

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-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	0.0284	0.0286	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	0.1285	0.1271	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	7.2949	7.2093	7.2745	7.2729	30	218,203.00		
Dec 2011	ZAAD	Future	1,089	7.3128	7.2276	0.0000	0.0000	0	0.00		
			<u>26,775</u>					<u>30.00</u>	<u>218,203.00</u>	<u>1,218,351.00</u>	<u>8,043,099,446.30</u>
		Total	26,775					30.00	218,203.00	1,218,551.00	8,043,165,570.30
Future											
Sep 2011	ZAEU	Future	58,768	9.9417	9.9251	9.9675	9.9260	1,224	12,190,902.00		
Dec 2011	ZAEU	Future	4,636	10.0503	10.0349	10.0600	10.0600	100	1,006,000.00		
Mar 2012	ZAEU	Future	5,000	10.1629	10.1490	0.0000	0.0000	0	0.00		
			<u>68,404</u>					<u>1,324.00</u>	<u>13,196,902.00</u>	<u>1,508,341.00</u>	<u>16,923,158,816.60</u>
Option											
Sep 2011	ZAEU	9.30 Put	6,195	36.0000	42.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	96.0000	105.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	306.0000	300.0000	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	89.0000	90.0000	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	92,104					1,324.00	13,196,902.00	1,772,915.00	17,025,698,611.00
Future											
Sep 2011	ZAFR	Future	960	8.2898	8.3432	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	50	8.4110	8.4657	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	34,726	11.0883	11.0752	11.1040	11.0489	2,537	28,108,718.00		
Dec 2011	ZAGB	Future	9,398	11.2284	11.2147	11.2300	11.2235	700	7,857,650.00		
Mar 2012	ZAGB	Future	2,951	11.3738	11.3601	11.3700	11.3690	200	2,273,900.00		
			<u>47,075</u>					<u>3,437.00</u>	<u>38,240,268.00</u>	<u>1,171,902.00</u>	<u>14,338,435,785.40</u>

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Option											
Sep 2011	ZAGB	10.50 Put	5,490	73.0000	79.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.85 Put	630	171.0000	179.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	211.0000	219.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	322.0000	316.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	270.0000	268.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	230.0000	228.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	552.0000	564.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	8,945	109.0000	108.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	671.0000	683.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	1063.0000	1075.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1143.0000	1155.0000	0.0000	0.0000	0	0.00		
			22,300					0.00	0.00	137,970.00	81,531,391.53
		Total	69,375					3,437.00	38,240,268.00	1,309,872.00	14,419,967,176.93
Future											
Sep 2011	ZAJY	Future	12,348	0.0857	0.0858	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	350	6.9265	6.9228	6.9120	6.9120	15	10,368,000.00		
Dec 2011	ZAUM	Future	20	7.0214	7.0174	0.0000	0.0000	0	0.00		
			370					15.00	10,368,000.00	4,144.00	2,876,055,850.00
		Total	370					15.00	10,368,000.00	4,204.00	2,877,577,030.00
Future											
Sep 2011	ZAUS	Future	327,500	6.9265	6.9228	6.9385	6.9100	3,564	24,653,391.80		
Dec 2011	ZAUS	Future	44,398	7.0214	7.0174	7.0129	7.0080	860	6,027,370.00		
Mar 2012	ZAUS	Future	13,373	7.1205	7.1158	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	Future	2,000	7.2264	7.2219	0.0000	0.0000	0	0.00		
			387,271					4,424.00	30,680,761.80	19,484,651.00	156,299,200,287.50
Option											
Sep 2011	ZAUS	6.55 Put	8,880	62.0000	64.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	400.0000	399.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	103.0000	105.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	120.0000	122.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	980	265.0000	264.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	139.0000	141.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	236.0000	234.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	209.0000	207.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	183.0000	184.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	138.0000	137.0000	0.0000	0.0000	0	0.00		

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Sep 2011	ZAUS	7.20 Call	6,000	112.0000	112.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	92.0000	92.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	76.0000	75.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	550.0000	552.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	69.0000	68.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	52.0000	52.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	37.0000	37.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	27.0000	27.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	34.0000	35.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	446.0000	443.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	307.0000	304.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	500	161.0000	159.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	90.0000	89.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	313.0000	313.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	603.0000	601.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	534.0000	532.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	413.0000	413.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1265.0000	1285.0000	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		539,420					4,424.00	30,680,761.80	21,810,978.00	157,586,049,478.84

Grand Total	785,688							9,230.00	92,704,134.80	27,389,417	211,402,763,132.97
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