

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-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	0.0296	0.0264	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	0.1127	0.1181	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	0	7.1825	7.1719	0.0000	0.0000	4,400	31,542,720.00		
Sep 2011	ZAAD	Future	28,046	7.1896	7.1853	0.0000	0.0000	400	2,871,320.00		
Dec 2011	ZAAD	Future	889	7.2051	7.2002	0.0000	0.0000	0	0.00		
			<u>28,935</u>					<u>4,800.00</u>	<u>34,414,040.00</u>	<u>1,213,096.00</u>	<u>8,005,214,758.70</u>
		<b>Total</b>	<b>28,935</b>					<b>4,800.00</b>	<b>34,414,040.00</b>	<b>1,213,296.00</b>	<b>8,005,280,882.70</b>
<b>Future</b>											
Sep 2011	ZACA	Future	800	7.0288	7.0351	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	0	9.7669	9.7624	9.7325	9.7237	5,381	52,309,743.50		
Sep 2011	ZAEU	Future	56,112	9.8747	9.8727	9.8703	9.8470	505	4,980,650.10		
Dec 2011	ZAEU	Future	4,736	9.9822	9.9795	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	Future	5,000	10.0959	10.0922	0.0000	0.0000	5,000	50,277,500.00		
			<u>65,848</u>					<u>10,886.00</u>	<u>107,567,893.60</u>	<u>1,489,259.00</u>	<u>16,734,766,450.10</u>
<b>Option</b>											
Sep 2011	ZAEU	9.80 Call	3,590	298.0000	303.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	110.0000	115.0000	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>73,028</b>					<b>10,886.00</b>	<b>107,567,893.60</b>	<b>1,737,313.00</b>	<b>16,835,342,374.95</b>
<b>Future</b>											
Jun 2011	ZAFR	Future	0	8.1135	8.0692	0.0000	0.0000	50	403,460.00		
Sep 2011	ZAFR	Future	950	8.2331	8.1870	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	50	8.3521	8.3053	0.0000	0.0000	50	415,210.00		
			<u>1,000</u>					<u>100.00</u>	<u>818,670.00</u>	<u>9,278.00</u>	<u>70,817,550.00</u>
		<b>Total</b>	<b>1,000</b>					<b>100.00</b>	<b>818,670.00</b>	<b>9,278.00</b>	<b>70,817,550.00</b>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
Jun 2011	ZAGB	Future	0	11.0863	11.0287	11.0750	11.0114	2,662	29,452,573.40		
Sep 2011	ZAGB	Future	34,383	11.2143	11.1696	11.2050	11.1666	1,082	12,090,989.10		
Dec 2011	ZAGB	Future	9,537	11.3547	11.3089	11.3555	11.3555	1,610	18,281,085.00		
			<u>43,920</u>					<u>5,354.00</u>	<u>59,824,647.50</u>	<u>1,150,958.00</u>	<u>14,105,449,024.60</u>
<b>Option</b>											
Sep 2011	ZAGB	11.00 Call	3,455	431.0000	410.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	497.0000	531.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	3,455	169.0000	162.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	605.0000	642.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	973.0000	1013.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1062.0000	1096.0000	0.0000	0.0000	0	0.00		
			<u>7,660</u>					<u>0.00</u>	<u>0.00</u>	<u>106,530.00</u>	<u>76,189,735.23</u>
		<b>Total</b>	<b>51,580</b>					<b>5,354.00</b>	<b>59,824,647.50</b>	<b>1,257,488.00</b>	<b>14,181,638,759.83</b>
<b>Future</b>											
Sep 2011	ZAJY	Future	12,290	0.0859	0.0860	0.0000	0.0000	0	0.00		
			<u>12,290</u>					<u>0.00</u>	<u>0.00</u>	<u>57,143.00</u>	<u>486,866,191.00</u>
		<b>Total</b>	<b>12,290</b>					<b>0.00</b>	<b>0.00</b>	<b>57,143.00</b>	<b>486,866,191.00</b>
<b>Future</b>											
Sep 2011	ZAUM	Future	407	6.8864	6.8922	6.8869	6.8862	120	82,611,810.00		
			<u>407</u>					<u>120.00</u>	<u>82,611,810.00</u>	<u>4,016.00</u>	<u>2,787,195,450.00</u>
		<b>Total</b>	<b>407</b>					<b>120.00</b>	<b>82,611,810.00</b>	<b>4,076.00</b>	<b>2,788,716,630.00</b>
<b>Future</b>											
Jun 2011	ZAUS	Future	0	6.7925	6.7967	6.8115	6.7724	50,583	343,171,744.10		
Sep 2011	ZAUS	Future	352,932	6.8864	6.8922	6.9100	6.8701	43,945	302,571,693.40		
Dec 2011	ZAUS	Future	43,688	6.9815	6.9870	7.0000	6.9937	1,027	7,180,671.20		
Mar 2012	ZAUS	Future	13,308	7.0817	7.0869	0.0000	0.0000	10,500	74,254,750.00		
Jun 2012	ZAUS	Future	1,500	7.1869	7.1924	0.0000	0.0000	0	0.00		
			<u>411,428</u>					<u>106,055.00</u>	<u>727,178,858.70</u>	<u>19,275,152.00</u>	<u>154,850,114,309.90</u>
<b>Option</b>											
Sep 2011	ZAUS	6.60 Call	6,060	383.0000	390.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,000	130.0000	132.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	170.0000	172.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	218.0000	219.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	137.0000	144.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	750	113.0000	119.0000	0.0000	0.0000	750	96,007.50		
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	77.0000	82.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	591.0000	590.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	71.0000	75.0000	0.0000	0.0000	0	0.00		

<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>
Sep 2011	ZAUS	7.60 Call	200	54.0000	57.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	39.0000	41.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	28.0000	30.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	428.0000	433.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	297.0000	302.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	500	215.0000	219.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	90.0000	91.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	332.0000	334.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	587.0000	590.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	519.0000	522.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	404.0000	405.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1250.0000	1253.0000	0.0000	0.0000	0	0.00		
			<u>100,519</u>					<u>750.00</u>	<u>96,007.50</u>	<u>2,268,897.00</u>	<u>1,281,012,424.84</u>
	<b>Total</b>		<b>511,947</b>					<b>106,805.00</b>	<b>727,274,866.20</b>	<b>21,544,049.00</b>	<b>156,131,126,734.74</b>

---

<b>Grand Total</b>	<b>724,273</b>	<b>128,065.00</b>	<b>1,012,511,927.30</b>	<b>27,028,171</b>	<b>209,385,604,656.12</b>
--------------------	----------------	-------------------	-------------------------	-------------------	---------------------------

---