



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 28/06/2011

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
28/06/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.95430	6.92280	0.45296	6.96350	6.9173	327,319
28/06/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.02800	0.02500	10.71429	0.00000	0.0000	0
28/06/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.12400	1.15200	2.49110	0.00000	0.0000	0
28/06/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.02600	0.02300	11.53846	0.00000	0.0000	0
28/06/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.17200	1.20000	2.38908	0.00000	0.0000	0
28/06/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.03000	0.02700	10.00000	0.00000	0.0000	3,000
28/06/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.07600	1.10400	2.60223	0.00000	0.0000	0
28/06/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.88700	0.91400	3.04397	0.00000	0.0000	0
28/06/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.04100	0.03700	9.75610	0.00000	0.0000	15,000
28/06/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.08500	0.07500	11.76471	0.00000	0.0000	5,000
28/06/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.53100	0.55200	3.95480	0.00000	0.0000	2,800
28/06/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.29000	0.26400	8.96552	0.00000	0.0000	980
28/06/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.13600	0.14100	3.67647	0.00000	0.0000	10,000
28/06/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.23200	0.20700	10.77586	0.00000	0.0000	6,000
28/06/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.17800	0.18400	3.37079	0.00000	0.0000	10,000
28/06/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.57300	0.59500	3.83944	0.00000	0.0000	0
28/06/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.07700	0.06800	11.68831	0.00000	0.0000	10,000
28/06/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.70500	0.72900	3.40426	0.00000	0.0000	0
28/06/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.05900	0.05200	11.86441	0.00000	0.0000	200
28/06/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.35500	0.32800	7.60563	0.00000	0.0000	0
28/06/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.10100	0.10500	3.96040	0.00000	0.0000	5,980
28/06/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.07300	0.07600	4.10959	0.00000	0.0000	0
28/06/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.42700	0.39900	6.55738	0.00000	0.0000	6,060
28/06/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.29800	0.31400	5.36913	0.00000	0.0000	0
28/06/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.15200	0.13700	9.86842	0.00000	0.0000	6,060
28/06/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.85000	2.88000	1.05263	0.00000	0.0000	0
28/06/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
28/06/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.44900	0.46900	4.45434	0.00000	0.0000	0
28/06/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.10300	0.09200	10.67961	0.00000	0.0000	8,880
28/06/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.37100	0.38900	4.85175	0.00000	0.0000	0
28/06/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.12500	0.11200	10.40000	0.00000	0.0000	6,000
28/06/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.06200	0.06400	3.22581	0.00000	0.0000	8,880
28/06/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.46600	0.43700	6.22318	0.00000	0.0000	0
28/06/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.32200	0.29500	8.38509	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
28/06/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.11800	0.12200	3.38983	0.00000	0.0000	1,980
28/06/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.15600	0.16100	3.20513	0.00000	0.0000	0
28/06/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.26000	0.23400	10.00000	0.00000	0.0000	1,980
28/06/2011	\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.61600	0.63900	3.73377	0.00000	0.0000	0
28/06/2011	\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.07000	0.06200	11.42857	0.00000	0.0000	0
28/06/2011	\$ / R 2011/09/19	6.95	C	Foreign Exchange Future	0.20600	0.18700	9.22330	0.00000	0.0000	0
28/06/2011	\$ / R 2011/09/19	6.95	P	Foreign Exchange Future	0.20200	0.21400	5.94059	0.00000	0.0000	0
28/06/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.04940	7.01740	0.45394	7.04800	7.0480	44,398
28/06/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.20600	0.19200	6.79612	0.00000	0.0000	0
28/06/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.50700	0.52500	3.55030	0.00000	0.0000	0
28/06/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.19400	0.18000	7.21649	0.00000	0.0000	0
28/06/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.54500	0.56300	3.30275	0.00000	0.0000	0
28/06/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.22000	0.20500	6.81818	0.00000	0.0000	0
28/06/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.47100	0.48800	3.60934	0.00000	0.0000	0
28/06/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.17000	0.17600	3.52941	0.00000	0.0000	0
28/06/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.46900	0.44300	5.54371	0.00000	0.0000	6,425
28/06/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.04700	1.07200	2.38777	0.00000	0.0000	0
28/06/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.09600	0.08900	7.29167	0.00000	0.0000	2,962
