

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-June-2011

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
Sep 2011	CAAD	Future	22,388	0.0263	26.5176	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>
		Total	22,388					0.00	0.00	22,388.00	584,998,440.00
Future											
Sep 2011	CAAE	Future	21,898	0.1014	100.4555	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>
		Total	21,898					0.00	0.00	21,898.00	2,220,019,240.00
Future											
Jun 2011	ZAAD	Future	13,460	7.1538	7.2033	0.0000	0.0000	1,115	7,996,075.50		
Sep 2011	ZAAD	Future	12,280	7.1670	7.2155	7.2100	7.2100	725	5,211,851.50		
Dec 2011	ZAAD	Future	690	7.1805	7.2289	0.0000	0.0000	400	2,892,000.00		
			<u>26,430</u>					<u>2,240.00</u>	<u>16,099,927.00</u>	<u>1,176,751.00</u>	<u>7,744,368,806.70</u>
		Total	26,430					2,240.00	16,099,927.00	1,176,951.00	7,744,434,930.70
Future											
Jun 2011	ZAEU	Future	14,496	9.8408	9.8694	9.8830	9.8830	1,130	11,164,843.00		
Sep 2011	ZAEU	Future	55,217	9.9549	9.9825	10.0080	10.0076	1,132	11,322,620.20		
Dec 2011	ZAEU	Future	1,950	10.0608	10.0879	0.0000	0.0000	0	0.00		
			<u>71,663</u>					<u>2,262.00</u>	<u>22,487,463.20</u>	<u>1,468,078.00</u>	<u>16,525,441,895.00</u>
Option											
Sep 2011	ZAEU	9.80 Call	3,590	359.0000	379.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	139.0000	146.0000	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	78,843					2,262.00	22,487,463.20	1,716,132.00	16,626,017,819.85
Future											
Jun 2011	ZAFR	Future	900	8.0399	8.0187	0.0000	0.0000	0	0.00		
Sep 2011	ZAFR	Future	50	8.1605	8.1389	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	27,966	11.0279	11.0569	11.0500	11.0325	1,491	16,472,328.50		
Sep 2011	ZAGB	Future	31,467	11.1731	11.2021	11.2070	11.1795	1,341	15,007,288.40		
Dec 2011	ZAGB	Future	1,297	11.3112	11.3404	0.0000	0.0000	350	3,978,975.00		
			<u>60,730</u>					<u>3,182.00</u>	<u>35,458,591.90</u>	<u>1,125,232.00</u>	<u>13,818,655,625.00</u>
Option											
Jun 2011	ZAGB	10.75 Put	10	7.0000	8.0000	0.0000	0.0000	0	0.00		

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Jun 2011	ZAGB	11.45 Call	10	2.0000	4.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.55 Put	100	523.0000	495.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	417.0000	433.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	537.0000	514.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	3,455	170.0000	175.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	647.0000	623.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	1019.0000	991.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1103.0000	1076.0000	0.0000	0.0000	0	0.00		
			7,780					0.00	0.00	106,530.00	76,189,735.23
	Total		68,510					3,182.00	35,458,591.90	1,231,762.00	13,894,845,360.23
Future											
Jun 2011	ZAJY	Future	641	0.0843	0.0838	0.0000	0.0000	0	0.00		
Sep 2011	ZAJY	Future	12,290	0.0856	0.0850	0.0000	0.0000	0	0.00		
			12,931					0.00	0.00	57,103.00	486,525,277.00
	Total		12,931					0.00	0.00	57,103.00	486,525,277.00
Future											
Jun 2011	ZAUM	Future	98	6.7358	6.7208	0.0000	0.0000	0	0.00		
Sep 2011	ZAUM	Future	347	6.8334	6.8177	0.0000	0.0000	0	0.00		
			445					0.00	0.00	3,896.00	2,704,583,640.00
Option											
Jun 2011	ZAUM	7.35 Put	60	61422.0000	62923.0000	0.0000	0.0000	0	0.00		
			60					0.00	0.00	60.00	1,521,180.00
	Total		505					0.00	0.00	3,956.00	2,706,104,820.00
Future											
Jun 2011	ZAUS	Future	324,472	6.7358	6.7208	6.7770	6.7240	31,164	210,588,023.00		
Sep 2011	ZAUS	Future	205,919	6.8334	6.8177	6.8710	6.8210	27,667	189,693,037.30		
Dec 2011	ZAUS	Future	36,755	6.9272	6.9112	6.9446	6.9285	2,645	18,360,123.00		
Mar 2012	ZAUS	Future	1,958	7.0266	7.0101	7.0470	7.0433	65	457,870.00		
Jun 2012	ZAUS	Future	1,500	7.1310	7.1144	0.0000	0.0000	0	0.00		
			570,604					61,541.00	419,099,053.30	18,721,540.00	151,077,153,242.50
Option											
Jun 2011	ZAUS	6.50 Call	3,000	237.0000	223.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.50 Put	100	1.0000	2.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.65 Put	7,450	15.0000	22.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Call	450	65.0000	60.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Put	300	29.0000	39.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.85 Put	2,400	126.0000	142.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.90 Call	2,650	6.0000	7.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.95 Call	100	3.0000	4.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Call	24,880	2.0000	2.0000	0.0000	0.0000	0	0.00		

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Jun 2011	ZAUS	7.00 Put	3,000	266.0000	281.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.05 Call	6,000	1.0000	1.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.10 Call	100	0.0000	1.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.20 Call	1,690	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.25 Call	1,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.30 Call	250	0.0000	0.0000	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	664.0000	679.0000	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		
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	353.0000	342.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,000	157.0000	162.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	202.0000	207.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	259.0000	268.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	131.0000	128.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	500	91.0000	88.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	76.0000	74.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	643.0000	656.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	69.0000	67.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	54.0000	52.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	39.0000	38.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	29.0000	28.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	5,925	399.0000	389.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	281.0000	0.0000	0.0000	0.0000	2,962	913,391.94		
Dec 2011	ZAUS	8.00 Call	2,962	88.0000	83.0000	0.0000	0.0000	2,962	254,643.14		
Mar 2012	ZAUS	7.00 Put	1,000	362.0000	371.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	562.0000	552.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	501.0000	492.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	392.0000	385.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1212.0000	1206.0000	0.0000	0.0000	0	0.00		
			<u>168,339</u>					<u>5,924.00</u>	<u>1,168,035.08</u>	<u>2,266,647.00</u>	<u>1,280,503,717.34</u>
	Total		738,943					67,465.00	420,267,088.38	20,988,187.00	152,357,656,959.84
	Grand Total		971,398					75,149.00	494,313,070.48	26,386,197	204,751,269,210.52