000	0
27/06/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.36700	0.41800	13.89646	0.00000	0.0000	0
27/06/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.21800	0.17600	19.26606	0.00000	0.0000	0
27/06/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.22900	0.27000	17.90393	0.00000	0.0000	0
27/06/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.31190	7.23070	1.11052	0.00000	0.0000	0
27/06/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.31800	0.27300	14.15094	0.00000	0.0000	0
27/06/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.25600	0.29200	14.06250	0.00000	0.0000	0
27/06/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.29200	0.25400	13.01370	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
27/06/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.28000	0.32300	15.35714	0.00000	0.0000	0
27/06/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.34500	0.29800	13.62319	0.00000	0.0000	0
27/06/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.23300	0.26700	14.59227	0.00000	0.0000	0
27/06/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.23150	8.15230	0.96216	0.00000	0.0000	0
27/06/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.37600	1.32400	3.77907	0.00000	0.0000	0
27/06/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.44500	0.47200	6.06742	0.00000	0.0000	0
27/06/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.34800	1.29700	3.78338	0.00000	0.0000	0
27/06/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.46700	0.49500	5.99572	0.00000	0.0000	0
27/06/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.40500	1.35200	3.77224	0.00000	0.0000	0
27/06/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.42400	0.45000	6.13208	0.00000	0.0000	0
27/06/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.08910	7.03570	0.75327	0.00000	0.0000	0
27/06/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.10200	0.08300	18.62745	0.00000	0.0000	0
27/06/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.26300	0.29700	12.92776	0.00000	0.0000	0
27/06/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.08800	0.07100	19.31818	0.00000	0.0000	0
27/06/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.29900	0.33500	12.04013	0.00000	0.0000	0
27/06/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.11800	0.09700	17.79661	0.00000	0.0000	0
27/06/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.22900	0.26100	13.97380	0.00000	0.0000	0
27/06/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.17150	7.11840	0.74043	0.00000	0.0000	0
27/06/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.21300	0.19300	9.38967	0.00000	0.0000	0
27/06/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.29200	0.32500	11.30137	0.00000	0.0000	0
27/06/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.19600	0.17700	9.69388	0.00000	0.0000	0
27/06/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.32500	0.35900	10.46154	0.00000	0.0000	0
27/06/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.23300	0.21100	9.44206	0.00000	0.0000	0
27/06/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.26200	0.29300	11.83206	0.00000	0.0000	0
27/06/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.02390	0.02630	10.04184	0.00000	0.0000	22,388
27/06/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.14430	0.13470	6.65281	0.00000	0.0000	21,898
27/06/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.34280	8.34100	0.02158	0.00000	0.0000	960
27/06/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.72700	0.72600	0.13755	0.00000	0.0000	0
27/06/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.03400	0.03500	2.94118	0.00000	0.0000	0
27/06/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.68400	0.68300	0.14620	0.00000	0.0000	0
27/06/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.04100	0.04200	2.43902	0.00000	0.0000	0
27/06/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.77100	0.77000	0.12970	0.00000	0.0000	0
27/06/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.02800	0.02900	3.57143	0.00000	0.0000	0
27/06/2011	CHF / R 2011/09/19	8.40	C	Foreign Exchange Future	0.22300	0.22200	0.44843	0.00000	0.0000	0
27/06/2011	CHF / R 2011/09/19	8.40	P	Foreign Exchange Future	0.28000	0.28100	0.35714	0.00000	0.0000	0
27/06/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.46620	8.46490	0.01536	0.00000	0.0000	50
27/06/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.44500	0.44700	0.44944	0.00000	0.0000	0
27/06/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.27900	0.28200	1.07527	0.00000	0.0000	0
27/06/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.42000	0.42200	0.47619	0.00000	0.0000	0
27/06/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.30400	0.30700	0.98684	0.00000	0.0000	0
27/06/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.47100	0.47300	0.42463	0.00000	0.0000	0
27/06/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.25500	0.25800	1.17647	0.00000	0.0000	0
27/06/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.35200	0.35400	0.56818	0.00000	0.0000	0
27/06/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.38600	0.38900	0.77720	0.00000	0.0000	0
27/06/2011	RAIN 2011/09/19			Foreign Exchange Future	14,121.02000	14,081.56000	0.27944	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
27/06/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.08060	1.07290	0.71257	0.00000	0.0000	0
27/06/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.02380	0.02050	13.86555	0.00000	0.0000	0
27/06/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.04320	0.04760	10.18519	0.00000	0.0000	0
27/06/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01200	0.01010	15.83333	0.00000	0.0000	0
27/06/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.08140	0.08720	7.12531	0.00000	0.0000	0
27/06/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.04710	0.04180	11.25265	0.00000	0.0000	0
27/06/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.01650	0.01890	14.54545	0.00000	0.0000	0
27/06/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.09870	1.09140	0.66442	0.00000	0.0000	0
27/06/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.04600	0.04270	7.17391	0.00000	0.0000	0
27/06/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.04730	0.05130	8.45666	0.00000	0.0000	0
27/06/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.02970	0.02730	8.08081	0.00000	0.0000	0
27/06/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.08100	0.08590	6.04938	0.00000	0.0000	0
27/06/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.07120	0.06690	6.03933	0.00000	0.0000	0
27/06/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.02250	0.02550	13.33333	0.00000	0.0000	0
Future Open Interest										586,901
Option Open Interest										198,149
Total										785,050