

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 10-June-2011

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
Sep 2011	CAAD	Future	22,388	0.0264	0.0271	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>
		<b>Total</b>	<b>22,388</b>					<b>0.00</b>	<b>0.00</b>	<b>22,388.00</b>	<b>584,998,440.00</b>
<b>Future</b>											
Sep 2011	CAAE	Future	21,898	0.1181	0.1058	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>
		<b>Total</b>	<b>21,898</b>					<b>0.00</b>	<b>0.00</b>	<b>21,898.00</b>	<b>2,220,019,240.00</b>
<b>Future</b>											
Jun 2011	ZAAD	Future	6,275	7.1719	7.1560	7.2050	7.1870	14,342	102,966,872.00		
Sep 2011	ZAAD	Future	27,646	7.1853	7.1712	7.2005	7.2005	15,420	110,729,400.00		
Dec 2011	ZAAD	Future	889	7.2002	7.1859	7.2380	7.2130	2	14,451.00		
			<u>34,810</u>					<u>29,764.00</u>	<u>213,710,723.00</u>	<u>1,208,296.00</u>	<u>7,970,800,718.70</u>
		<b>Total</b>	<b>34,810</b>					<b>29,764.00</b>	<b>213,710,723.00</b>	<b>1,208,496.00</b>	<b>7,970,866,842.70</b>
<b>Future</b>											
Sep 2011	ZACA	Future	800	7.0351	6.9938	0.0000	0.0000	0	0.00		
			<u>800</u>					<u>0.00</u>	<u>0.00</u>	<u>19,105.00</u>	<u>135,418,914.50</u>
		<b>Total</b>	<b>800</b>					<b>0.00</b>	<b>0.00</b>	<b>19,105.00</b>	<b>135,418,914.50</b>
<b>Future</b>											
Jun 2011	ZAEU	Future	11,183	9.7624	9.7870	9.7960	9.7880	1,666	16,326,767.50		
Sep 2011	ZAEU	Future	55,742	9.8727	9.8974	9.9200	9.8900	646	6,399,732.80		
Dec 2011	ZAEU	Future	4,736	9.9795	10.0029	0.0000	0.0000	0	0.00		
			<u>71,661</u>					<u>2,312.00</u>	<u>22,726,500.30</u>	<u>1,478,373.00</u>	<u>16,627,198,556.50</u>
<b>Option</b>											
Sep 2011	ZAEU	9.80 Call	3,590	303.0000	320.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	115.0000	121.0000	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>78,841</b>					<b>2,312.00</b>	<b>22,726,500.30</b>	<b>1,726,427.00</b>	<b>16,727,774,481.35</b>
<b>Future</b>											
Jun 2011	ZAFR	Future	50	8.0692	8.0209	0.0000	0.0000	0	0.00		
Sep 2011	ZAFR	Future	950	8.1870	8.1377	0.0000	0.0000	0	0.00		
			<u>1,000</u>					<u>0.00</u>	<u>0.00</u>	<u>9,178.00</u>	<u>69,998,880.00</u>
		<b>Total</b>	<b>1,000</b>					<b>0.00</b>	<b>0.00</b>	<b>9,178.00</b>	<b>69,998,880.00</b>
<b>Future</b>											
Jun 2011	ZAGB	Future	20,490	11.0287	11.0453	11.0365	11.0120	2,636	29,070,376.60		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Sep 2011	ZAGB	Future	33,351	11.1696	11.1866	11.1930	11.1600	1,424	15,912,731.60		
Dec 2011	ZAGB	Future	7,987	11.3089	11.3251	0.0000	0.0000	0	0.00		
			<u>61,828</u>					<u>4,060.00</u>	<u>44,983,108.20</u>	<u>1,145,604.00</u>	<u>14,045,624,377.10</u>
<b>Option</b>											
Jun 2011	ZAGB	10.75 Put	10	1.0000	4.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.45 Call	10	0.0000	1.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.55 Put	100	521.0000	505.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	410.0000	424.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	531.0000	522.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	3,455	162.0000	168.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	642.0000	631.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	1013.0000	1000.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1096.0000	1086.0000	0.0000	0.0000	0	0.00		
			<u>7,780</u>					<u>0.00</u>	<u>0.00</u>	<u>106,530.00</u>	<u>76,189,735.23</u>
	<b>Total</b>		<b>69,608</b>					<b>4,060.00</b>	<b>44,983,108.20</b>	<b>1,252,134.00</b>	<b>14,121,814,112.33</b>
<b>Future</b>											
Jun 2011	ZAJY	Future	641	0.0848	0.0842	0.0000	0.0000	20	169,240.00		
Sep 2011	ZAJY	Future	12,290	0.0860	0.0854	0.0000	0.0000	20	171,674.00		
			<u>12,931</u>					<u>40.00</u>	<u>340,914.00</u>	<u>57,143.00</u>	<u>486,866,191.00</u>
	<b>Total</b>		<b>12,931</b>					<b>40.00</b>	<b>340,914.00</b>	<b>57,143.00</b>	<b>486,866,191.00</b>
<b>Future</b>											
Jun 2011	ZAUM	Future	98	6.7967	6.7475	0.0000	0.0000	0	0.00		
Sep 2011	ZAUM	Future	347	6.8922	6.8424	0.0000	0.0000	0	0.00		
			<u>445</u>					<u>0.00</u>	<u>0.00</u>	<u>3,896.00</u>	<u>2,704,583,640.00</u>
<b>Option</b>											
Jun 2011	ZAUM	7.35 Put	60	55330.0000	60250.0000	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>505</b>					<b>0.00</b>	<b>0.00</b>	<b>3,956.00</b>	<b>2,706,104,820.00</b>
<b>Future</b>											
Jun 2011	ZAUS	Future	206,741	6.7967	6.7475	6.7934	6.7562	81,507	551,863,078.40		
Sep 2011	ZAUS	Future	320,328	6.8922	6.8424	6.8990	6.8591	101,466	697,516,687.40		
Dec 2011	ZAUS	Future	43,688	6.9870	6.9363	6.9720	6.9686	4,096	28,533,760.60		
Mar 2012	ZAUS	Future	2,808	7.0869	7.0355	7.0961	7.0950	350	2,483,525.00		
Jun 2012	ZAUS	Future	1,500	7.1924	7.1398	0.0000	0.0000	0	0.00		
			<u>575,065</u>					<u>187,419.00</u>	<u>1,280,397,051.40</u>	<u>19,169,097.00</u>	<u>154,122,935,451.20</u>
<b>Option</b>											
Jun 2011	ZAUS	6.50 Call	3,000	297.0000	248.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.50 Put	100	0.0000	1.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.65 Put	7,450	2.0000	11.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Call	450	103.0000	68.0000	0.0000	0.0000	0	0.00		

