

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-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	0.0320	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>
		Total	22,388					0.00	0.00	22,388.00	584,998,440.00
Future											
Sep 2011	CAAE	Future	21,898	0.1072	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>
		Total	21,898					0.00	0.00	21,898.00	2,220,019,240.00
Future											
Sep 2011	ZAAD	Future	28,046	7.2035	7.2698	7.2500	7.2230	550	3,974,000.00		
Dec 2011	ZAAD	Future	1,089	7.2194	7.2860	0.0000	0.0000	0	0.00		
			<u>29,135</u>					<u>550.00</u>	<u>3,974,000.00</u>	<u>1,213,946.00</u>	<u>8,011,376,658.70</u>
		Total	29,135					550.00	3,974,000.00	1,214,146.00	8,011,442,782.70
Future											
Sep 2011	ZACA	Future	800	6.9921	7.0837	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	56,812	9.7931	9.8304	9.8560	9.8000	146	1,432,502.50		
Dec 2011	ZAEU	Future	4,736	9.9014	9.9401	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	Future	5,000	10.0167	10.0562	0.0000	0.0000	0	0.00		
			<u>66,548</u>					<u>146.00</u>	<u>1,432,502.50</u>	<u>1,492,978.00</u>	<u>16,771,419,866.10</u>
		Total						146.00	1,432,502.50	1,492,978.00	16,771,419,866.10
Option											
Sep 2011	ZAEU	9.30 Put	4,110	76.0000	68.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	1,370	169.0000	153.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	4,960	254.0000	270.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	4,110	116.0000	125.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	89.0000	97.0000	0.0000	0.0000	0	0.00		
			<u>18,140</u>					<u>0.00</u>	<u>0.00</u>	<u>259,014.00</u>	<u>101,925,046.05</u>
		Total	84,688					146.00	1,432,502.50	1,751,992.00	16,873,344,912.15
Future											
Sep 2011	ZAFR	Future	960	8.1044	8.1303	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	50	8.2232	8.2492	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

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Future											
Sep 2011	ZAGB	Future	34,392	11.0855	11.1919	11.1300	11.1300	410	4,578,300.00		
Dec 2011	ZAGB	Future	9,545	11.2252	11.3336	11.3500	11.3001	28	317,102.00		
			<u>43,937</u>					<u>438.00</u>	<u>4,895,402.00</u>	<u>1,151,597.00</u>	<u>14,112,605,970.50</u>
Option											
Sep 2011	ZAGB	10.50 Put	3,600	93.0000	74.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	244.0000	203.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	352.0000	416.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	263.0000	309.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	582.0000	508.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	7,055	132.0000	160.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	697.0000	618.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	1079.0000	988.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1165.0000	1075.0000	0.0000	0.0000	0	0.00		
			<u>17,260</u>					<u>0.00</u>	<u>0.00</u>	<u>132,930.00</u>	<u>80,797,687.23</u>
		Total	61,197					438.00	4,895,402.00	1,284,527.00	14,193,403,657.73
Future											
Sep 2011	ZAJY	Future	12,290	0.0857	0.0855	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>
		Total	12,290					0.00	0.00	57,143.00	486,866,191.00
Future											
Sep 2011	ZAUM	Future	407	6.8625	6.8940	0.0000	0.0000	0	0.00		
Dec 2011	ZAUM	Future	5	6.9567	6.9899	0.0000	0.0000	0	0.00		
			<u>412</u>					<u>0.00</u>	<u>0.00</u>	<u>4,027.00</u>	<u>2,794,803,010.00</u>
		Total	412					0.00	0.00	4,087.00	2,796,324,190.00
Future											
Sep 2011	ZAUS	Future	359,035	6.8625	6.8940	6.9634	6.8800	18,071	125,483,857.90		
Dec 2011	ZAUS	Future	46,619	6.9567	6.9899	7.0542	7.0190	2,365	16,643,500.20		
Mar 2012	ZAUS	Future	13,308	7.0572	7.0916	7.1370	7.0730	35	248,515.00		
Jun 2012	ZAUS	Future	2,000	7.1642	7.2001	0.0000	0.0000	0	0.00		
			<u>420,962</u>					<u>20,471.00</u>	<u>142,375,873.10</u>	<u>19,327,605.00</u>	<u>155,213,728,272.40</u>
Option											
Sep 2011	ZAUS	6.55 Put	5,940	91.0000	81.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	368.0000	388.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,000	141.0000	127.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	161.0000	146.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	183.0000	166.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	219.0000	233.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	5,250	199.0000	207.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	237.0000	213.0000	0.0000	0.0000	0	0.00		

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Sep 2011	ZAUS	7.10 Call	6,060	136.0000	140.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,000	113.0000	115.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	6,440	94.0000	95.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	79.0000	78.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	617.0000	584.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	72.0000	71.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	56.0000	54.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	41.0000	39.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	31.0000	28.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	417.0000	432.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	292.0000	299.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	500	213.0000	216.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	91.0000	90.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	350.0000	328.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	578.0000	590.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	514.0000	521.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	402.0000	404.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1245.0000	1243.0000	0.0000	0.0000	0	0.00		
			<u>126,859</u>					<u>0.00</u>	<u>0.00</u>	<u>2,295,987.00</u>	<u>1,284,420,598.54</u>
	Total		547,821					20,471.00	142,375,873.10	21,623,592.00	156,498,148,870.94

Grand Total	781,639	21,605.00	152,677,777.60	27,150,303	209,816,245,215.42
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