

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-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	0.0263	0.0239	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	0.1347	0.1443	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	7.1860	7.2710	7.2370	7.2370	10	72,370.00		
Dec 2011	ZAAD	Future	1,089	7.2059	7.2891	0.0000	0.0000	0	0.00		
			<u>26,775</u>					<u>10.00</u>	<u>72,370.00</u>	<u>1,218,321.00</u>	<u>8,042,881,243.30</u>
		Total	26,775					10.00	72,370.00	1,218,521.00	8,042,947,367.30
Future											
Sep 2011	ZAEU	Future	58,750	9.9081	9.8812	9.9090	9.9030	2,396	23,713,258.60		
Dec 2011	ZAEU	Future	4,736	10.0200	9.9920	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	Future	5,000	10.1373	10.1078	0.0000	0.0000	2,100	20,796,700.00		
			<u>68,486</u>					<u>4,496.00</u>	<u>44,509,958.60</u>	<u>1,505,815.00</u>	<u>16,898,050,100.00</u>
Option											
Sep 2011	ZAEU	9.30 Put	6,195	46.0000	53.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	114.0000	127.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	297.0000	286.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	123.0000	124.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	91.0000	93.0000	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	92,186					4,496.00	44,509,958.60	1,770,389.00	17,000,589,894.40
Future											
Sep 2011	ZAFR	Future	960	8.3410	8.3428	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	50	8.4649	8.4662	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
Future											
Sep 2011	ZAGB	Future	34,689	11.1171	11.1544	11.1820	11.1140	810	9,012,140.00		
Dec 2011	ZAGB	Future	9,598	11.2580	11.2960	11.3145	11.3145	50	565,725.00		
Mar 2012	ZAGB	Future	1,500	11.4050	11.4434	0.0000	0.0000	0	0.00		
			<u>45,787</u>					<u>860.00</u>	<u>9,577,865.00</u>	<u>1,164,709.00</u>	<u>14,258,261,350.40</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Option											
Sep 2011	ZAGB	10.50 Put	5,490	72.0000	69.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.85 Put	630	168.0000	163.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	207.0000	202.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	345.0000	377.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	292.0000	323.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	250.0000	277.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	538.0000	521.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	8,945	121.0000	138.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	654.0000	634.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	1040.0000	1013.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1122.0000	1097.0000	0.0000	0.0000	0	0.00		
			22,300					0.00	0.00	137,970.00	81,531,391.53
	Total		68,087					860.00	9,577,865.00	1,302,679.00	14,339,792,741.93
Future											
Sep 2011	ZAJY	Future	12,348	0.0860	0.0869	0.0000	0.0000	0	0.00		
			12,348					0.00	0.00	57,201.00	487,364,411.00
	Total		12,348					0.00	0.00	57,201.00	487,364,411.00
Future											
Sep 2011	ZAUM	Future	407	6.9543	6.9902	0.0000	0.0000	0	0.00		
Dec 2011	ZAUM	Future	20	7.0494	7.0859	0.0000	0.0000	0	0.00		
			427					0.00	0.00	4,077.00	2,829,517,710.00
	Total		427					0.00	0.00	4,137.00	2,831,038,890.00
Future											
Sep 2011	ZAUS	Future	328,011	6.9543	6.9902	7.0200	6.9570	16,897	118,330,920.60		
Dec 2011	ZAUS	Future	44,398	7.0494	7.0859	7.1030	7.0517	2,255	15,953,523.00		
Mar 2012	ZAUS	Future	13,373	7.1490	7.1862	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	Future	2,000	7.2567	7.2943	0.0000	0.0000	0	0.00		
			387,782					19,152.00	134,284,443.60	19,470,043.00	156,197,925,135.90
Option											
Sep 2011	ZAUS	6.55 Put	8,880	62.0000	56.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	427.0000	457.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	101.0000	93.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	118.0000	109.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	980	290.0000	316.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	136.0000	126.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	260.0000	285.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	232.0000	256.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	178.0000	166.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	152.0000	168.0000	0.0000	0.0000	0	0.00		

<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>
Sep 2011	ZAUS	7.20 Call	6,000	125.0000	138.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	103.0000	114.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	85.0000	94.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	531.0000	504.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	77.0000	86.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	59.0000	65.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	41.0000	47.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	30.0000	34.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	33.0000	28.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	469.0000	494.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	328.0000	349.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	500	234.0000	247.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	96.0000	102.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	304.0000	286.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	625.0000	645.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	555.0000	573.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	428.0000	439.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1309.0000	1327.0000	0.0000	0.0000	0	0.00		
			<u>152,149</u>					<u>0.00</u>	<u>0.00</u>	<u>2,325,327.00</u>	<u>1,286,640,191.34</u>
	Total		539,931					19,152.00	134,284,443.60	21,795,370.00	157,484,565,327.24

Grand Total	785,050	24,518.00	188,444,637.20	27,363,993	211,149,239,486.77
--------------------	----------------	------------------	-----------------------	-------------------	---------------------------