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Jun 2011	ZAUS	6.70 Put	300	6.0000	21.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.85 Put	2,400	66.0000	113.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.90 Call	2,650	5.0000	5.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.95 Call	100	2.0000	2.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Call	24,880	1.0000	1.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Put	3,000	204.0000	254.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.05 Call	6,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.10 Call	100	0.0000	0.0000	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	603.0000	653.0000	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	390.0000	356.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,000	132.0000	151.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	172.0000	195.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	219.0000	250.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	144.0000	131.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	500	98.0000	90.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	82.0000	75.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	590.0000	633.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	75.0000	68.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	57.0000	53.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	41.0000	38.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	30.0000	28.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	433.0000	403.0000	0.0000	0.0000	500	207,700.00		
Dec 2011	ZAUS	7.00 Call	2,962	302.0000	282.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	500	219.0000	0.0000	0.0000	0.0000	1,000	205,000.00		
Dec 2011	ZAUS	8.00 Call	2,962	91.0000	86.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	334.0000	361.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	590.0000	564.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	522.0000	501.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	405.0000	391.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1253.0000	1211.0000	0.0000	0.0000	0	0.00		
			<u>169,339</u>					<u>1,500.00</u>	<u>412,700.00</u>	<u>2,268,147.00</u>	<u>1,280,916,417.34</u>
	<b>Total</b>		<b>744,404</b>					<b>188,919.00</b>	<b>1,280,809,751.40</b>	<b>21,437,244.00</b>	<b>155,403,851,868.54</b>

<u>DATE</u>	<u>CONTRACT</u>	<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE VALUE</u>
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Grand Total

987,185

225,095.00

1,562,570,996.90

26,900,106

208,373,092,728.82