28/06/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.27900	0.28700	2.86738	0.00000	0.0000	0
28/06/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.32800	0.30400	7.31707	0.00000	0.0000	2,962
28/06/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.43500	0.45200	3.90805	0.00000	0.0000	0
28/06/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.23400	0.21900	6.41026	0.00000	0.0000	0
28/06/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	0.93200	0.90200	3.21888	0.00000	0.0000	0
28/06/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.03300	0.03500	6.06061	0.00000	0.0000	5,000
28/06/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.00000	0.64200	100.00000	0.00000	0.0000	0
28/06/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.00000	0.15900	100.00000	0.00000	0.0000	500
28/06/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.14900	7.11580	0.46440	0.00000	0.0000	13,373
28/06/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.43400	0.41000	5.52995	0.00000	0.0000	0
28/06/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.32100	0.33000	2.80374	0.00000	0.0000	0
28/06/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.41000	0.38600	5.85366	0.00000	0.0000	0
28/06/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.34700	0.35600	2.59366	0.00000	0.0000	0
28/06/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.46000	0.43600	5.21739	0.00000	0.0000	0
28/06/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.29700	0.30600	3.03030	0.00000	0.0000	0
28/06/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.45300	0.42900	5.29801	0.00000	0.0000	0
28/06/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.30400	0.31300	2.96053	0.00000	0.0000	1,000
28/06/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.37900	0.36000	5.01319	0.00000	0.0000	0
28/06/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.38000	0.39400	3.68421	0.00000	0.0000	0
28/06/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.25670	7.22190	0.47956	0.00000	0.0000	2,000
28/06/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.45600	0.43600	4.38596	0.00000	0.0000	0
28/06/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.44900	0.46400	3.34076	0.00000	0.0000	0
28/06/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.43700	0.41800	4.34783	0.00000	0.0000	0
28/06/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.48000	0.49600	3.33333	0.00000	0.0000	0
28/06/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.47900	0.45500	5.01044	0.00000	0.0000	0
28/06/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.42200	0.43300	2.60664	0.00000	0.0000	0
28/06/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.37040	7.33490	0.48166	0.00000	0.0000	0

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28/06/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.60100	0.57700	3.99334	0.00000	0.0000	0
28/06/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.43100	0.44200	2.55220	0.00000	0.0000	0
28/06/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.57700	0.55400	3.98614	0.00000	0.0000	0
28/06/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.45700	0.46900	2.62582	0.00000	0.0000	0
28/06/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.62500	0.60100	3.84000	0.00000	0.0000	13,000
28/06/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.40500	0.41600	2.71605	0.00000	0.0000	0
28/06/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.48500	0.49700	2.47423	0.00000	0.0000	0
28/06/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.55500	0.53200	4.14414	0.00000	0.0000	11,000
28/06/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.48110	7.44490	0.48389	0.00000	0.0000	0
28/06/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.51300	0.49500	3.50877	0.00000	0.0000	0
28/06/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.73200	0.75000	2.45902	0.00000	0.0000	0
28/06/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.49700	0.48000	3.42052	0.00000	0.0000	0
28/06/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.76600	0.78500	2.48042	0.00000	0.0000	0
28/06/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.52900	0.51100	3.40265	0.00000	0.0000	0
28/06/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.69800	0.71600	2.57880	0.00000	0.0000	0
28/06/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.94700	0.96800	2.21753	0.00000	0.0000	0
28/06/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.42800	0.41300	3.50467	0.00000	0.0000	300
28/06/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.49330	8.45160	0.49098	0.00000	0.0000	0
28/06/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.11900	1.09700	1.96604	0.00000	0.0000	0
28/06/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.12600	1.14500	1.68739	0.00000	0.0000	0
28/06/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.10100	1.08000	1.90736	0.00000	0.0000	0
28/06/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.15800	1.17800	1.72712	0.00000	0.0000	0
28/06/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.13600	1.11400	1.93662	0.00000	0.0000	0
28/06/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.09300	1.11200	1.73833	0.00000	0.0000	0
28/06/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.81600	0.83300	2.08333	0.00000	0.0000	0
28/06/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.30900	1.28500	1.83346	0.00000	0.0000	200
