

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-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	0.0311	0.0320	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	0.1091	0.1072	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	28,446	7.1831	7.2035	0.0000	0.0000	400	2,871,880.00		
Dec 2011	ZAAD	Future	1,089	7.1994	7.2194	0.0000	0.0000	0	0.00		
			<u>29,535</u>					<u>400.00</u>	<u>2,871,880.00</u>	<u>1,214,346.00</u>	<u>8,014,248,538.70</u>
		Total	29,535					400.00	2,871,880.00	1,214,546.00	8,014,314,662.70
Future											
Sep 2011	ZACA	Future	800	6.9905	6.9921	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	57,064	9.8042	9.7931	9.7927	9.7900	1,769	17,317,890.40		
Dec 2011	ZAEU	Future	4,736	9.9118	9.9014	9.8888	9.8888	4	39,555.20		
Mar 2012	ZAEU	Future	5,000	10.0260	10.0167	0.0000	0.0000	0	0.00		
			<u>66,800</u>					<u>1,773.00</u>	<u>17,357,445.60</u>	<u>1,494,751.00</u>	<u>16,788,777,311.70</u>
		Total						1,773.00	17,357,445.60	1,494,751.00	16,788,777,311.70
Option											
Sep 2011	ZAEU	9.30 Put	4,110	71.0000	76.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	1,370	160.0000	169.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	4,960	253.0000	254.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	4,110	114.0000	116.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	87.0000	89.0000	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	84,940					1,773.00	17,357,445.60	1,753,765.00	16,890,702,357.75
Future											
Sep 2011	ZAFR	Future	960	8.1669	8.1044	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	50	8.2870	8.2232	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	34,581	11.1250	11.0855	11.1485	11.1045	1,226	13,651,455.00		
Dec 2011	ZAGB	Future	9,545	11.2648	11.2252	0.0000	0.0000	0	0.00		
			<u>44,126</u>					<u>1,226.00</u>	<u>13,651,455.00</u>	<u>1,152,823.00</u>	<u>14,126,257,425.50</u>
Option											
Sep 2011	ZAGB	10.50 Put	3,600	81.0000	93.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	223.0000	244.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	370.0000	352.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	275.0000	263.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	550.0000	582.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	7,055	138.0000	132.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	663.0000	697.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	1042.0000	1079.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1129.0000	1165.0000	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	61,386					1,226.00	13,651,455.00	1,285,753.00	14,207,055,112.73
Future											
Sep 2011	ZAJY	Future	12,290	0.0856	0.0857	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	6.8681	6.8625	0.0000	0.0000	0	0.00		
Dec 2011	ZAUM	Future	5	6.9625	6.9567	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	359,607	6.8681	6.8625	6.9062	6.8613	10,042	69,092,052.00		
Dec 2011	ZAUS	Future	47,008	6.9625	6.9567	6.9976	6.9933	581	4,063,527.30		
Mar 2012	ZAUS	Future	13,308	7.0624	7.0572	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	Future	2,000	7.1693	7.1642	0.0000	0.0000	0	0.00		
			<u>421,923</u>					<u>10,623.00</u>	<u>73,155,579.30</u>	<u>19,338,228.00</u>	<u>155,286,883,851.70</u>
Option											
Sep 2011	ZAUS	6.55 Put	5,940	85.0000	91.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	368.0000	368.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,000	134.0000	141.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	153.0000	161.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	175.0000	183.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	216.0000	219.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	5,250	196.0000	199.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	228.0000	237.0000	0.0000	0.0000	0	0.00		

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Sep 2011	ZAUS	7.10 Call	6,060	133.0000	136.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,000	110.0000	113.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	6,440	91.0000	94.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	76.0000	79.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	608.0000	617.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	69.0000	72.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	54.0000	56.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	39.0000	41.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	29.0000	31.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	416.0000	417.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	290.0000	292.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	500	210.0000	213.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	89.0000	91.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	345.0000	350.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	580.0000	578.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	516.0000	514.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	403.0000	402.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1250.0000	1245.0000	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		548,782					10,623.00	73,155,579.30	21,634,215.00	156,571,304,450.24

Grand Total	783,441					14,022.00	107,036,359.90	27,164,325	209,923,281,575.32
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