



JSE Interest Rate Exchange

Currency Futures & Options Weekly Statistics

From: 06/06/2011 To: 06/06/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.07700	9.04810	0
06/06/2011	\$ / R On 13-June-11	6.50	C	Foreign Exchange Future	0.26000	0.23600	3,000
06/06/2011	\$ / R On 13-June-11	6.50	P	Foreign Exchange Future	0.00400	0.00700	100
06/06/2011	\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.36700	0.34900	6,060
06/06/2011	\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.11300	0.12300	0
06/06/2011	\$ / R On 13-June-11	6.65	C	Foreign Exchange Future	0.12600	0.10900	0
06/06/2011	\$ / R On 13-June-11	6.65	P	Foreign Exchange Future	0.02000	0.03000	7,450
06/06/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.30300	0.28700	0
06/06/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.14900	0.16100	5,000
06/06/2011	\$ / R On 19-December-11	6.75	C	Foreign Exchange Future	0.41200	0.39700	5,925
06/06/2011	\$ / R On 19-December-11	6.75	P	Foreign Exchange Future	0.21400	0.22700	0
06/06/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.24600	0.23100	0
06/06/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.19200	0.20500	10,000
06/06/2011	\$ / R On 13-June-11	6.85	C	Foreign Exchange Future	0.02300	0.02400	0
06/06/2011	\$ / R On 13-June-11	6.85	P	Foreign Exchange Future	0.11700	0.14500	2,400
06/06/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.20000	0.19200	0
06/06/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.24600	0.26600	10,000
06/06/2011	\$ / R On 13-June-11	6.95	C	Foreign Exchange Future	0.00900	0.01000	100
06/06/2011	\$ / R On 13-June-11	6.95	P	Foreign Exchange Future	0.20300	0.23100	0
06/06/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.41100	0.39500	0
06/06/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.35000	0.36100	0
06/06/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.40400	0.38800	0
06/06/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.35700	0.36800	1,000
06/06/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.38700	0.37400	0
06/06/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.37600	0.39000	0
06/06/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.00300	0.00400	6,000
06/06/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.29700	0.32500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.36700	0.35500	0
06/06/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.40600	0.42100	0
06/06/2011	\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.13800	0.13300	6,060
06/06/2011	\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.38400	0.40700	0
06/06/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.57400	0.55900	13,000
06/06/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.46300	0.47500	0
06/06/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.55100	0.53700	0
06/06/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.49000	0.50300	0
06/06/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.52900	0.51500	0
06/06/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.51800	0.53100	0
06/06/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.51000	0.49700	11,000
06/06/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.54900	0.56300	0
06/06/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.18600	0.18100	0
06/06/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.58800	0.61100	0
06/06/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.17500	0.17000	0
06/06/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.62700	0.65000	0
06/06/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.07300	0.07200	10,000
06/06/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.66900	0.69600	0
06/06/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.00000	0.00000	800
06/06/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.74400	0.77100	0
06/06/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.05600	0.05600	200
06/06/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.80200	0.83000	0
06/06/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.49200	0.48100	0
06/06/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.77500	0.79200	0
06/06/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.47700	0.46600	0
06/06/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.81000	0.82700	0
06/06/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.46300	0.45200	0
06/06/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.84600	0.86300	0
06/06/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.04100	0.04200	2,800
06/06/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.98700	1.01600	0
06/06/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.22500	1.20600	200
06/06/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.90800	0.92200	0
06/06/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.02800	0.02900	0
06/06/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.22400	1.25300	0
06/06/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.02600	0.02700	0
06/06/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.27200	1.30100	0
06/06/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.06200	1.04600	0
06/06/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.19500	1.21200	0
06/06/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.04600	1.03000	0