28/06/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.19710	9.16690	0.32836	0.00000	0.0000	0
28/06/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.44700	1.43200	1.03663	0.00000	0.0000	0
28/06/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.45000	1.46500	1.03448	0.00000	0.0000	0
28/06/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.43000	1.41500	1.04895	0.00000	0.0000	0
28/06/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.48300	1.49800	1.01146	0.00000	0.0000	0
28/06/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.46400	1.44800	1.09290	0.00000	0.0000	0
28/06/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.41700	1.43100	0.98800	0.00000	0.0000	0
28/06/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.95430	6.92280	0.45296	6.95970	6.9339	365
28/06/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.15250	0.13729	9.97377	0.00000	0.0000	0
28/06/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.29820	0.31449	5.46278	0.00000	0.0000	0
28/06/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.13801	0.12392	10.20941	0.00000	0.0000	0
28/06/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.33371	0.35112	5.21710	0.00000	0.0000	0
28/06/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.16856	0.15217	9.72354	0.00000	0.0000	0
28/06/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.26426	0.27937	5.71785	0.00000	0.0000	0
28/06/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	7.04940	7.01740	0.45394	0.00000	0.0000	20
28/06/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.32788	0.30446	7.14286	0.00000	0.0000	0
28/06/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.27848	0.28706	3.08101	0.00000	0.0000	0
28/06/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.30358	0.28484	6.17300	0.00000	0.0000	0
28/06/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.30418	0.31744	4.35926	0.00000	0.0000	0

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28/06/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.35349	0.32950	6.78661	0.00000	0.0000	0
28/06/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.25409	0.26210	3.15243	0.00000	0.0000	0
28/06/2011	£ / R 2011/09/19			Foreign Exchange Future	11.11710	11.07520	0.37690	11.07500	11.0570	34,694
28/06/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.15500	0.13900	10.32258	0.00000	0.0000	0
28/06/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.53800	0.56400	4.83271	0.00000	0.0000	200
28/06/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.14200	0.12800	9.85915	0.00000	0.0000	0
28/06/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.57500	0.60300	4.86957	0.00000	0.0000	0
28/06/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.16800	0.15100	10.11905	0.00000	0.0000	0
28/06/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.50100	0.52600	4.99002	0.00000	0.0000	0
28/06/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.12100	0.10800	10.74380	0.00000	0.0000	8,945
28/06/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.65400	0.68300	4.43425	0.00000	0.0000	100
28/06/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.05700	0.05000	12.28070	0.00000	0.0000	0
28/06/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.04000	1.07500	3.36538	0.00000	0.0000	200
28/06/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.22800	0.24100	5.70175	0.00000	0.0000	0
28/06/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.34500	0.31600	8.40580	0.00000	0.0000	3,455
28/06/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.68900	0.65400	5.07983	0.00000	0.0000	0
28/06/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.07200	0.07900	9.72222	0.00000	0.0000	5,490
28/06/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.37400	0.34400	8.02139	0.00000	0.0000	0
28/06/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.20700	0.21900	5.79710	0.00000	0.0000	1,200
28/06/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.33300	0.35300	6.00601	0.00000	0.0000	0
28/06/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.25000	0.22800	8.80000	0.00000	0.0000	1,200
28/06/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.43500	0.40400	7.12644	0.00000	0.0000	0
28/06/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.16800	0.17900	6.54762	0.00000	0.0000	630
28/06/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.27500	0.29300	6.54545	0.00000	0.0000	0
28/06/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.29200	0.26800	8.21918	0.00000	0.0000	630
28/06/2011	£ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.27000	0.24700	8.51852	0.00000	0.0000	0
28/06/2011	£ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.30300	0.32200	6.27063	0.00000	0.0000	0
28/06/2011	£ / R 2011/12/19			Foreign Exchange Future	11.25800	11.21470	0.38462	0.00000	0.0000	9,598
28/06/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.30500	0.28800	5.57377	0.00000	0.0000	0
28/06/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.69700	0.72300	3.73027	0.00000	0.0000	0
28/06/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.29000	0.27500	5.17241	0.00000	0.0000	0
28/06/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.73200	0.76000	3.82514	0.00000	0.0000	0
28/06/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.32000	0.30300	5.31250	0.00000	0.0000	0
28/06/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.66200	0.68800	3.92749	0.00000	0.0000	0
28/06/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.18000	0.17000	5.55556	0.00000	0.0000	0
