

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-June-2011

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|---------------|----------|--------------|---------------|----------|----------|---------|---------|------------------|-------------------------|---------------------|--------------------------|
| Future | | | | | | | | | | | |
| Sep 2011 | CAAD | Future | 22,388 | 26.5176 | 26.1300 | 0.0000 | 0.0000 | 22,388 | 584,998,440.00 | | |
| | | | <u>22,388</u> | | | | | <u>22,388.00</u> | <u>584,998,440.00</u> | <u>22,388.00</u> | <u>584,998,440.00</u> |
| | | Total | 22,388 | | | | | 22,388.00 | 584,998,440.00 | 22,388.00 | 584,998,440.00 |
| Future | | | | | | | | | | | |
| Sep 2011 | CAAE | Future | 21,898 | 100.4555 | 101.3800 | 0.0000 | 0.0000 | 21,898 | 2,220,019,240.00 | | |
| | | | <u>21,898</u> | | | | | <u>21,898.00</u> | <u>2,220,019,240.00</u> | <u>21,898.00</u> | <u>2,220,019,240.00</u> |
| | | Total | 21,898 | | | | | 21,898.00 | 2,220,019,240.00 | 21,898.00 | 2,220,019,240.00 |
| Future | | | | | | | | | | | |
| Jun 2011 | ZAAD | Future | 14,575 | 7.2033 | 7.2419 | 7.2080 | 7.2030 | 355 | 2,559,780.00 | | |
| Sep 2011 | ZAAD | Future | 11,555 | 7.2155 | 7.2528 | 0.0000 | 0.0000 | 40 | 288,900.00 | | |
| Dec 2011 | ZAAD | Future | 290 | 7.2289 | 7.2654 | 7.2530 | 7.2425 | 280 | 2,029,162.50 | | |
| | | | <u>26,420</u> | | | | | <u>675.00</u> | <u>4,877,842.50</u> | <u>1,174,511.00</u> | <u>7,728,268,879.70</u> |
| | | Total | 26,420 | | | | | 675.00 | 4,877,842.50 | 1,174,711.00 | 7,728,335,003.70 |
| Future | | | | | | | | | | | |
| Jun 2011 | ZAEU | Future | 15,616 | 9.8694 | 9.8640 | 9.8850 | 9.8690 | 195 | 1,927,367.50 | | |
| Sep 2011 | ZAEU | Future | 54,097 | 9.9825 | 9.9781 | 10.0225 | 9.9891 | 160 | 1,600,489.50 | | |
| Dec 2011 | ZAEU | Future | 1,950 | 10.0879 | 10.0846 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>71,663</u> | | | | | <u>355.00</u> | <u>3,527,857.00</u> | <u>1,465,816.00</u> | <u>16,502,954,431.80</u> |
| Option | | | | | | | | | | | |
| Sep 2011 | ZAEU | 9.80 Call | 3,590 | 379.0000 | 375.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAEU | 10.40 Call | 3,590 | 146.0000 | 147.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>7,180</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>248,054.00</u> | <u>100,575,924.85</u> |
| | | Total | 78,843 | | | | | 355.00 | 3,527,857.00 | 1,713,870.00 | 16,603,530,356.65 |
| Future | | | | | | | | | | | |
| Jun 2011 | ZAFR | Future | 900 | 8.0187 | 8.0746 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAFR | Future | 50 | 8.1389 | 8.1965 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>950</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>7,378.00</u> | <u>55,446,510.00</u> |
| | | Total | 950 | | | | | 0.00 | 0.00 | 7,378.00 | 55,446,510.00 |
| Future | | | | | | | | | | | |
| Jun 2011 | ZAGB | Future | 28,567 | 11.0569 | 11.0502 | 0.0000 | 0.0000 | 955 | 10,599,802.50 | | |
| Sep 2011 | ZAGB | Future | 30,634 | 11.2021 | 11.1955 | 11.2655 | 11.2120 | 943 | 10,618,097.70 | | |
| Dec 2011 | ZAGB | Future | 1,043 | 11.3404 | 11.3336 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>60,244</u> | | | | | <u>1,898.00</u> | <u>21,217,900.20</u> | <u>1,122,050.00</u> | <u>13,783,197,033.10</u> |
| Option | | | | | | | | | | | |
| Jun 2011 | ZAGB | 10.75 Put | 10 | 8.0000 | 12.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |

