

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 03-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	7.1869	7.1841	0.0000	0.0000	0	0.00		
Sep 2011	ZAAD	Future	11,555	7.1979	7.1971	7.2385	7.2000	1,450	10,425,650.00		
Dec 2011	ZAAD	Future	10	7.2105	7.2101	7.2315	7.2315	500	3,615,750.00		
			<u>26,400</u>					<u>1,950.00</u>	<u>14,041,400.00</u>	<u>1,173,586.00</u>	<u>7,721,591,037.20</u>
		Total	26,400					1,950.00	14,041,400.00	1,173,786.00	7,721,657,161.20
Future											
Jun 2011	ZAEU	Future	16,485	9.8007	9.7550	9.8065	9.7280	2,126	20,740,553.00		
Sep 2011	ZAEU	Future	53,188	9.9150	9.8707	9.8700	9.8300	861	8,479,340.00		
Dec 2011	ZAEU	Future	1,950	10.0220	9.9778	0.0000	0.0000	0	0.00		
			<u>71,623</u>					<u>2,987.00</u>	<u>29,219,893.00</u>	<u>1,457,483.00</u>	<u>16,420,708,791.60</u>
Option											
Sep 2011	ZAEU	9.80 Call	3,590	339.0000	314.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	133.0000	125.0000	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	78,803					2,987.00	29,219,893.00	1,705,537.00	16,521,284,716.45
Future											
Jun 2011	ZAFR	Future	900	8.0467	8.0078	0.0000	0.0000	0	0.00		
Sep 2011	ZAFR	Future	50	8.1684	8.1304	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	29,433	11.0046	11.0281	11.0250	10.9750	750	8,257,740.00		
Sep 2011	ZAGB	Future	29,127	11.1493	11.1752	11.1765	11.1270	4,900	54,606,882.50		
Dec 2011	ZAGB	Future	1,043	11.2875	11.3137	11.2861	11.2861	65	734,036.50		
			<u>59,603</u>					<u>5,715.00</u>	<u>63,598,659.00</u>	<u>1,114,587.00</u>	<u>13,700,141,585.70</u>
Option											
Jun 2011	ZAGB	10.75 Put	10	22.0000	23.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.45 Call	10	6.0000	10.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.55 Put	100	548.0000	528.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.95 Put	100	945.0000	923.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	410.0000	426.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	559.0000	543.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	3,455	170.0000	178.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	671.0000	653.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	1043.0000	1022.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1126.0000	1107.0000	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			67,483					5,715.00	63,598,659.00	1,221,117.00	13,776,331,320.93
Future											
Jun 2011	ZAJY	Future	641	0.0835	0.0835	0.0841	0.0838	55	461,415.00		
Sep 2011	ZAJY	Future	11,717	0.0848	0.0848	0.0000	0.0000	0	0.00		
			<u>12,358</u>					<u>55.00</u>	<u>461,415.00</u>	<u>54,811.00</u>	<u>467,194,606.30</u>
Total			12,358					55.00	461,415.00	54,811.00	467,194,606.30
Future											
Jun 2011	ZAUM	Future	202	6.7289	6.7536	6.7297	6.7297	3	2,018,910.00		
Sep 2011	ZAUM	Future	170	6.8261	6.8523	6.8274	6.8274	3	2,048,220.00		
			<u>372</u>					<u>6.00</u>	<u>4,067,130.00</u>	<u>3,432.00</u>	<u>2,389,208,170.00</u>
Option											
Jun 2011	ZAUM	7.35 Put	60	62144.0000	59703.0000	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			432					6.00	4,067,130.00	3,492.00	2,390,729,350.00
Future											
Jun 2011	ZAUS	Future	348,345	6.7289	6.7536	6.7589	6.7040	12,377	83,541,138.50		
Sep 2011	ZAUS	Future	177,422	6.8261	6.8523	6.8527	6.8040	12,343	84,219,802.30		
Dec 2011	ZAUS	Future	27,259	6.9199	6.9466	6.9405	6.9010	397	2,743,478.00		
Mar 2012	ZAUS	Future	1,911	7.0201	7.0471	0.0000	0.0000	0	0.00		
			<u>554,937</u>					<u>25,117.00</u>	<u>170,504,418.80</u>	<u>18,538,202.00</u>	<u>149,829,455,396.00</u>
Option											
Jun 2011	ZAUS	6.50 Call	3,000	236.0000	261.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.50 Put	100	7.0000	7.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.65 Put	7,450	30.0000	28.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Call	450	76.0000	97.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Put	300	47.0000	43.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.85 Put	2,400	145.0000	129.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.90 Call	2,650	16.0000	22.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.95 Call	100	10.0000	15.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Call	24,880	7.0000	10.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Put	3,000	278.0000	256.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.05 Call	6,000	4.0000	7.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.10 Call	100	3.0000	4.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.20 Call	1,690	1.0000	2.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.25 Call	1,000	1.0000	1.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.30 Call	250	1.0000	1.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.35 Call	5,700	0.0000	1.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Call	7,200	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Put	1,000	671.0000	646.0000	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	349.0000	369.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,000	161.0000	153.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	205.0000	196.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	266.0000	251.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	133.0000	141.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	500	93.0000	98.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	78.0000	83.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	652.0000	631.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	72.0000	76.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	56.0000	60.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	42.0000	44.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	31.0000	33.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	5,925	397.0000	415.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	368.0000	358.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	559.0000	573.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	497.0000	510.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	390.0000	399.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1206.0000	1218.0000	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		717,352					25,117.00	170,504,418.80	20,798,725.00	151,108,643,078.26

Grand Total	903,778			35,830.00	281,892,915.80	26,125,288	200,116,506,596.04
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