

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-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	0.0239	0.0262	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	0.1443	0.1337	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	25,686	7.2710	7.2048	7.2810	7.2810	949	6,880,325.00		
Dec 2011	ZAAD	Future	1,089	7.2891	7.2238	0.0000	0.0000	0	0.00		
			<u>26,775</u>					<u>949.00</u>	<u>6,880,325.00</u>	<u>1,218,311.00</u>	<u>8,042,808,873.30</u>
		<b>Total</b>	<b>26,775</b>					<b>949.00</b>	<b>6,880,325.00</b>	<b>1,218,511.00</b>	<b>8,042,874,997.30</b>
<b>Future</b>											
Sep 2011	ZACA	Future	0	7.0891	7.0828	0.0000	0.0000	880	6,226,244.00		
			<u>0</u>					<u>880.00</u>	<u>6,226,244.00</u>	<u>19,985.00</u>	<u>141,645,158.50</u>
		<b>Total</b>	<b>0</b>					<b>880.00</b>	<b>6,226,244.00</b>	<b>19,985.00</b>	<b>141,645,158.50</b>
<b>Future</b>											
Sep 2011	ZAEU	Future	59,594	9.8812	9.8165	9.9150	9.8650	3,672	36,290,195.00		
Dec 2011	ZAEU	Future	4,736	9.9920	9.9284	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	Future	5,000	10.1078	10.0455	0.0000	0.0000	0	0.00		
			<u>69,330</u>					<u>3,672.00</u>	<u>36,290,195.00</u>	<u>1,501,319.00</u>	<u>16,853,540,141.40</u>
		<b>Total</b>						<b>3,672.00</b>	<b>36,290,195.00</b>	<b>1,501,319.00</b>	<b>16,853,540,141.40</b>
<b>Option</b>											
Sep 2011	ZAEU	9.30 Put	6,195	53.0000	63.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	127.0000	146.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	286.0000	247.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	124.0000	103.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	93.0000	76.0000	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>
		<b>Total</b>	<b>93,030</b>					<b>3,672.00</b>	<b>36,290,195.00</b>	<b>1,765,893.00</b>	<b>16,956,079,935.80</b>
<b>Future</b>											
Sep 2011	ZAFR	Future	960	8.3428	8.3034	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	50	8.4662	8.4267	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>
		<b>Total</b>	<b>1,010</b>					<b>0.00</b>	<b>0.00</b>	<b>9,288.00</b>	<b>70,899,078.00</b>

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<b>Future</b>											
Sep 2011	ZAGB	Future	34,799	11.1544	11.1010	11.1770	11.1210	3,780	42,004,605.00		
Dec 2011	ZAGB	Future	9,548	11.2960	11.2434	11.3000	11.3000	6	67,800.00		
Mar 2012	ZAGB	Future	1,500	11.4434	11.3925	0.0000	0.0000	0	0.00		
			<u>45,847</u>					<u>3,786.00</u>	<u>42,072,405.00</u>	<u>1,163,849.00</u>	<u>14,248,683,485.40</u>
<b>Option</b>											
Sep 2011	ZAGB	10.50 Put	5,490	69.0000	81.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.85 Put	630	163.0000	184.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	202.0000	224.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	377.0000	348.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	323.0000	297.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	277.0000	255.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	521.0000	559.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	8,945	138.0000	126.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	634.0000	675.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	1013.0000	1059.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1097.0000	1139.0000	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>
	<b>Total</b>		<b>68,147</b>					<b>3,786.00</b>	<b>42,072,405.00</b>	<b>1,301,819.00</b>	<b>14,330,214,876.93</b>
<b>Future</b>											
Sep 2011	ZAJY	Future	12,348	0.0869	0.0864	0.0000	0.0000	0	0.00		
			<u>12,348</u>					<u>0.00</u>	<u>0.00</u>	<u>57,201.00</u>	<u>487,364,411.00</u>
	<b>Total</b>		<b>12,348</b>					<b>0.00</b>	<b>0.00</b>	<b>57,201.00</b>	<b>487,364,411.00</b>
<b>Future</b>											
Sep 2011	ZAUM	Future	407	6.9902	6.9536	6.9754	6.9754	5	3,487,700.00		
Dec 2011	ZAUM	Future	20	7.0859	7.0500	0.0000	0.0000	0	0.00		
			<u>427</u>					<u>5.00</u>	<u>3,487,700.00</u>	<u>4,077.00</u>	<u>2,829,517,710.00</u>
	<b>Total</b>		<b>427</b>					<b>5.00</b>	<b>3,487,700.00</b>	<b>4,137.00</b>	<b>2,831,038,890.00</b>
<b>Future</b>											
Sep 2011	ZAUS	Future	328,609	6.9902	6.9536	6.9905	6.9360	23,925	166,284,681.50		
Dec 2011	ZAUS	Future	46,398	7.0859	7.0500	7.0697	7.0500	1,095	7,739,660.00		
Mar 2012	ZAUS	Future	13,373	7.1862	7.1515	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	Future	2,000	7.2943	7.2609	0.0000	0.0000	0	0.00		
			<u>390,380</u>					<u>25,020.00</u>	<u>174,024,341.50</u>	<u>19,450,891.00</u>	<u>156,063,640,692.30</u>
<b>Option</b>											
Sep 2011	ZAUS	6.55 Put	8,880	56.0000	63.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	457.0000	429.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	93.0000	103.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	109.0000	120.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	980	316.0000	292.0000	0.0000	0.0000	0	0.00		

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Sep 2011	ZAUS	6.80 Put	10,000	126.0000	138.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	285.0000	263.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	256.0000	235.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	166.0000	181.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	168.0000	156.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,000	138.0000	128.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	114.0000	106.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	94.0000	87.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	504.0000	533.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	86.0000	80.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	65.0000	61.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	47.0000	43.0000	0.0000	0.0000	15,000	855,000.00		
Sep 2011	ZAUS	8.00 Call	3,000	34.0000	32.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	28.0000	33.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	494.0000	470.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	349.0000	329.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	500	247.0000	235.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	102.0000	97.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	286.0000	301.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	645.0000	623.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	573.0000	552.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	439.0000	423.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1327.0000	1284.0000	0.0000	0.0000	0	0.00		
			<u>152,149</u>					<u>15,000.00</u>	<u>855,000.00</u>	<u>2,325,327.00</u>	<u>1,286,640,191.34</u>
	<b>Total</b>		<b>542,529</b>					<b>40,020.00</b>	<b>174,879,341.50</b>	<b>21,776,218.00</b>	<b>157,350,280,883.64</b>

<b>Grand Total</b>	<b>788,552</b>							<b>49,312.00</b>	<b>269,836,210.50</b>	<b>27,339,475</b>	<b>210,960,794,849.57</b>
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