

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-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	0.0262	0.0333	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	0.1337	0.1001	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	7.2048	7.1841	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	1,089	7.2238	7.2007	0.0000	0.0000	0	0.00		
			<u>26,775</u>					<u>0.00</u>	<u>0.00</u>	<u>1,217,362.00</u>	<u>8,035,928,548.30</u>
		Total	26,775					0.00	0.00	1,217,562.00	8,035,994,672.30
Future											
Sep 2011	ZACA	Future	800	7.0828	7.0108	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	59,649	9.8165	9.8346	9.8280	9.7860	169	1,655,921.00		
Dec 2011	ZAEU	Future	4,736	9.9284	9.9427	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	Future	5,000	10.0455	10.0574	0.0000	0.0000	0	0.00		
			<u>69,385</u>					<u>169.00</u>	<u>1,655,921.00</u>	<u>1,497,647.00</u>	<u>16,817,249,946.40</u>
		Total						169.00	1,655,921.00	1,497,647.00	16,817,249,946.40
Option											
Sep 2011	ZAEU	9.30 Put	6,195	63.0000	60.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	146.0000	141.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	247.0000	260.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	103.0000	109.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	76.0000	80.0000	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	93,085					169.00	1,655,921.00	1,762,221.00	16,919,789,740.80
Future											
Sep 2011	ZAFR	Future	960	8.3034	8.1736	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	50	8.4267	8.2929	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

<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>
Future											
Sep 2011	ZAGB	Future	37,329	11.1010	11.0101	11.1220	11.0240	895	9,943,249.50		
Dec 2011	ZAGB	Future	9,554	11.2434	11.1487	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	Future	1,500	11.3925	11.2952	0.0000	0.0000	0	0.00		
			<u>48,383</u>					<u>895.00</u>	<u>9,943,249.50</u>	<u>1,160,063.00</u>	<u>14,206,611,080.40</u>
Option											
Sep 2011	ZAGB	10.50 Put	5,490	81.0000	103.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.85 Put	630	184.0000	221.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	224.0000	266.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	348.0000	301.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	297.0000	259.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	255.0000	222.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	559.0000	628.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	8,945	126.0000	108.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	675.0000	748.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	1059.0000	1141.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1139.0000	1215.0000	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	70,683					895.00	9,943,249.50	1,298,033.00	14,288,142,471.93
Future											
Sep 2011	ZAJY	Future	12,348	0.0864	0.0853	0.0000	0.0000	58	498,220.00		
			<u>12,348</u>					<u>58.00</u>	<u>498,220.00</u>	<u>57,201.00</u>	<u>487,364,411.00</u>
		Total	12,348					58.00	498,220.00	57,201.00	487,364,411.00
Future											
Sep 2011	ZAUM	Future	407	6.9536	6.8295	6.9613	6.9611	10	6,961,200.00		
Dec 2011	ZAUM	Future	20	7.0500	6.9232	7.0624	7.0624	5	3,531,200.00		
			<u>427</u>					<u>15.00</u>	<u>10,492,400.00</u>	<u>4,072.00</u>	<u>2,826,030,010.00</u>
		Total	427					15.00	10,492,400.00	4,132.00	2,827,551,190.00
Future											
Sep 2011	ZAUS	Future	334,488	6.9536	6.8295	6.9716	6.8756	39,027	268,720,442.80		
Dec 2011	ZAUS	Future	47,463	7.0500	6.9232	7.0640	7.0315	26	183,631.50		
Mar 2012	ZAUS	Future	13,373	7.1515	7.0226	7.1550	7.1550	750	5,366,250.00		
Jun 2012	ZAUS	Future	2,000	7.2609	7.1296	0.0000	0.0000	0	0.00		
			<u>397,324</u>					<u>39,803.00</u>	<u>274,270,324.30</u>	<u>19,425,871.00</u>	<u>155,889,616,350.80</u>
Option											
Sep 2011	ZAUS	6.55 Put	8,880	63.0000	93.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	429.0000	337.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	103.0000	145.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	120.0000	166.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	980	292.0000	218.0000	0.0000	0.0000	0	0.00		

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Sep 2011	ZAUS	6.80 Put	10,000	138.0000	189.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	263.0000	193.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	235.0000	175.0000	0.0000	0.0000	750	172,500.00		
Sep 2011	ZAUS	6.90 Put	10,000	181.0000	246.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	156.0000	117.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,000	128.0000	96.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	106.0000	79.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	87.0000	66.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	533.0000	637.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	80.0000	60.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	61.0000	46.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	43.0000	33.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	32.0000	25.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	33.0000	0.0000	0.0000	0.0000	5,000	250,000.00		
Dec 2011	ZAUS	6.75 Call	6,425	470.0000	388.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	329.0000	268.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	500	235.0000	193.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	97.0000	81.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	301.0000	360.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	623.0000	553.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	552.0000	491.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	423.0000	383.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1284.0000	1218.0000	0.0000	0.0000	0	0.00		
			<u>139,949</u>					<u>5,750.00</u>	<u>422,500.00</u>	<u>2,310,327.00</u>	<u>1,285,785,191.34</u>
	Total		537,273					45,553.00	274,692,824.30	21,736,198.00	157,175,401,542.14

Grand Total	786,687							46,690.00	297,282,614.80	27,290,163	210,690,958,639.07
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