

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-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	7.1841	7.2757	0.0000	0.0000	0	0.00		
Sep 2011	ZAAD	Future	11,305	7.1971	7.2869	7.2450	7.2290	2,290	16,594,820.00		
Dec 2011	ZAAD	Future	10	7.2101	7.3006	7.2500	7.2500	5	36,250.00		
			<u>26,150</u>					<u>2,295.00</u>	<u>16,631,070.00</u>	<u>1,171,636.00</u>	<u>7,707,549,637.20</u>
		Total	26,150					2,295.00	16,631,070.00	1,171,836.00	7,707,615,761.20
Future											
Jun 2011	ZAEU	Future	17,259	9.7550	9.8162	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	Future	53,137	9.8707	9.9322	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	Future	1,950	9.9778	10.0405	0.0000	0.0000	0	0.00		
			<u>72,346</u>					<u>0.00</u>	<u>0.00</u>	<u>1,454,496.00</u>	<u>16,391,488,898.60</u>
Option											
Sep 2011	ZAEU	9.80 Call	3,590	314.0000	354.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	125.0000	141.0000	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					0.00	0.00	1,702,550.00	16,492,064,823.45
Future											
Jun 2011	ZAFR	Future	900	8.0078	8.0940	0.0000	0.0000	0	0.00		
Sep 2011	ZAFR	Future	50	8.1304	8.2175	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	11.0281	11.1595	11.1290	11.0580	30	332,462.00		
Sep 2011	ZAGB	Future	28,415	11.1752	11.3077	11.2950	11.2515	115	1,298,647.50		
Dec 2011	ZAGB	Future	1,018	11.3137	11.4480	11.4200	11.3500	13	148,250.00		
			<u>58,856</u>					<u>158.00</u>	<u>1,779,359.50</u>	<u>1,108,872.00</u>	<u>13,636,542,926.70</u>
Option											
Jun 2011	ZAGB	10.75 Put	10	23.0000	14.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.45 Call	10	10.0000	24.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.55 Put	100	528.0000	405.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.95 Put	100	923.0000	793.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	426.0000	512.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	543.0000	458.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	3,455	178.0000	219.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	653.0000	561.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	1022.0000	914.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1107.0000	1008.0000	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					158.00	1,779,359.50	1,215,402.00	13,712,732,661.93
Future											
	Jun 2011	ZAJY	Future	696	0.0835	0.0842	0.0000	0.0000	0	0.00	
	Sep 2011	ZAJY	Future	11,717	0.0848	0.0855	0.0000	0.0000	0	0.00	
				<u>12,413</u>					<u>0.00</u>	<u>0.00</u>	<u>54,756.00</u>
	Total			12,413				0.00	0.00	54,756.00	466,733,191.30
Future											
	Jun 2011	ZAUM	Future	199	6.7536	6.8060	0.0000	0.0000	200	136,180,000.00	
	Sep 2011	ZAUM	Future	170	6.8523	6.9052	0.0000	0.0000	200	138,084,000.00	
				<u>369</u>					<u>400.00</u>	<u>274,264,000.00</u>	<u>3,426.00</u>
	Total								400.00	274,264,000.00	2,385,141,040.00
Option											
	Jun 2011	ZAUM	7.35 Put	60	59703.0000	54538.0000	0.0000	0.0000	0	0.00	
				<u>60</u>					<u>0.00</u>	<u>0.00</u>	<u>60.00</u>
	Total			429				400.00	274,264,000.00	3,486.00	2,386,662,220.00
Future											
	Jun 2011	ZAUS	Future	351,382	6.7536	6.8060	6.8212	6.7559	11,321	76,863,923.00	
	Sep 2011	ZAUS	Future	173,492	6.8523	6.9052	6.9200	6.8510	6,117	41,957,068.60	
	Dec 2011	ZAUS	Future	26,997	6.9466	7.0004	7.0155	6.9500	9,105	63,588,434.00	
	Mar 2012	ZAUS	Future	1,911	7.0471	7.1018	0.0000	0.0000	0	0.00	
				<u>553,782</u>					<u>26,543.00</u>	<u>182,409,425.60</u>	<u>18,513,085.00</u>
	Total								26,543.00	182,409,425.60	149,658,950,977.20
Option											
	Jun 2011	ZAUS	6.50 Call	3,000	261.0000	311.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.50 Put	100	7.0000	5.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.65 Put	7,450	28.0000	21.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.70 Call	450	97.0000	138.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.70 Put	300	43.0000	32.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.85 Put	2,400	129.0000	97.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.90 Call	2,650	22.0000	37.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.95 Call	100	15.0000	26.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.00 Call	24,880	10.0000	18.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.00 Put	3,000	256.0000	212.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.05 Call	6,000	7.0000	13.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.10 Call	100	4.0000	9.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.20 Call	1,690	2.0000	4.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.25 Call	1,000	1.0000	3.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.30 Call	250	1.0000	2.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.35 Call	5,700	1.0000	1.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.40 Call	7,200	0.0000	1.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.40 Put	1,000	646.0000	595.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.50 Call	800	0.0000	0.0000	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	369.0000	408.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,000	153.0000	136.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	196.0000	177.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	251.0000	224.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	141.0000	160.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	500	98.0000	112.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	83.0000	94.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	631.0000	589.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	76.0000	87.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	60.0000	68.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	44.0000	50.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	33.0000	37.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	5,925	415.0000	448.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	358.0000	334.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	573.0000	608.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	510.0000	539.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	399.0000	421.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1218.0000	1261.0000	0.0000	0.0000	0	0.00		
			<u>162,415</u>					<u>0.00</u>	<u>0.00</u>	<u>2,260,523.00</u>	<u>1,279,187,682.26</u>
	Total		716,197					26,543.00	182,409,425.60	20,773,608.00	150,938,138,659.46

Grand Total	902,401							29,396.00	475,083,855.10	26,089,458	199,834,613,680.24
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