

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-June-2011

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
Sep 2011	CAAD	Future	22,388	0.0316	0.0316	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>
		<b>Total</b>	<b>22,388</b>					<b>0.00</b>	<b>0.00</b>	<b>22,388.00</b>	<b>584,998,440.00</b>
<b>Future</b>											
Sep 2011	CAAE	Future	21,898	0.1053	0.1053	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>
		<b>Total</b>	<b>21,898</b>					<b>0.00</b>	<b>0.00</b>	<b>21,898.00</b>	<b>2,220,019,240.00</b>
<b>Future</b>											
Sep 2011	ZAAD	Future	28,046	7.2698	7.2377	0.0000	0.0000	100	731,100.00		
Dec 2011	ZAAD	Future	1,089	7.2860	7.2526	0.0000	0.0000	200	1,456,800.00		
			<u>29,135</u>					<u>300.00</u>	<u>2,187,900.00</u>	<u>1,213,396.00</u>	<u>8,007,402,658.70</u>
		<b>Total</b>	<b>29,135</b>					<b>300.00</b>	<b>2,187,900.00</b>	<b>1,213,596.00</b>	<b>8,007,468,782.70</b>
<b>Future</b>											
Sep 2011	ZACA	Future	800	7.0837	7.0666	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>
		<b>Total</b>	<b>800</b>					<b>0.00</b>	<b>0.00</b>	<b>19,105.00</b>	<b>135,418,914.50</b>
<b>Future</b>											
Sep 2011	ZAEU	Future	56,812	9.8304	9.9002	9.8760	9.8260	1,676	16,489,343.50		
Dec 2011	ZAEU	Future	4,736	9.9401	10.0078	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	Future	5,000	10.0562	10.1210	0.0000	0.0000	0	0.00		
			<u>66,548</u>					<u>1,676.00</u>	<u>16,489,343.50</u>	<u>1,492,832.00</u>	<u>16,769,987,363.60</u>
		<b>Total</b>									
<b>Option</b>											
Sep 2011	ZAEU	9.30 Put	4,110	68.0000	0.0000	0.0000	0.0000	4,110	269,944.80		
Sep 2011	ZAEU	9.60 Put	1,370	153.0000	134.0000	0.0000	0.0000	1,370	215,898.30		
Sep 2011	ZAEU	9.80 Call	4,960	270.0000	311.0000	0.0000	0.0000	1,370	371,639.90		
Sep 2011	ZAEU	10.25 Call	4,110	125.0000	0.0000	0.0000	0.0000	4,110	491,638.20		
Sep 2011	ZAEU	10.40 Call	3,590	97.0000	113.0000	0.0000	0.0000	0	0.00		
			<u>18,140</u>					<u>10,960.00</u>	<u>1,349,121.20</u>	<u>259,014.00</u>	<u>101,925,046.05</u>
		<b>Total</b>	<b>84,688</b>					<b>12,636.00</b>	<b>17,838,464.70</b>	<b>1,751,846.00</b>	<b>16,871,912,409.65</b>
<b>Future</b>											
Sep 2011	ZAFR	Future	960	8.1303	8.1383	8.1410	8.1410	8	65,128.00		
Dec 2011	ZAFR	Future	50	8.2492	8.2564	0.0000	0.0000	0	0.00		
			<u>1,010</u>					<u>8.00</u>	<u>65,128.00</u>	<u>9,288.00</u>	<u>70,899,078.00</u>
		<b>Total</b>	<b>1,010</b>					<b>8.00</b>	<b>65,128.00</b>	<b>9,288.00</b>	<b>70,899,078.00</b>