28/06/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.12200	1.15500	2.94118	0.00000	0.0000	250
28/06/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	0.42600	0.40400	5.16432	0.00000	0.0000	0
28/06/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.46800	0.48900	4.48718	0.00000	0.0000	0
28/06/2011	£ / R 2012/03/19			Foreign Exchange Future	11.40500	11.36010	0.39369	11.36800	11.3670	2,751
28/06/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.54200	0.52000	4.05904	0.00000	0.0000	0
28/06/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.58700	0.61000	3.91823	0.00000	0.0000	0
28/06/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.52300	0.50100	4.20650	0.00000	0.0000	0
28/06/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.61800	0.64100	3.72168	0.00000	0.0000	0
28/06/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.56300	0.54000	4.08526	0.00000	0.0000	0
28/06/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.55800	0.58000	3.94265	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
28/06/2011	£ / R 2012/06/18			Foreign Exchange Future	11.56290	11.51490	0.41512	0.00000	0.0000	0
28/06/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.57200	0.55000	3.84615	0.00000	0.0000	0
28/06/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.85900	0.88500	3.02678	0.00000	0.0000	0
28/06/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.55600	0.53300	4.13669	0.00000	0.0000	0
28/06/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.89300	0.91800	2.79955	0.00000	0.0000	0
28/06/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.58900	0.56600	3.90492	0.00000	0.0000	0
28/06/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.82600	0.85100	3.02663	0.00000	0.0000	0
28/06/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08600	0.08580	0.23256	0.00000	0.0000	12,348
28/06/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00653	0.00635	2.75651	0.00000	0.0000	0
28/06/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00053	0.00055	3.77358	0.00000	0.0000	0
28/06/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00162	0.00156	3.70370	0.00000	0.0000	0
28/06/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00562	0.00576	2.49110	0.00000	0.0000	0
28/06/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01601	0.01581	1.24922	0.00000	0.0000	0
28/06/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
28/06/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41400	11.41420	0.00175	0.00000	0.0000	0
28/06/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.08730	0.08700	0.34364	0.00000	0.0000	0
28/06/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.00847	0.00823	2.83353	0.00000	0.0000	0
28/06/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00117	0.00123	5.12821	0.00000	0.0000	0
28/06/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00346	0.00335	3.17919	0.00000	0.0000	0
28/06/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00616	0.00635	3.08442	0.00000	0.0000	0
28/06/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.01736	0.01706	1.72811	0.00000	0.0000	0
28/06/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00006	0.00006	0.00000	0.00000	0.0000	0
28/06/2011	€ / R 2011/09/19			Foreign Exchange Future	9.90810	9.92510	0.17158	9.92500	9.9011	58,948
28/06/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.38900	0.39500	1.54242	0.00000	0.0000	0
28/06/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.13100	0.12000	8.39695	0.00000	0.0000	0
28/06/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.35600	0.36200	1.68539	0.00000	0.0000	0
28/06/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.14800	0.13700	7.43243	0.00000	0.0000	0
28/06/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.42200	0.43000	1.89573	0.00000	0.0000	0
28/06/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.11400	0.10500	7.89474	0.00000	0.0000	2,065
28/06/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.18900	0.17500	7.40741	0.00000	0.0000	0
28/06/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.29700	0.30000	1.01010	0.00000	0.0000	5,655
28/06/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.58300	0.56500	3.08748	0.00000	0.0000	0
28/06/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.09100	0.09000	1.09890	0.00000	0.0000	3,590
28/06/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.65400	0.66700	1.98777	0.00000	0.0000	0
28/06/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.04600	0.04200	8.69565	0.00000	0.0000	6,195
28/06/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.12300	0.12300	0.00000	0.00000	0.0000	6,195
28/06/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.46500	0.44800	3.65591	0.00000	0.0000	0
28/06/2011	€ / R 2011/09/19	10.00	C	Foreign Exchange Future	0.20200	0.20300	0.49505	0.00000	0.0000	0
28/06/2011	€ / R 2011/09/19	10.00	P	Foreign Exchange Future	0.29400	0.27800	5.44218	0.00000	0.0000	0
28/06/2011	€ / R 2011/12/19			Foreign Exchange Future	10.02000	10.03490	0.14870	0.00000	0.0000	4,736
28/06/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.48400	0.49100	1.44628	0.00000	0.0000	0
28/06/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.26400	0.25600	3.03030	0.00000	0.0000	0
28/06/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.45600	0.46200	1.31579	0.00000	0.0000	0
28/06/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.28600	0.27700	3.14685	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