06/06/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.22900	1.24600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.03000	1.01400	0
06/06/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.26300	1.28000	0
06/06/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.42600	1.41100	0
06/06/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.49900	1.51300	0
06/06/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.41000	1.39400	0
06/06/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.53300	1.54600	0
06/06/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.39400	1.37800	0
06/06/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.56700	1.58000	0
06/06/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00200	0.00200	0
06/06/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.94800	2.97600	0
06/06/2011	\$ / R On 13-June-11	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	\$ / R On 13-June-11	11.55	P	Foreign Exchange Future	4.79400	0.00000	100
06/06/2011	\$ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	\$ / R On 13-June-11	11.95	P	Foreign Exchange Future	5.19400	0.00000	100
06/06/2011	\$ / R MAXI On 19-September-11			Foreign Exchange Future	6.85380	6.82610	220
06/06/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.00516	0.00666	0
06/06/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.24886	0.27776	0
06/06/2011	\$ / R MAXI On 19-September-11	7.05	C	Foreign Exchange Future	0.15116	0.14581	0
06/06/2011	\$ / R MAXI On 19-September-11	7.05	P	Foreign Exchange Future	0.34736	0.36971	0
06/06/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.13765	0.13309	0
06/06/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.38385	0.40699	0
06/06/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.12540	0.12155	0
06/06/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.42160	0.44545	0
06/06/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.00014	0.00034	0
06/06/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.59384	0.62144	60
06/06/2011	£ / R On 18-June-12			Foreign Exchange Future	11.62820	11.58300	0
06/06/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.31200	0.27700	0
06/06/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.01200	0.02200	10
06/06/2011	£ / R On 19-September-11	11.00	C	Foreign Exchange Future	0.43400	0.41000	3,455
06/06/2011	£ / R On 19-September-11	11.00	P	Foreign Exchange Future	0.23900	0.26100	0
06/06/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.23300	0.22300	0
06/06/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.48800	0.52400	0
06/06/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.21800	0.20800	0
06/06/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.52300	0.55900	200
06/06/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.20400	0.19400	0
06/06/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.55900	0.59500	0
06/06/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.37000	0.36000	0
06/06/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.63600	0.67300	0
06/06/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.35400	0.34400	0
06/06/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.67000	0.70700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.33800	0.33000	0
06/06/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.70400	0.74300	0
06/06/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.63100	0.61900	0
06/06/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.80300	0.83600	0
06/06/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.61300	0.60100	0
06/06/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.83500	0.86800	0
06/06/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.59600	0.58400	0
06/06/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.86800	0.90100	0
06/06/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.90000	0.94500	100
06/06/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.09500	0.09200	0
06/06/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	1.00000	1.04300	200
06/06/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.21800	0.21300	0
06/06/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.08400	1.12600	250
06/06/2011	¥ / R On 19-September-11			Foreign Exchange Future	0.08550	0.08480	12,290
06/06/2011	¥ / R On 19-September-11	0.07	C	Foreign Exchange Future	0.01552	0.01487	0
06/06/2011	¥ / R On 19-September-11	0.07	P	Foreign Exchange Future	0.00002	0.00007	0
06/06/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.00930	0.00850	0
06/06/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	¥ / R On 19-September-11	0.08	C	Foreign Exchange Future	0.00640	0.00593	0
06/06/2011	¥ / R On 19-September-11	0.08	P	Foreign Exchange Future	0.00090	0.00113	0
06/06/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00064	0.00050	0
06/06/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00134	0.00200	0
06/06/2011	¥ / R On 19-September-11	0.09	C	Foreign Exchange Future	0.00188	0.00175	0
06/06/2011	¥ / R On 19-September-11	0.09	P	Foreign Exchange Future	0.00638	0.00695	0
06/06/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01070	0.01150	0
06/06/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41450	11.41520	0
06/06/2011	€ / R On 19-December-11			Foreign Exchange Future	10.08460	10.02200	1,950
06/06/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.50600	0.46200	0
