

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 01-June-2011

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
Jun 2011	ZAAD	Future	14,835	7.2757	7.2794	0.0000	0.0000	0	0.00		
Sep 2011	ZAAD	Future	9,315	7.2869	7.2907	7.3200	7.2948	610	4,455,218.00		
Dec 2011	ZAAD	Future	5	7.3006	7.3061	0.0000	0.0000	0	0.00		
			<u>24,155</u>					<u>610.00</u>	<u>4,455,218.00</u>	<u>1,169,341.00</u>	<u>7,690,918,567.20</u>
		Total	24,155					610.00	4,455,218.00	1,169,541.00	7,690,984,691.20
Future											
Jun 2011	ZAEU	Future	17,259	9.8162	9.8388	9.7960	9.7960	332	3,252,125.00		
Sep 2011	ZAEU	Future	53,137	9.9322	9.9554	9.8850	9.8850	410	4,073,050.00		
Dec 2011	ZAEU	Future	1,950	10.0405	10.0646	0.0000	0.0000	0	0.00		
			<u>72,346</u>					<u>742.00</u>	<u>7,325,175.00</u>	<u>1,454,496.00</u>	<u>16,391,488,898.60</u>
Option											
Sep 2011	ZAEU	9.80 Call	3,590	354.0000	372.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	141.0000	152.0000	0.0000	0.0000	0	0.00		
			<u>7,180</u>					<u>0.00</u>	<u>0.00</u>	<u>248,054.00</u>	<u>100,575,924.85</u>
		Total	79,526					742.00	7,325,175.00	1,702,550.00	16,492,064,823.45
Future											
Jun 2011	ZAFR	Future	900	8.0940	8.0208	0.0000	0.0000	0	0.00		
Sep 2011	ZAFR	Future	50	8.2175	8.1430	0.0000	0.0000	0	0.00		
			<u>950</u>					<u>0.00</u>	<u>0.00</u>	<u>7,378.00</u>	<u>55,446,510.00</u>
		Total	950					0.00	0.00	7,378.00	55,446,510.00
Future											
Jun 2011	ZAGB	Future	29,423	11.1595	11.2680	11.1865	11.1556	1,659	18,541,863.60		
Sep 2011	ZAGB	Future	28,415	11.3077	11.4175	11.3590	11.3590	105	1,188,895.00		
Dec 2011	ZAGB	Future	1,018	11.4480	11.5590	11.5010	11.5010	45	517,710.00		
			<u>58,856</u>					<u>1,809.00</u>	<u>20,248,468.60</u>	<u>1,108,714.00</u>	<u>13,634,763,567.20</u>
Option											
Jun 2011	ZAGB	10.75 Put	10	14.0000	9.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.45 Call	10	24.0000	47.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.55 Put	100	405.0000	311.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.95 Put	100	793.0000	686.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	512.0000	594.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	458.0000	402.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	3,455	219.0000	265.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	561.0000	498.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	914.0000	833.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1008.0000	932.0000	0.0000	0.0000	0	0.00		
			<u>7,880</u>					<u>0.00</u>	<u>0.00</u>	<u>106,530.00</u>	<u>76,189,735.23</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Total			66,736					1,809.00	20,248,468.60	1,215,244.00	13,710,953,302.43
Future											
Jun 2011	ZAJY	Future	696	0.0842	0.0842	0.0000	0.0000	10	83,534.00		
Sep 2011	ZAJY	Future	11,717	0.0855	0.0855	0.0000	0.0000	0	0.00		
			<u>12,413</u>					<u>10.00</u>	<u>83,534.00</u>	<u>54,756.00</u>	<u>466,733,191.30</u>
Total			12,413					10.00	83,534.00	54,756.00	466,733,191.30
Future											
Jun 2011	ZAUM	Future	299	6.8060	6.8415	6.7970	6.7875	12	8,150,550.00		
Sep 2011	ZAUM	Future	70	6.9052	6.9411	0.0000	0.0000	0	0.00		
			<u>369</u>					<u>12.00</u>	<u>8,150,550.00</u>	<u>3,026.00</u>	<u>2,110,877,040.00</u>
Option											
Jun 2011	ZAUM	7.35 Put	60	54538.0000	51096.0000	0.0000	0.0000	0	0.00		
			<u>60</u>					<u>0.00</u>	<u>0.00</u>	<u>60.00</u>	<u>1,521,180.00</u>
Total			429					12.00	8,150,550.00	3,086.00	2,112,398,220.00
Future											
Jun 2011	ZAUS	Future	349,970	6.8060	6.8415	6.8180	6.7870	14,694	100,005,735.20		
Sep 2011	ZAUS	Future	175,260	6.9052	6.9411	6.9185	6.8890	5,669	39,174,075.00		
Dec 2011	ZAUS	Future	30,977	7.0004	7.0370	6.9974	6.9840	2,330	16,326,259.50		
Mar 2012	ZAUS	Future	1,911	7.1018	7.1390	0.0000	0.0000	0	0.00		
			<u>558,118</u>					<u>22,693.00</u>	<u>155,506,069.70</u>	<u>18,486,542.00</u>	<u>149,476,541,551.60</u>
Option											
Jun 2011	ZAUS	6.50 Call	3,000	311.0000	346.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.50 Put	100	5.0000	5.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.65 Put	7,450	21.0000	19.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Call	450	138.0000	169.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Put	300	32.0000	28.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.85 Put	2,400	97.0000	79.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.90 Call	2,650	37.0000	52.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.95 Call	100	26.0000	37.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Call	24,880	18.0000	27.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Put	3,000	212.0000	186.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.05 Call	6,000	13.0000	19.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.10 Call	100	9.0000	14.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.20 Call	1,690	4.0000	7.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.25 Call	1,000	3.0000	5.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.30 Call	250	2.0000	3.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.35 Call	5,700	1.0000	2.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Call	7,200	1.0000	2.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Put	1,000	595.0000	561.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.50 Call	800	0.0000	1.0000	0.0000	0.0000	0	0.00		

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Jun 2011	ZAUS	7.80 Call	1,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	8.00 Call	500	0.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	408.0000	436.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,000	136.0000	126.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	177.0000	165.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	224.0000	210.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	160.0000	174.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	500	112.0000	123.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	94.0000	104.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	589.0000	563.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	87.0000	95.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	68.0000	75.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	50.0000	55.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	37.0000	42.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	5,925	448.0000	474.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	334.0000	319.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	608.0000	633.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	539.0000	562.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	421.0000	438.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1261.0000	1307.0000	0.0000	0.0000	0	0.00		
			<u>162,415</u>					0.00	0.00	2,260,523.00	1,279,187,682.26
	Total		720,533					22,693.00	155,506,069.70	20,747,065.00	150,755,729,233.86

Grand Total	904,742							25,876.00	195,769,015.30	26,060,062	199,359,529,825.14
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