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<b>Future</b>											
Sep 2011	ZAGB	Future	34,282	11.1919	11.2306	0.0000	0.0000	200	2,250,300.00		
Dec 2011	ZAGB	Future	9,537	11.3336	11.3712	0.0000	0.0000	0	0.00		
			<u>43,819</u>					<u>200.00</u>	<u>2,250,300.00</u>	<u>1,151,159.00</u>	<u>14,107,710,568.50</u>
<b>Option</b>											
Sep 2011	ZAGB	10.50 Put	3,600	74.0000	0.0000	0.0000	0.0000	7,200	445,536.00		
Sep 2011	ZAGB	10.95 Put	1,200	203.0000	0.0000	0.0000	0.0000	9,600	2,098,176.00		
Sep 2011	ZAGB	11.00 Call	3,455	416.0000	441.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	309.0000	0.0000	0.0000	0.0000	2,400	812,232.00		
Sep 2011	ZAGB	11.50 Put	200	508.0000	485.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	7,055	160.0000	173.0000	0.0000	0.0000	7,200	1,252,008.00		
Sep 2011	ZAGB	11.65 Put	100	618.0000	592.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	988.0000	957.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1075.0000	1050.0000	0.0000	0.0000	0	0.00		
			<u>17,260</u>					<u>26,400.00</u>	<u>4,607,952.00</u>	<u>132,930.00</u>	<u>80,797,687.23</u>
		<b>Total</b>	<b>61,079</b>					<b>26,600.00</b>	<b>6,858,252.00</b>	<b>1,284,089.00</b>	<b>14,188,508,255.73</b>
<b>Future</b>											
Sep 2011	ZAJY	Future	12,290	0.0855	0.0852	0.0000	0.0000	0	0.00		
			<u>12,290</u>					<u>0.00</u>	<u>0.00</u>	<u>57,143.00</u>	<u>486,866,191.00</u>
		<b>Total</b>	<b>12,290</b>					<b>0.00</b>	<b>0.00</b>	<b>57,143.00</b>	<b>486,866,191.00</b>
<b>Future</b>											
Sep 2011	ZAUM	Future	407	6.8940	6.8567	0.0000	0.0000	0	0.00		
Dec 2011	ZAUM	Future	5	6.9899	6.9515	6.9899	6.9899	5	3,494,950.00		
			<u>412</u>					<u>5.00</u>	<u>3,494,950.00</u>	<u>4,027.00</u>	<u>2,794,803,010.00</u>
		<b>Total</b>	<b>412</b>					<b>5.00</b>	<b>3,494,950.00</b>	<b>4,087.00</b>	<b>2,796,324,190.00</b>
<b>Future</b>											
Sep 2011	ZAUS	Future	354,226	6.8940	6.8567	6.9235	6.8670	8,954	61,827,977.30		
Dec 2011	ZAUS	Future	45,171	6.9899	6.9515	7.0000	6.9909	1,850	12,946,332.50		
Mar 2012	ZAUS	Future	13,308	7.0916	7.0510	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	Future	2,000	7.2001	7.1560	0.0000	0.0000	0	0.00		
			<u>414,705</u>					<u>10,804.00</u>	<u>74,774,309.80</u>	<u>19,307,134.00</u>	<u>155,071,352,399.30</u>
<b>Option</b>											
Sep 2011	ZAUS	6.55 Put	5,940	81.0000	0.0000	0.0000	0.0000	5,940	326,700.00		
Sep 2011	ZAUS	6.60 Call	6,060	388.0000	360.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,000	127.0000	138.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	146.0000	0.0000	0.0000	0.0000	1,980	257,400.00		
Sep 2011	ZAUS	6.80 Put	10,000	166.0000	179.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	233.0000	0.0000	0.0000	0.0000	1,980	455,400.00		
Sep 2011	ZAUS	6.90 Call	5,250	207.0000	190.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	213.0000	233.0000	0.0000	0.0000	0	0.00		

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Sep 2011	ZAUS	7.10 Call	6,060	140.0000	128.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,000	115.0000	105.0000	0.0000	0.0000	750	90,750.00		
Sep 2011	ZAUS	7.30 Call	6,440	95.0000	87.0000	0.0000	0.0000	5,940	521,116.20		
Sep 2011	ZAUS	7.40 Call	5,000	78.0000	72.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	584.0000	615.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	71.0000	66.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	54.0000	50.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	39.0000	36.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	28.0000	26.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	432.0000	408.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	299.0000	283.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	500	216.0000	205.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	90.0000	86.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	328.0000	347.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	590.0000	568.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	521.0000	504.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	404.0000	393.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1243.0000	1230.0000	0.0000	0.0000	0	0.00		
			<u>126,859</u>					<u>16,590.00</u>	<u>1,651,366.20</u>	<u>2,295,987.00</u>	<u>1,284,420,598.54</u>
	<b>Total</b>		<b>541,564</b>					<b>27,394.00</b>	<b>76,425,676.00</b>	<b>21,603,121.00</b>	<b>156,355,772,997.84</b>

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<b>Grand Total</b>	<b>775,264</b>							<b>66,943.00</b>	<b>106,870,370.70</b>	<b>27,128,698</b>	<b>209,663,567,437.82</b>
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