

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-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	0.0271	0.0263	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	0.1058	0.1014	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	13,264	7.1560	7.1538	7.1180	7.1180	216	1,541,212.00		
Sep 2011	ZAAD	Future	12,476	7.1712	7.1670	7.1020	7.1020	1,366	9,756,331.00		
Dec 2011	ZAAD	Future	889	7.1859	7.1805	7.1540	7.1540	199	1,423,646.00		
			<u>26,629</u>					<u>1,781.00</u>	<u>12,721,189.00</u>	<u>1,178,532.00</u>	<u>7,757,089,995.70</u>
		<b>Total</b>	<b>26,629</b>					<b>1,781.00</b>	<b>12,721,189.00</b>	<b>1,178,732.00</b>	<b>7,757,156,119.70</b>
<b>Future</b>											
Sep 2011	ZACA	Future	800	6.9938	6.9603	0.0000	0.0000	800	5,578,000.00		
			<u>800</u>					<u>800.00</u>	<u>5,578,000.00</u>	<u>19,105.00</u>	<u>135,418,914.50</u>
		<b>Total</b>	<b>800</b>					<b>800.00</b>	<b>5,578,000.00</b>	<b>19,105.00</b>	<b>135,418,914.50</b>
<b>Future</b>											
Jun 2011	ZAEU	Future	11,710	9.7870	9.8408	9.8510	9.8510	3,898	38,201,222.60		
Sep 2011	ZAEU	Future	55,162	9.8974	9.9549	9.9630	9.9160	1,299	12,910,461.00		
Dec 2011	ZAEU	Future	4,736	10.0029	10.0608	0.0000	0.0000	2,786	27,918,477.60		
			<u>71,608</u>					<u>7,983.00</u>	<u>79,030,161.20</u>	<u>1,476,061.00</u>	<u>16,604,472,056.20</u>
<b>Option</b>											
Sep 2011	ZAEU	9.80 Call	3,590	320.0000	359.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	121.0000	139.0000	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>78,788</b>					<b>7,983.00</b>	<b>79,030,161.20</b>	<b>1,724,115.00</b>	<b>16,705,047,981.05</b>
<b>Future</b>											
Jun 2011	ZAFR	Future	50	8.0209	8.0399	0.0000	0.0000	900	7,216,380.00		
Sep 2011	ZAFR	Future	950	8.1377	8.1605	0.0000	0.0000	900	7,335,990.00		
			<u>1,000</u>					<u>1,800.00</u>	<u>14,552,370.00</u>	<u>9,178.00</u>	<u>69,998,880.00</u>
		<b>Total</b>	<b>1,000</b>					<b>1,800.00</b>	<b>14,552,370.00</b>	<b>9,178.00</b>	<b>69,998,880.00</b>
<b>Future</b>											
Jun 2011	ZAGB	Future	21,202	11.0453	11.0279	11.0841	11.0841	7,663	84,429,899.10		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Sep 2011	ZAGB	Future	32,077	11.1866	11.1731	11.2300	11.1495	1,959	21,929,983.80		
Dec 2011	ZAGB	Future	7,987	11.3251	11.3112	0.0000	0.0000	6,690	75,625,761.00		
			<u>61,266</u>					<u>16,312.00</u>	<u>181,985,643.90</u>	<u>1,141,544.00</u>	<u>14,000,641,268.90</u>
<b>Option</b>											
Jun 2011	ZAGB	10.75 Put	10	4.0000	7.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.45 Call	10	1.0000	2.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.55 Put	100	505.0000	523.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	424.0000	417.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	522.0000	537.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	3,455	168.0000	170.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	631.0000	647.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	1000.0000	1019.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1086.0000	1103.0000	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>69,046</b>					<b>16,312.00</b>	<b>181,985,643.90</b>	<b>1,248,074.00</b>	<b>14,076,831,004.13</b>
<b>Future</b>											
Jun 2011	ZAJY	Future	641	0.0842	0.0843	0.0000	0.0000	0	0.00		
Sep 2011	ZAJY	Future	12,290	0.0854	0.0856	0.0000	0.0000	0	0.00		
			<u>12,931</u>					<u>0.00</u>	<u>0.00</u>	<u>57,103.00</u>	<u>486,525,277.00</u>
	<b>Total</b>		<b>12,931</b>					<b>0.00</b>	<b>0.00</b>	<b>57,103.00</b>	<b>486,525,277.00</b>
<b>Future</b>											
Jun 2011	ZAUM	Future	98	6.7475	6.7358	0.0000	0.0000	0	0.00		
Sep 2011	ZAUM	Future	347	6.8424	6.8334	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	60250.0000	61422.0000	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	251,333	6.7475	6.7358	6.7665	6.7009	137,924	929,187,742.20		
Sep 2011	ZAUS	Future	269,948	6.8424	6.8334	6.8590	6.7900	115,477	789,702,328.90		
Dec 2011	ZAUS	Future	40,465	6.9363	6.9272	6.8911	6.8876	6,237	42,968,886.20		
Mar 2012	ZAUS	Future	2,458	7.0355	7.0266	7.0524	7.0524	500	3,526,200.00		
Jun 2012	ZAUS	Future	1,500	7.1398	7.1310	0.0000	0.0000	0	0.00		
			<u>565,704</u>					<u>260,138.00</u>	<u>1,765,385,157.30</u>	<u>18,981,678.00</u>	<u>152,842,538,399.80</u>
<b>Option</b>											
Jun 2011	ZAUS	6.50 Call	3,000	248.0000	237.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.50 Put	100	1.0000	1.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.65 Put	7,450	11.0000	15.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Call	450	68.0000	65.0000	0.0000	0.0000	0	0.00		

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Jun 2011	ZAUS	6.70 Put	300	21.0000	29.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.85 Put	2,400	113.0000	126.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.90 Call	2,650	5.0000	6.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.95 Call	100	2.0000	3.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Call	24,880	1.0000	2.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Put	3,000	254.0000	266.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.05 Call	6,000	0.0000	1.0000	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	653.0000	664.0000	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	356.0000	353.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,000	151.0000	157.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	195.0000	202.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	250.0000	259.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	131.0000	131.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	500	90.0000	91.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	75.0000	76.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	633.0000	643.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	68.0000	69.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	53.0000	54.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	38.0000	39.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	28.0000	29.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	5,925	403.0000	399.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	282.0000	281.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	86.0000	88.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	361.0000	362.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	564.0000	562.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	501.0000	501.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	391.0000	392.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1211.0000	1212.0000	0.0000	0.0000	0	0.00		
			<u>168,339</u>					<i>0.00</i>	<i>0.00</i>	<i>2,266,647.00</i>	<i>1,280,503,717.34</i>
	<b>Total</b>		<b>734,043</b>					<b>260,138.00</b>	<b>1,765,385,157.30</b>	<b>21,248,325.00</b>	<b>154,123,042,117.14</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

968,028

288,814.00

2,059,252,521.40

26,675,011

206,810,521,731.92