

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 21-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	0.0330	0.0311	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	0.1006	0.1091	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	28,446	7.1678	7.1831	7.1691	7.1657	56	401,299.60		
Dec 2011	ZAAD	Future	1,089	7.1846	7.1994	0.0000	0.0000	0	0.00		
			<u>29,535</u>					<u>56.00</u>	<u>401,299.60</u>	<u>1,214,402.00</u>	<u>8,014,649,838.30</u>
		<b>Total</b>	<b>29,535</b>					<b>56.00</b>	<b>401,299.60</b>	<b>1,214,602.00</b>	<b>8,014,715,962.30</b>
<b>Future</b>											
Sep 2011	ZACA	Future	800	7.0112	6.9905	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>
		<b>Total</b>	<b>800</b>					<b>0.00</b>	<b>0.00</b>	<b>19,105.00</b>	<b>135,418,914.50</b>
<b>Future</b>											
Sep 2011	ZAEU	Future	59,671	9.7975	9.8042	9.8160	9.8160	2,657	26,131,833.70		
Dec 2011	ZAEU	Future	4,736	9.9050	9.9118	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	Future	5,000	10.0182	10.0260	0.0000	0.0000	0	0.00		
			<u>69,407</u>					<u>2,657.00</u>	<u>26,131,833.70</u>	<u>1,497,408.00</u>	<u>16,814,909,145.40</u>
<b>Option</b>											
Sep 2011	ZAEU	9.30 Put	6,195	70.0000	71.0000	0.0000	0.0000	2,085	97,807.35		
Sep 2011	ZAEU	9.60 Put	2,065	159.0000	160.0000	0.0000	0.0000	695	95,757.10		
Sep 2011	ZAEU	9.80 Call	5,655	247.0000	253.0000	0.0000	0.0000	695	191,854.75		
Sep 2011	ZAEU	10.25 Call	6,195	106.0000	114.0000	0.0000	0.0000	2,085	229,329.15		
Sep 2011	ZAEU	10.40 Call	3,590	78.0000	87.0000	0.0000	0.0000	0	0.00		
			<u>23,700</u>					<u>5,560.00</u>	<u>614,748.35</u>	<u>264,574.00</u>	<u>102,539,794.40</u>
		<b>Total</b>	<b>93,107</b>					<b>8,217.00</b>	<b>26,746,582.05</b>	<b>1,761,982.00</b>	<b>16,917,448,939.80</b>
<b>Future</b>											
Sep 2011	ZAFR	Future	960	8.1033	8.1669	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	50	8.2225	8.2870	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	34,542	11.0719	11.1250	11.0930	11.0770	561	6,217,757.90		
Dec 2011	ZAGB	Future	9,545	11.2113	11.2648	0.0000	0.0000	0	0.00		
			<u>44,087</u>					<u>561.00</u>	<u>6,217,757.90</u>	<u>1,153,384.00</u>	<u>14,132,475,183.40</u>
<b>Option</b>											
Sep 2011	ZAGB	10.50 Put	5,490	89.0000	81.0000	0.0000	0.0000	1,890	144,641.70		
Sep 2011	ZAGB	10.85 Put	630	199.0000	0.0000	0.0000	0.0000	630	134,133.30		
Sep 2011	ZAGB	10.95 Put	1,200	242.0000	223.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	337.0000	370.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	288.0000	0.0000	0.0000	0.0000	630	199,363.50		
Sep 2011	ZAGB	11.20 Call	1,200	248.0000	275.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	584.0000	550.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	8,945	123.0000	138.0000	0.0000	0.0000	1,890	255,565.80		
Sep 2011	ZAGB	11.65 Put	100	701.0000	663.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	1088.0000	1042.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1167.0000	1129.0000	0.0000	0.0000	0	0.00		
			<u>22,300</u>					<u>5,040.00</u>	<u>733,704.30</u>	<u>137,970.00</u>	<u>81,531,391.53</u>
		<b>Total</b>	<b>66,387</b>					<b>5,601.00</b>	<b>6,951,462.20</b>	<b>1,291,354.00</b>	<b>14,214,006,574.93</b>
<b>Future</b>											
Sep 2011	ZAJY	Future	12,290	0.0853	0.0856	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>
		<b>Total</b>	<b>12,290</b>					<b>0.00</b>	<b>0.00</b>	<b>57,143.00</b>	<b>486,866,191.00</b>
<b>Future</b>											
Sep 2011	ZAUM	Future	407	6.8331	6.8681	6.8486	6.8486	5	3,424,300.00		
Dec 2011	ZAUM	Future	15	6.9270	6.9625	6.9471	6.9398	20	13,889,550.00		
			<u>422</u>					<u>25.00</u>	<u>17,313,850.00</u>	<u>4,052.00</u>	<u>2,812,116,860.00</u>
		<b>Total</b>	<b>422</b>					<b>25.00</b>	<b>17,313,850.00</b>	<b>4,112.00</b>	<b>2,813,638,040.00</b>
<b>Future</b>											
Sep 2011	ZAUS	Future	361,155	6.8331	6.8681	6.8783	6.8346	6,600	45,276,327.90		
Dec 2011	ZAUS	Future	47,233	6.9270	6.9625	6.9685	6.9461	2,590	17,992,846.00		
Mar 2012	ZAUS	Future	13,308	7.0260	7.0624	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	Future	2,000	7.1317	7.1693	0.0000	0.0000	0	0.00		
			<u>423,696</u>					<u>9,190.00</u>	<u>63,269,173.90</u>	<u>19,347,418.00</u>	<u>155,350,153,025.60</u>
<b>Option</b>											
Sep 2011	ZAUS	6.55 Put	8,880	93.0000	85.0000	0.0000	0.0000	2,940	194,686.80		
Sep 2011	ZAUS	6.60 Call	6,060	341.0000	368.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	145.0000	134.0000	0.0000	0.0000	980	129,673.60		
Sep 2011	ZAUS	6.75 Put	1,980	166.0000	153.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	980	222.0000	243.0000	0.0000	0.0000	980	240,286.20		
Sep 2011	ZAUS	6.80 Put	10,000	189.0000	175.0000	0.0000	0.0000	0	0.00		

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Sep 2011	ZAUS	6.85 Call	1,980	197.0000	216.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	5,250	179.0000	196.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	246.0000	228.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	120.0000	133.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,000	99.0000	110.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	82.0000	91.0000	0.0000	0.0000	2,940	244,696.20		
Sep 2011	ZAUS	7.40 Call	5,000	68.0000	76.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	635.0000	608.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	62.0000	69.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	48.0000	54.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	35.0000	39.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	26.0000	29.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	392.0000	416.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	271.0000	290.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	500	196.0000	210.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	82.0000	89.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	360.0000	345.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	556.0000	580.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	494.0000	516.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	386.0000	403.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1223.0000	1250.0000	0.0000	0.0000	0	0.00		
			<u>134,199</u>					<u>7,840.00</u>	<u>809,342.80</u>	<u>2,303,827.00</u>	<u>1,285,229,941.34</u>
	<b>Total</b>		<b>557,895</b>					<b>17,030.00</b>	<b>64,078,516.70</b>	<b>21,651,245.00</b>	<b>156,635,382,966.94</b>

Grand Total

805,732

30,929.00

115,491,710.55

27,195,254

210,038,773,285.87