28/06/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.51300	0.52000	1.36452	0.00000	0.0000	0
28/06/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.24300	0.23500	3.29218	0.00000	0.0000	0
28/06/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.37900	0.38400	1.31926	0.00000	0.0000	0
28/06/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.35900	0.34900	2.78552	0.00000	0.0000	0
28/06/2011	€ / R 2012/03/19			Foreign Exchange Future	10.13730	10.14900	0.11542	0.00000	0.0000	5,000
28/06/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.48500	0.49100	1.23711	0.00000	0.0000	0
28/06/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.44800	0.44200	1.33929	0.00000	0.0000	0
28/06/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.46200	0.46700	1.08225	0.00000	0.0000	0
28/06/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.47500	0.46800	1.47368	0.00000	0.0000	0
28/06/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.50900	0.51500	1.17878	0.00000	0.0000	0
28/06/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.42200	0.41600	1.42180	0.00000	0.0000	0
28/06/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.17600	1.18600	0.85034	0.00000	0.0000	0
28/06/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.08900	0.08700	2.24719	0.00000	0.0000	0
28/06/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.18600	7.20930	0.32424	0.00000	0.0000	25,686
28/06/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.55900	0.58000	3.75671	0.00000	0.0000	0
28/06/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.02300	0.02100	8.69565	0.00000	0.0000	0
28/06/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.51400	0.53400	3.89105	0.00000	0.0000	0
28/06/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.02800	0.02500	10.71429	0.00000	0.0000	0
28/06/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.60500	0.62600	3.47107	0.00000	0.0000	0
28/06/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	0
28/06/2011	AU\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.05800	0.06200	6.89655	0.00000	0.0000	0
28/06/2011	AU\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.37200	0.35300	5.10753	0.00000	0.0000	0
28/06/2011	AU\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.06800	0.07300	7.35294	0.00000	0.0000	0
28/06/2011	AU\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.33200	0.31400	5.42169	0.00000	0.0000	0
28/06/2011	AU\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.27000	0.28500	5.55556	0.00000	0.0000	0
28/06/2011	AU\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.08400	0.07600	9.52381	0.00000	0.0000	0
28/06/2011	AU\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.14500	0.15400	6.20690	0.00000	0.0000	0
28/06/2011	AU\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.15900	0.14500	8.80503	0.00000	0.0000	0
28/06/2011	AU\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.05000	0.05300	6.00000	0.00000	0.0000	0
28/06/2011	AU\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.41400	0.39400	4.83092	0.00000	0.0000	0
28/06/2011	AU\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.17200	0.18300	6.39535	0.00000	0.0000	0
28/06/2011	AU\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.13600	0.12400	8.82353	0.00000	0.0000	0
28/06/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.20590	7.22760	0.30114	0.00000	0.0000	1,089
28/06/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.60700	0.62500	2.96540	0.00000	0.0000	0
28/06/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.05100	0.04700	7.84314	0.00000	0.0000	0
28/06/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.56600	0.58400	3.18021	0.00000	0.0000	0
28/06/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.06000	0.05600	6.66667	0.00000	0.0000	0
28/06/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.64900	0.66700	2.77350	0.00000	0.0000	0
28/06/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.04300	0.03900	9.30233	0.00000	0.0000	0
28/06/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.12400	0.13100	5.64516	0.00000	0.0000	0
28/06/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.41800	0.40300	3.58852	0.00000	0.0000	0
28/06/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.17600	0.18600	5.68182	0.00000	0.0000	0
28/06/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.27000	0.25800	4.44444	0.00000	0.0000	0
28/06/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.23070	7.24890	0.25170	0.00000	0.0000	0
28/06/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.27300	0.28000	2.56410	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
28/06/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.29200	0.28100	3.76712	0.00000	0.0000	0
28/06/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.25400	0.26000	2.36220	0.00000	0.0000	0
28/06/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.32300	0.31100	3.71517	0.00000	0.0000	0
28/06/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.29800	0.30500	2.34899	0.00000	0.0000	0
28/06/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.26700	0.25600	4.11985	0.00000	0.0000	0
28/06/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.15230	8.19220	0.48943	0.00000	0.0000	0
28/06/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.32400	1.34900	1.88822	0.00000	0.0000	0
28/06/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.47200	0.45700	3.17797	0.00000	0.0000	0
