

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-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	0.0325	0.0284	0.0000	0.0000	0	0.00		
			<u>22,388</u>					<u>0.00</u>	<u>0.00</u>	<u>22,388.00</u>	<u>584,998,440.00</u>
		Total	22,388					0.00	0.00	22,388.00	584,998,440.00
Future											
Sep 2011	CAAE	Future	21,898	0.1112	0.1285	0.0000	0.0000	0	0.00		
			<u>21,898</u>					<u>0.00</u>	<u>0.00</u>	<u>21,898.00</u>	<u>2,220,019,240.00</u>
		Total	21,898					0.00	0.00	21,898.00	2,220,019,240.00
Future											
Sep 2011	ZAAD	Future	25,316	7.2750	7.2949	0.0000	0.0000	670	4,885,625.00		
Dec 2011	ZAAD	Future	1,089	7.2908	7.3128	0.0000	0.0000	0	0.00		
			<u>26,405</u>					<u>670.00</u>	<u>4,885,625.00</u>	<u>1,219,021.00</u>	<u>8,047,985,071.30</u>
		Total	26,405					670.00	4,885,625.00	1,219,221.00	8,048,051,195.30
Future											
Sep 2011	ZAEU	Future	58,918	9.9191	9.9417	9.9400	9.9100	8,298	82,272,183.00		
Dec 2011	ZAEU	Future	4,928	10.0260	10.0503	10.0310	10.0190	292	2,928,128.00		
Mar 2012	ZAEU	Future	5,000	10.1373	10.1629	0.0000	0.0000	4,500	44,527,500.00		
			<u>68,846</u>					<u>13,090.00</u>	<u>129,727,811.00</u>	<u>1,521,431.00</u>	<u>17,052,886,627.60</u>
Option											
Sep 2011	ZAEU	9.30 Put	6,195	39.0000	36.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	100.0000	96.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	288.0000	306.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	114.0000	123.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	82.0000	89.0000	0.0000	0.0000	0	0.00		
			<u>23,700</u>					<u>0.00</u>	<u>0.00</u>	<u>264,574.00</u>	<u>102,539,794.40</u>
		Total	92,546					13,090.00	129,727,811.00	1,786,005.00	17,155,426,422.00
Future											
Sep 2011	ZAFR	Future	960	8.1511	8.2898	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	50	8.2687	8.4110	0.0000	0.0000	0	0.00		
			<u>1,010</u>					<u>0.00</u>	<u>0.00</u>	<u>9,288.00</u>	<u>70,899,078.00</u>
		Total	1,010					0.00	0.00	9,288.00	70,899,078.00
Future											
Sep 2011	ZAGB	Future	40,262	10.9955	11.0883	11.0400	10.9570	8,881	97,490,415.00		
Dec 2011	ZAGB	Future	9,960	11.1330	11.2284	11.1286	11.0895	762	8,458,736.70		
Mar 2012	ZAGB	Future	2,759	11.2766	11.3738	11.2840	11.2400	763	8,582,906.00		
			<u>52,981</u>					<u>10,406.00</u>	<u>114,532,057.70</u>	<u>1,182,308.00</u>	<u>14,452,967,843.10</u>

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Option											
Sep 2011	ZAGB	10.50 Put	5,490	88.0000	73.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.85 Put	630	201.0000	171.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	246.0000	211.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	265.0000	322.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	225.0000	270.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	191.0000	230.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	619.0000	552.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	8,945	88.0000	109.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	743.0000	671.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	1145.0000	1063.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1216.0000	1143.0000	0.0000	0.0000	0	0.00		
			22,300					0.00	0.00	137,970.00	81,531,391.53
	Total		75,281					10,406.00	114,532,057.70	1,320,278.00	14,534,499,234.63
Future											
Sep 2011	ZAJY	Future	12,348	0.0850	0.0857	0.0000	0.0000	0	0.00		
			12,348					0.00	0.00	57,201.00	487,364,411.00
	Total		12,348					0.00	0.00	57,201.00	487,364,411.00
Future											
Sep 2011	ZAUM	Future	321	6.8611	6.9265	6.8737	6.8719	29	19,932,830.00		
Dec 2011	ZAUM	Future	20	6.9545	7.0214	0.0000	0.0000	0	0.00		
			341					29.00	19,932,830.00	4,173.00	2,895,988,680.00
	Total		341					29.00	19,932,830.00	4,233.00	2,897,509,860.00
Future											
Sep 2011	ZAUS	Future	330,247	6.8611	6.9265	6.8940	6.8300	31,411	215,488,522.90		
Dec 2011	ZAUS	Future	44,438	6.9545	7.0214	6.9611	6.9323	50	347,197.00		
Mar 2012	ZAUS	Future	13,385	7.0524	7.1205	7.0430	7.0390	17	119,711.00		
Jun 2012	ZAUS	Future	2,000	7.1573	7.2264	0.0000	0.0000	0	0.00		
			390,070					31,478.00	215,955,430.90	19,516,129.00	156,515,155,718.40
Option											
Sep 2011	ZAUS	6.55 Put	8,880	74.0000	62.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	349.0000	400.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	121.0000	103.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	141.0000	120.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	980	224.0000	265.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	163.0000	139.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	197.0000	236.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	177.0000	209.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	216.0000	183.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	116.0000	138.0000	0.0000	0.0000	0	0.00		

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Sep 2011	ZAUS	7.20 Call	6,000	94.0000	112.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	77.0000	92.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	63.0000	76.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	602.0000	550.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	57.0000	69.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	43.0000	52.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	30.0000	37.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	22.0000	27.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	40.0000	34.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	401.0000	446.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	276.0000	307.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	500	144.0000	161.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	81.0000	90.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	341.0000	313.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	563.0000	603.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	500.0000	534.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	389.0000	413.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1230.0000	1265.0000	0.0000	0.0000	0	0.00		
			<u>152,149</u>					<u>0.00</u>	<u>0.00</u>	<u>2,326,327.00</u>	<u>1,286,849,191.34</u>
	Total		542,219					31,478.00	215,955,430.90	21,842,456.00	157,802,004,909.74

Grand Total	794,436					55,673.00	485,033,754.60	27,445,090	211,887,796,887.57
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