06/06/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.12800	0.14700	0
06/06/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.47100	0.42900	0
06/06/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.14300	0.16400	0
06/06/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.43800	0.39800	0
06/06/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.16000	0.18300	0
06/06/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.58200	0.54000	0
06/06/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.24700	0.26800	0
06/06/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.55100	0.51100	0
06/06/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.26600	0.28900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.52200	0.48200	0
06/06/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.28700	0.31000	0
06/06/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.14700	0.13300	3,590
06/06/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.56900	0.61800	0
06/06/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.19410	8.14340	0
06/06/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.70800	0.66200	0
06/06/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.04300	0.05200	0
06/06/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.66600	0.62100	0
06/06/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.05100	0.06100	0
06/06/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.62500	0.56700	0
06/06/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.06000	0.05700	0
06/06/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.38600	1.35400	0
06/06/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.44200	0.46100	0
06/06/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.35800	1.32700	0
06/06/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.46400	0.48400	0
06/06/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.33000	1.30000	0
06/06/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.48600	0.50700	0
06/06/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.15800	0.14000	0
06/06/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.39300	0.43000	0
06/06/2011	CAD/ R On 19-September-11			Foreign Exchange Future	6.97540	6.95110	0
06/06/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.07700	0.04900	0
06/06/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.03400	0.03000	0
06/06/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.04800	0.02700	0
06/06/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.05500	0.05800	0
06/06/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.03000	0.01400	0
06/06/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.08700	0.09500	0
06/06/2011	CAD/ R On 19-September-11	7.20	C	Foreign Exchange Future	0.10100	0.08700	0
06/06/2011	CAD/ R On 19-September-11	7.20	P	Foreign Exchange Future	0.32600	0.33600	0
06/06/2011	CAD/ R On 19-September-11	7.25	C	Foreign Exchange Future	0.08900	0.07500	0
06/06/2011	CAD/ R On 19-September-11	7.25	P	Foreign Exchange Future	0.36400	0.37400	0
06/06/2011	CAD/ R On 19-September-11	7.30	C	Foreign Exchange Future	0.07800	0.06500	0
06/06/2011	CAD/ R On 19-September-11	7.30	P	Foreign Exchange Future	0.40300	0.41400	0
06/06/2011	CHF / R On 19-September-11			Foreign Exchange Future	8.19650	8.16840	50
06/06/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	1.02500	0.99700	0
06/06/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.97500	0.94700	0
06/06/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.92500	0.89700	0
06/06/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.65700	0.63400	0

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06/06/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.06100	0.06600	0
06/06/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.61700	0.59400	0
06/06/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.07100	0.07600	0
06/06/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.57900	0.55600	0
06/06/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.08300	0.08800	0
06/06/2011	RAIN On 13-June-11			Foreign Exchange Future	13,864.71000	13,785.05000	0
06/06/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	364.70000	285.10000	0
06/06/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	364.70000	285.10000	0
06/06/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.10000	0
06/06/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	364.70000	285.00000	0
06/06/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	YUAN/R On 19-September-11			Foreign Exchange Future	1.06100	1.05680	0
06/06/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.04320	0.03920	0
06/06/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00040	0.00070	0
06/06/2011	YUAN/R On 19-September-11	1.05	C	Foreign Exchange Future	0.03790	0.03630	0
06/06/2011	YUAN/R On 19-September-11	1.05	P	Foreign Exchange Future	0.02690	0.02950	0
06/06/2011	YUAN/R On 19-September-11	1.10	C	Foreign Exchange Future	0.01990	0.01920	0
06/06/2011	YUAN/R On 19-September-11	1.10	P	Foreign Exchange Future	0.05890	0.06240	0
06/06/2011	YUAN/R On 19-September-11	1.15	C	Foreign Exchange Future	0.01050	0.01030	0
06/06/2011	YUAN/R On 19-September-11	1.15	P	Foreign Exchange Future	0.09950	0.10350	0
Futures Open Interest							730,875.00
Options Open Interest							177,735.00
Total							908,610.00