

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-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	0.0286	0.0263	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	0.1271	0.1347	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	25,686	7.2093	7.1860	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	1,089	7.2276	7.2059	0.0000	0.0000	0	0.00		
			<u>26,775</u>					<u>0.00</u>	<u>0.00</u>	<u>1,218,321.00</u>	<u>8,042,881,243.30</u>
		Total	26,775					0.00	0.00	1,218,521.00	8,042,947,367.30
Future											
Sep 2011	ZAEU	Future	58,948	9.9251	9.9081	9.9250	9.9011	1,202	11,911,814.60		
Dec 2011	ZAEU	Future	4,736	10.0349	10.0200	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	Future	5,000	10.1490	10.1373	0.0000	0.0000	0	0.00		
			<u>68,684</u>					<u>1,202.00</u>	<u>11,911,814.60</u>	<u>1,507,017.00</u>	<u>16,909,961,914.60</u>
Option											
Sep 2011	ZAEU	9.30 Put	6,195	42.0000	46.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	105.0000	114.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	300.0000	297.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	123.0000	123.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	90.0000	91.0000	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	92,384					1,202.00	11,911,814.60	1,771,591.00	17,012,501,709.00
Future											
Sep 2011	ZAFR	Future	960	8.3432	8.3410	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	50	8.4657	8.4649	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	34,694	11.0752	11.1171	11.0750	11.0570	2,505	27,713,300.00		
Dec 2011	ZAGB	Future	9,598	11.2147	11.2580	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	Future	2,751	11.3601	11.4050	11.3680	11.3670	1,251	14,220,867.00		
			<u>47,043</u>					<u>3,756.00</u>	<u>41,934,167.00</u>	<u>1,168,465.00</u>	<u>14,300,195,517.40</u>

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Option											
Sep 2011	ZAGB	10.50 Put	5,490	79.0000	72.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.85 Put	630	179.0000	168.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	219.0000	207.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	316.0000	345.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	268.0000	292.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	228.0000	250.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	564.0000	538.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	8,945	108.0000	121.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	683.0000	654.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	1075.0000	1040.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1155.0000	1122.0000	0.0000	0.0000	0	0.00		
			22,300					0.00	0.00	137,970.00	81,531,391.53
		Total	69,343					3,756.00	41,934,167.00	1,306,435.00	14,381,726,908.93
Future											
Sep 2011	ZAJY	Future	12,348	0.0858	0.0860	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	365	6.9228	6.9543	6.9597	6.9339	52	36,170,140.00		
Dec 2011	ZAUM	Future	20	7.0174	7.0494	0.0000	0.0000	0	0.00		
			385					52.00	36,170,140.00	4,129.00	2,865,687,850.00
		Total	385					52.00	36,170,140.00	4,189.00	2,867,209,030.00
Future											
Sep 2011	ZAUS	Future	327,319	6.9228	6.9543	6.9635	6.9173	10,164	70,453,429.80		
Dec 2011	ZAUS	Future	44,398	7.0174	7.0494	7.0480	7.0480	20	140,960.00		
Mar 2012	ZAUS	Future	13,373	7.1158	7.1490	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	Future	2,000	7.2219	7.2567	0.0000	0.0000	0	0.00		
			387,090					10,184.00	70,594,389.80	19,480,227.00	156,268,519,525.70
Option											
Sep 2011	ZAUS	6.55 Put	8,880	64.0000	62.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	399.0000	427.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	105.0000	101.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	122.0000	118.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	980	264.0000	290.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	141.0000	136.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	234.0000	260.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	207.0000	232.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	184.0000	178.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	137.0000	152.0000	0.0000	0.0000	0	0.00		

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Sep 2011	ZAUS	7.20 Call	6,000	112.0000	125.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	92.0000	103.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	75.0000	85.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	552.0000	531.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	68.0000	77.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	52.0000	59.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	37.0000	41.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	27.0000	30.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	35.0000	33.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	443.0000	469.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	304.0000	328.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	0	219.0000	234.0000	0.0000	0.0000	500	122,500.00		
Dec 2011	ZAUS	7.50 Call	500	159.0000	0.0000	0.0000	0.0000	500	86,500.00		
Dec 2011	ZAUS	8.00 Call	2,962	89.0000	96.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	313.0000	304.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	601.0000	625.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	532.0000	555.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	413.0000	428.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1285.0000	1309.0000	0.0000	0.0000	0	0.00		
			<u>152,149</u>					<u>1,000.00</u>	<u>209,000.00</u>	<u>2,326,327.00</u>	<u>1,286,849,191.34</u>
	Total		539,239					11,184.00	70,803,389.80	21,806,554.00	157,555,368,717.04

Grand Total	785,770							16,194.00	160,819,511.40	27,380,187	211,310,058,998.17
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