

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-June-2011

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
Jun 2011	ZAAD	Future	14,835	7.2419	7.1869	0.0000	0.0000	0	0.00		
Sep 2011	ZAAD	Future	11,555	7.2528	7.1979	0.0000	0.0000	250	1,800,000.00		
Dec 2011	ZAAD	Future	10	7.2654	7.2105	0.0000	0.0000	0	0.00		
			<u>26,400</u>					<u>250.00</u>	<u>1,800,000.00</u>	<u>1,173,836.00</u>	<u>7,723,391,037.20</u>
		<b>Total</b>	<b>26,400</b>					<b>250.00</b>	<b>1,800,000.00</b>	<b>1,174,036.00</b>	<b>7,723,457,161.20</b>
<b>Future</b>											
Jun 2011	ZAEU	Future	15,631	9.8640	9.8007	9.8735	9.8470	3,994	39,173,091.00		
Sep 2011	ZAEU	Future	54,082	9.9781	9.9150	9.9753	9.9710	3,984	39,544,692.20		
Dec 2011	ZAEU	Future	1,950	10.0846	10.0220	0.0000	0.0000	0	0.00		
			<u>71,663</u>					<u>7,978.00</u>	<u>78,717,783.20</u>	<u>1,465,461.00</u>	<u>16,499,426,574.80</u>
<b>Option</b>											
Sep 2011	ZAEU	9.80 Call	3,590	375.0000	339.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	147.0000	133.0000	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>
		<b>Total</b>	<b>78,843</b>					<b>7,978.00</b>	<b>78,717,783.20</b>	<b>1,713,515.00</b>	<b>16,600,002,499.65</b>
<b>Future</b>											
Jun 2011	ZAFR	Future	900	8.0746	8.0467	0.0000	0.0000	0	0.00		
Sep 2011	ZAFR	Future	50	8.1965	8.1684	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>
		<b>Total</b>	<b>950</b>					<b>0.00</b>	<b>0.00</b>	<b>7,378.00</b>	<b>55,446,510.00</b>
<b>Future</b>											
Jun 2011	ZAGB	Future	29,397	11.0502	11.0046	11.0540	11.0020	1,233	13,568,062.70		
Sep 2011	ZAGB	Future	29,761	11.1955	11.1493	11.2115	11.1440	4,332	48,269,484.50		
Dec 2011	ZAGB	Future	1,043	11.3336	11.2875	0.0000	0.0000	0	0.00		
			<u>60,201</u>					<u>5,565.00</u>	<u>61,837,547.20</u>	<u>1,120,152.00</u>	<u>13,761,979,132.90</u>
<b>Option</b>											
Jun 2011	ZAGB	10.75 Put	10	12.0000	22.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.45 Call	10	5.0000	6.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.55 Put	100	502.0000	548.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.95 Put	100	900.0000	945.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	434.0000	410.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	523.0000	559.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	3,455	177.0000	170.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	632.0000	671.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	1000.0000	1043.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1084.0000	1126.0000	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
<b>Total</b>			<b>68,081</b>					<b>5,565.00</b>	<b>61,837,547.20</b>	1,226,682.00	13,838,168,868.13
<b>Future</b>											
Jun 2011	ZAJY	Future	641	0.0843	0.0835	0.0000	0.0000	1,146	9,590,874.00		
Sep 2011	ZAJY	Future	12,290	0.0855	0.0848	0.0000	0.0000	1,146	9,739,796.70		
			<u>12,931</u>					<u>2,292.00</u>	<u>19,330,670.70</u>	<u>57,103.00</u>	<u>486,525,277.00</u>
<b>Total</b>			<b>12,931</b>					<b>2,292.00</b>	<b>19,330,670.70</b>	57,103.00	486,525,277.00
<b>Future</b>											
Jun 2011	ZAUM	Future	155	6.7563	6.7289	6.7565	6.7565	53	35,560,450.00		
Sep 2011	ZAUM	Future	220	6.8538	6.8261	0.0000	0.0000	100	68,000,000.00		
			<u>375</u>					<u>153.00</u>	<u>103,560,450.00</u>	<u>3,585.00</u>	<u>2,492,768,620.00</u>
<b>Option</b>											
Jun 2011	ZAUM	7.35 Put	60	59384.0000	62144.0000	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>
<b>Total</b>			<b>435</b>					<b>153.00</b>	<b>103,560,450.00</b>	3,645.00	2,494,289,800.00
<b>Future</b>											
Jun 2011	ZAUS	Future	340,205	6.7563	6.7289	6.7628	6.6834	32,362	217,148,769.50		
Sep 2011	ZAUS	Future	185,595	6.8538	6.8261	6.9560	6.7810	41,229	280,795,477.90		
Dec 2011	ZAUS	Future	29,144	6.9476	6.9199	6.9389	6.8750	2,418	16,777,789.70		
Mar 2012	ZAUS	Future	1,911	7.0472	7.0201	7.0360	6.9896	265	1,852,940.00		
Jun 2012	ZAUS	Future	1,500	7.1515	7.1248	0.0000	0.0000	1,500	10,693,050.00		
			<u>558,355</u>					<u>77,774.00</u>	<u>527,268,027.10</u>	<u>18,615,976.00</u>	<u>150,356,723,423.10</u>
<b>Option</b>											
Jun 2011	ZAUS	6.50 Call	3,000	260.0000	236.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.50 Put	100	4.0000	7.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.65 Put	7,450	20.0000	30.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Call	450	89.0000	76.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Put	300	33.0000	47.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.85 Put	2,400	117.0000	145.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.90 Call	2,650	14.0000	16.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.95 Call	100	9.0000	10.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Call	24,880	5.0000	7.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Put	3,000	249.0000	278.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.05 Call	6,000	3.0000	4.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.10 Call	100	2.0000	3.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.20 Call	1,690	1.0000	1.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.25 Call	1,000	0.0000	1.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.30 Call	250	0.0000	1.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.35 Call	5,700	0.0000	0.0000	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	644.0000	671.0000	0.0000	0.0000	0	0.00		

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Jun 2011	ZAUS	7.50 Call	800	0.0000	0.0000	0.0000	0.0000	0	0.00		
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		
Jun 2011	ZAUS	11.55 Put	100	4794.0000	0.0000	0.0000	0.0000	100	54,000.00		
Jun 2011	ZAUS	11.95 Put	100	5194.0000	0.0000	0.0000	0.0000	100	94,000.00		
Sep 2011	ZAUS	6.60 Call	6,060	367.0000	349.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,000	149.0000	161.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	192.0000	205.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	246.0000	266.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	138.0000	133.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	500	95.0000	93.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	80.0000	78.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	626.0000	652.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	73.0000	72.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	56.0000	56.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	41.0000	42.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	30.0000	31.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	5,925	412.0000	397.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	357.0000	368.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	574.0000	559.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	510.0000	497.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	399.0000	390.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1225.0000	1206.0000	0.0000	0.0000	0	0.00		
			<u>162,615</u>					<u>200.00</u>	<u>148,000.00</u>	<u>2,260,723.00</u>	<u>1,279,335,682.26</u>
	<b>Total</b>		<b>720,970</b>					<b>77,974.00</b>	<b>527,416,027.10</b>	<b>20,876,699.00</b>	<b>151,636,059,105.36</b>

<b>Grand Total</b>	<b>908,610</b>			<b>94,212.00</b>	<b>792,662,478.20</b>	<b>26,219,500</b>	<b>200,909,169,074.24</b>
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