28/06/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.29700	1.32100	1.85042	0.00000	0.0000	0
28/06/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.49500	0.47900	3.23232	0.00000	0.0000	0
28/06/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.35200	1.37700	1.84911	0.00000	0.0000	0
28/06/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.45000	0.43500	3.33333	0.00000	0.0000	0
28/06/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.03570	7.02010	0.22173	0.00000	0.0000	0
28/06/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.08300	0.07400	10.84337	0.00000	0.0000	0
28/06/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.29700	0.30400	2.35690	0.00000	0.0000	0
28/06/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.07100	0.06200	12.67606	0.00000	0.0000	0
28/06/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.33500	0.34200	2.08955	0.00000	0.0000	0
28/06/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.09700	0.08700	10.30928	0.00000	0.0000	0
28/06/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.26100	0.26700	2.29885	0.00000	0.0000	0
28/06/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.11840	7.10220	0.22758	0.00000	0.0000	0
28/06/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.19300	0.18200	5.69948	0.00000	0.0000	0
28/06/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.32500	0.33000	1.53846	0.00000	0.0000	0
28/06/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.17700	0.16700	5.64972	0.00000	0.0000	0
28/06/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.35900	0.36500	1.67131	0.00000	0.0000	0
28/06/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.21100	0.19900	5.68720	0.00000	0.0000	0
28/06/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.29300	0.29700	1.36519	0.00000	0.0000	0
28/06/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.02630	0.02860	8.74525	0.00000	0.0000	22,388
28/06/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.13470	0.12710	5.64217	0.00000	0.0000	21,898
28/06/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.34100	8.34320	0.02638	0.00000	0.0000	960
28/06/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.72600	0.72700	0.13774	0.00000	0.0000	0
28/06/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.03500	0.03400	2.85714	0.00000	0.0000	0
28/06/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.68300	0.68400	0.14641	0.00000	0.0000	0
28/06/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.04200	0.04100	2.38095	0.00000	0.0000	0
28/06/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.77000	0.77100	0.12987	0.00000	0.0000	0
28/06/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.02900	0.02800	3.44828	0.00000	0.0000	0
28/06/2011	CHF / R 2011/09/19	8.40	C	Foreign Exchange Future	0.22200	0.21800	1.80180	0.00000	0.0000	0
28/06/2011	CHF / R 2011/09/19	8.40	P	Foreign Exchange Future	0.28100	0.27500	2.13523	0.00000	0.0000	0
28/06/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.46490	8.46570	0.00945	0.00000	0.0000	50
28/06/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.44700	0.44400	0.67114	0.00000	0.0000	0
28/06/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.28200	0.27800	1.41844	0.00000	0.0000	0
28/06/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.42200	0.41900	0.71090	0.00000	0.0000	0
28/06/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.30700	0.30300	1.30293	0.00000	0.0000	0
28/06/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.47300	0.47100	0.42283	0.00000	0.0000	0
28/06/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.25800	0.25500	1.16279	0.00000	0.0000	0
28/06/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.35400	0.35100	0.84746	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
28/06/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.38900	0.38500	1.02828	0.00000	0.0000	0
28/06/2011	RAIN 2011/09/19			Foreign Exchange Future	14,081.56000	14,068.42000	0.09331	0.00000	0.0000	0
28/06/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.07290	1.07100	0.17709	0.00000	0.0000	0
28/06/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.02050	0.01940	5.36585	0.00000	0.0000	0
28/06/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.04760	0.04840	1.68067	0.00000	0.0000	0
28/06/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01010	0.00940	6.93069	0.00000	0.0000	0
28/06/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.08720	0.08840	1.37615	0.00000	0.0000	0
28/06/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.04180	0.04010	4.06699	0.00000	0.0000	0
28/06/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.01890	0.01910	1.05820	0.00000	0.0000	0
28/06/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.09140	1.08900	0.21990	0.00000	0.0000	0
28/06/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.04270	0.04100	3.98126	0.00000	0.0000	0
28/06/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.05130	0.05200	1.36452	0.00000	0.0000	0
28/06/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.02730	0.02610	4.39560	0.00000	0.0000	0
28/06/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.08590	0.08710	1.39697	0.00000	0.0000	0
28/06/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.06690	0.06460	3.43797	0.00000	0.0000	0
28/06/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.02550	0.02560	0.39216	0.00000	0.0000	0

Future Open Interest

587,621

Option Open Interest

198,149

Total

785,770