

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-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	0.0333	0.0330	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	0.1001	0.1006	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	7.1841	7.1678	7.1900	7.1900	2,960	21,278,710.00		
Dec 2011	ZAAD	Future	1,089	7.2007	7.1846	0.0000	0.0000	0	0.00		
			<u>26,775</u>					<u>2,960.00</u>	<u>21,278,710.00</u>	<u>1,217,362.00</u>	<u>8,035,928,548.30</u>
		Total	26,775					2,960.00	21,278,710.00	1,217,562.00	8,035,994,672.30
Future											
Sep 2011	ZACA	Future	800	7.0108	7.0112	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	59,611	9.8346	9.7975	9.8260	9.7770	70	684,880.00		
Dec 2011	ZAEU	Future	4,736	9.9427	9.9050	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	Future	5,000	10.0574	10.0182	0.0000	0.0000	0	0.00		
			<u>69,347</u>					<u>70.00</u>	<u>684,880.00</u>	<u>1,497,478.00</u>	<u>16,815,594,025.40</u>
		Total						70.00	684,880.00	1,497,478.00	16,815,594,025.40
Option											
Sep 2011	ZAEU	9.30 Put	6,195	60.0000	70.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	141.0000	159.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	260.0000	247.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	109.0000	106.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	80.0000	78.0000	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	93,047					70.00	684,880.00	1,762,052.00	16,918,133,819.80
Future											
Sep 2011	ZAFR	Future	960	8.1736	8.1033	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	50	8.2929	8.2225	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	37,799	11.0101	11.0719	11.0800	11.0105	4,275	47,125,820.00		
Dec 2011	ZAGB	Future	9,554	11.1487	11.2113	11.1695	11.1550	9	100,453.00		
Mar 2012	ZAGB	Future	1,500	11.2952	11.3575	11.3115	11.3100	1,500	16,966,374.50		
			<u>48,853</u>					<u>5,784.00</u>	<u>64,192,647.50</u>	<u>1,159,168.00</u>	<u>14,196,667,830.90</u>
Option											
Sep 2011	ZAGB	10.50 Put	5,490	103.0000	89.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.85 Put	630	221.0000	199.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	266.0000	242.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	301.0000	337.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	259.0000	288.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	222.0000	248.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	628.0000	584.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	8,945	108.0000	123.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	748.0000	701.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	1141.0000	1088.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1215.0000	1167.0000	0.0000	0.0000	0	0.00		
			<u>22,300</u>					<u>0.00</u>	<u>0.00</u>	<u>137,970.00</u>	<u>81,531,391.53</u>
		Total	71,153					5,784.00	64,192,647.50	1,297,138.00	14,278,199,222.43
Future											
Sep 2011	ZAJY	Future	12,290	0.0853	0.0853	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	6.8295	6.8331	6.8415	6.8415	5	3,420,750.00		
Dec 2011	ZAUM	Future	15	6.9232	6.9270	0.0000	0.0000	0	0.00		
			<u>422</u>					<u>5.00</u>	<u>3,420,750.00</u>	<u>4,057.00</u>	<u>2,815,537,610.00</u>
		Total	422					5.00	3,420,750.00	4,117.00	2,817,058,790.00
Future											
Sep 2011	ZAUS	Future	363,171	6.8295	6.8331	6.8780	6.7975	36,005	246,793,635.40		
Dec 2011	ZAUS	Future	47,489	6.9232	6.9270	6.9645	6.8950	2,560	17,803,785.00		
Mar 2012	ZAUS	Future	13,373	7.0226	7.0260	7.0351	6.9973	85	595,580.50		
Jun 2012	ZAUS	Future	2,000	7.1296	7.1317	0.0000	0.0000	0	0.00		
			<u>426,033</u>					<u>38,650.00</u>	<u>265,193,000.90</u>	<u>19,386,068.00</u>	<u>155,615,346,026.50</u>
Option											
Sep 2011	ZAUS	6.55 Put	8,880	93.0000	93.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	337.0000	341.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	145.0000	145.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	166.0000	166.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	980	218.0000	222.0000	0.0000	0.0000	0	0.00		

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Sep 2011	ZAUS	6.80 Put	10,000	189.0000	189.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	193.0000	197.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	175.0000	179.0000	0.0000	0.0000	750	132,750.00		
Sep 2011	ZAUS	6.90 Put	10,000	246.0000	246.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	117.0000	120.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,000	96.0000	99.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	79.0000	82.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	66.0000	68.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	637.0000	635.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	60.0000	62.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	46.0000	48.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	33.0000	35.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	25.0000	26.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	388.0000	392.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	268.0000	271.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	500	193.0000	196.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	81.0000	82.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	360.0000	360.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	553.0000	556.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	491.0000	494.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	383.0000	386.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1218.0000	1223.0000	0.0000	0.0000	0	0.00		
			<u>134,949</u>					<u>750.00</u>	<u>132,750.00</u>	<u>2,304,577.00</u>	<u>1,285,362,691.34</u>
	Total		560,982					39,400.00	265,325,750.90	21,690,645.00	156,900,708,717.84

Grand Total	810,765							48,219.00	354,902,738.40	27,243,473	210,393,676,024.27
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