

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-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	0.0296	0.0264	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	0.1127	0.1181	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	28,046	7.2377	7.1896	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	889	7.2526	7.2051	0.0000	0.0000	0	0.00		
			<u>28,935</u>					<u>0.00</u>	<u>0.00</u>	<u>1,213,096.00</u>	<u>8,005,214,758.70</u>
		Total	28,935					0.00	0.00	1,213,296.00	8,005,280,882.70
Future											
Sep 2011	ZACA	Future	800	7.0666	7.0288	0.0000	0.0000	0	0.00		
			<u>800</u>					<u>0.00</u>	<u>0.00</u>	<u>19,105.00</u>	<u>135,418,914.50</u>
		Total	800					0.00	0.00	19,105.00	135,418,914.50
Future											
Sep 2011	ZAEU	Future	56,137	9.9002	9.8747	9.9020	9.8729	1,897	18,731,570.00		
Dec 2011	ZAEU	Future	4,736	10.0078	9.9822	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	Future	5,000	10.1210	10.0959	0.0000	0.0000	0	0.00		
			<u>65,873</u>					<u>1,897.00</u>	<u>18,731,570.00</u>	<u>1,491,156.00</u>	<u>16,753,498,020.10</u>
		Total						1,897.00	18,731,570.00	1,739,210.00	16,854,073,944.95
Option											
Sep 2011	ZAEU	9.80 Call	3,590	311.0000	298.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	113.0000	110.0000	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	73,053					1,897.00	18,731,570.00	1,739,210.00	16,854,073,944.95
Future											
Sep 2011	ZAFR	Future	952	8.1383	8.2331	8.2000	8.2000	2	16,400.00		
Dec 2011	ZAFR	Future	50	8.2564	8.3521	0.0000	0.0000	0	0.00		
			<u>1,002</u>					<u>2.00</u>	<u>16,400.00</u>	<u>9,280.00</u>	<u>70,833,950.00</u>
		Total	1,002					2.00	16,400.00	9,280.00	70,833,950.00
Future											
Sep 2011	ZAGB	Future	34,382	11.2306	11.2143	11.2439	11.2439	1	11,243.90		
Dec 2011	ZAGB	Future	9,537	11.3712	11.3547	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			43,919					1.00	11,243.90	1,150,959.00	14,105,460,268.50
Option											
	Sep 2011	ZAGB	11.00 Call	3,455	441.0000	431.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.50 Put	200	485.0000	497.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Call	3,455	173.0000	169.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Put	100	592.0000	605.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	12.10 Put	200	957.0000	973.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAGB	12.20 Put	250	1050.0000	1062.0000	0.0000	0.0000	0	0.00	
			7,660					0.00	0.00	106,530.00	76,189,735.23
	Total		51,579					1.00	11,243.90	1,257,489.00	14,181,650,003.73
Future											
	Sep 2011	ZAJY	Future	12,290	0.0852	0.0859	0.0000	0.0000	0	0.00	
			12,290					0.00	0.00	57,143.00	486,866,191.00
	Total		12,290					0.00	0.00	57,143.00	486,866,191.00
Future											
	Sep 2011	ZAUM	Future	407	6.8567	6.8864	6.8613	6.8474	6	4,112,610.00	
			407					6.00	4,112,610.00	4,022.00	2,791,308,060.00
	Total		407					6.00	4,112,610.00	4,082.00	2,792,829,240.00
Future											
	Sep 2011	ZAUS	Future	351,732	6.8567	6.8864	6.8693	6.8400	8,237	56,479,014.00	
	Dec 2011	ZAUS	Future	43,958	6.9515	6.9815	6.9581	6.9400	12,441	86,409,815.60	
	Mar 2012	ZAUS	Future	13,308	7.0510	7.0817	0.0000	0.0000	0	0.00	
	Jun 2012	ZAUS	Future	2,000	7.1560	7.1869	7.1499	7.1499	500	3,574,950.00	
			410,998					21,178.00	146,463,779.60	19,296,330.00	154,996,578,089.50
Option											
	Sep 2011	ZAUS	6.60 Call	6,060	360.0000	383.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.70 Put	5,000	138.0000	130.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.80 Put	10,000	179.0000	170.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.90 Call	5,250	190.0000	204.0000	0.0000	0.0000	5,250	1,145,760.00	
	Sep 2011	ZAUS	6.90 Put	10,000	233.0000	218.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	7.10 Call	6,060	128.0000	137.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	7.20 Call	5,250	105.0000	113.0000	0.0000	0.0000	5,250	611,047.50	
	Sep 2011	ZAUS	7.30 Call	500	87.0000	93.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	7.40 Call	5,000	72.0000	77.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	7.40 Put	2,800	615.0000	591.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	7.45 Call	10,000	66.0000	71.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	7.60 Call	200	50.0000	54.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	7.80 Call	2,800	36.0000	39.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	8.00 Call	3,000	26.0000	28.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAUS	6.75 Call	6,425	408.0000	428.0000	0.0000	0.0000	0	0.00	

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE VALUE</u>
Dec 2011	ZAUS	7.00 Call	2,962	283.0000	297.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	500	205.0000	215.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	86.0000	90.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	347.0000	332.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	568.0000	587.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	504.0000	519.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	393.0000	404.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1230.0000	1250.0000	0.0000	0.0000	0	0.00		
			<u>110,269</u>					<u>10,500.00</u>	<u>1,756,807.50</u>	<u>2,279,397.00</u>	<u>1,282,769,232.34</u>
	Total		521,267					31,678.00	148,220,587.10	21,575,727.00	156,279,347,321.84

Grand Total	733,619							33,584.00	171,092,411.00	27,061,755	209,556,697,067.12
--------------------	----------------	--	--	--	--	--	--	------------------	-----------------------	-------------------	---------------------------