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|---------------|--------------|------------|---------------|------------|------------|--------|--------|-----------------|-----------------------|---------------------|--------------------------|
| Jun 2011 | ZAGB | 11.45 Call | 10 | 4.0000 | 5.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAGB | 11.55 Put | 100 | 495.0000 | 502.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAGB | 11.00 Call | 3,455 | 433.0000 | 434.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAGB | 11.50 Put | 200 | 514.0000 | 523.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAGB | 11.65 Call | 3,455 | 175.0000 | 177.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAGB | 11.65 Put | 100 | 623.0000 | 632.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAGB | 12.10 Put | 200 | 991.0000 | 1000.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAGB | 12.20 Put | 250 | 1076.0000 | 1084.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 7,780 | | | | | 0.00 | 0.00 | 106,530.00 | 76,189,735.23 |
| | Total | | 68,024 | | | | | 1,898.00 | 21,217,900.20 | 1,228,580.00 | 13,859,386,768.33 |
| Future | | | | | | | | | | | |
| Jun 2011 | ZAJY | Future | 641 | 0.0838 | 0.0843 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAJY | Future | 12,290 | 0.0850 | 0.0855 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 12,931 | | | | | 0.00 | 0.00 | 57,103.00 | 486,525,277.00 |
| | Total | | 12,931 | | | | | 0.00 | 0.00 | 57,103.00 | 486,525,277.00 |
| Future | | | | | | | | | | | |
| Jun 2011 | ZAUM | Future | 98 | 6.7208 | 6.7563 | 0.0000 | 0.0000 | 127 | 85,780,020.00 | | |
| Sep 2011 | ZAUM | Future | 347 | 6.8177 | 6.8538 | 0.0000 | 0.0000 | 184 | 126,035,000.00 | | |
| | | | 445 | | | | | 311.00 | 211,815,020.00 | 3,896.00 | 2,704,583,640.00 |
| Option | | | | | | | | | | | |
| Jun 2011 | ZAUM | 7.35 Put | 60 | 62923.0000 | 59384.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 60 | | | | | 0.00 | 0.00 | 60.00 | 1,521,180.00 |
| | Total | | 505 | | | | | 311.00 | 211,815,020.00 | 3,956.00 | 2,706,104,820.00 |
| Future | | | | | | | | | | | |
| Jun 2011 | ZAUS | Future | 338,810 | 6.7208 | 6.7563 | 6.7663 | 6.7250 | 12,284 | 82,948,764.70 | | |
| Sep 2011 | ZAUS | Future | 191,477 | 6.8177 | 6.8538 | 6.8644 | 6.8185 | 21,867 | 149,938,966.50 | | |
| Dec 2011 | ZAUS | Future | 36,315 | 6.9112 | 6.9476 | 6.9590 | 6.9070 | 9,832 | 68,161,774.90 | | |
| Mar 2012 | ZAUS | Future | 1,911 | 7.0101 | 7.0472 | 7.0460 | 7.0200 | 40 | 281,260.00 | | |
| Jun 2012 | ZAUS | Future | 1,500 | 7.1144 | 7.1515 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 570,013 | | | | | 44,023.00 | 301,330,766.10 | 18,659,999.00 | 150,658,054,189.20 |
| Option | | | | | | | | | | | |
| Jun 2011 | ZAUS | 6.50 Call | 3,000 | 223.0000 | 260.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 6.50 Put | 100 | 2.0000 | 4.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 6.65 Put | 7,450 | 22.0000 | 20.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 6.70 Call | 450 | 60.0000 | 89.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 6.70 Put | 300 | 39.0000 | 33.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 6.85 Put | 2,400 | 142.0000 | 117.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 6.90 Call | 2,650 | 7.0000 | 14.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 6.95 Call | 100 | 4.0000 | 9.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 7.00 Call | 24,880 | 2.0000 | 5.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |

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|----------|--------------------|-----------|----------------|-----------|-----------|--------|--------|------------------|-------------------------|-------------------|---------------------------|
| Jun 2011 | ZAUS | 7.00 Put | 3,000 | 281.0000 | 249.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 7.05 Call | 6,000 | 1.0000 | 3.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 7.10 Call | 100 | 1.0000 | 2.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 7.20 Call | 1,690 | 0.0000 | 1.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 7.25 Call | 1,000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 7.30 Call | 250 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 7.35 Call | 5,700 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 7.40 Call | 7,200 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 7.40 Put | 1,000 | 679.0000 | 644.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 7.50 Call | 800 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 7.80 Call | 1,000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2011 | ZAUS | 8.00 Call | 500 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 6.60 Call | 6,060 | 342.0000 | 367.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 6.70 Put | 5,000 | 162.0000 | 149.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 6.80 Put | 10,000 | 207.0000 | 192.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 6.90 Put | 10,000 | 268.0000 | 246.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.10 Call | 6,060 | 128.0000 | 138.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.30 Call | 500 | 88.0000 | 95.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.40 Call | 5,000 | 74.0000 | 80.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.40 Put | 2,800 | 656.0000 | 626.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.45 Call | 10,000 | 67.0000 | 73.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.60 Call | 200 | 52.0000 | 56.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.80 Call | 2,800 | 38.0000 | 41.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 8.00 Call | 3,000 | 28.0000 | 30.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 6.75 Call | 5,925 | 389.0000 | 412.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2012 | ZAUS | 7.00 Put | 1,000 | 371.0000 | 357.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 7.15 Call | 13,000 | 552.0000 | 574.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 7.30 Call | 11,000 | 492.0000 | 510.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.00 Call | 300 | 385.0000 | 399.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 8.00 Call | 200 | 1206.0000 | 1225.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>162,415</u> | | | | | 0.00 | 0.00 | 2,260,723.00 | 1,279,335,682.26 |
| | Total | | 732,428 | | | | | 44,023.00 | 301,330,766.10 | 20,920,722.00 | 151,937,389,871.46 |
| | Grand Total | | 964,387 | | | | | 91,548.00 | 3,347,787,065.80 | 26,311,048 | 204,256,956,140.04 |