

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-May-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	15,696	7.4384	7.3826	7.4280	7.4100	200	1,483,800.00		
Sep 2011	ZAAD	Future	9,515	7.4446	7.3841	7.4400	7.4400	500	3,717,550.00		
Dec 2011	ZAAD	Future	50	7.4592	7.3991	7.4260	7.4065	150	1,111,950.00		
			<u>25,261</u>					<u>850.00</u>	<u>6,313,300.00</u>	<u>1,166,715.00</u>	<u>7,671,579,340.90</u>
		<b>Total</b>	<b>25,261</b>					<b>850.00</b>	<b>6,313,300.00</b>	<b>1,166,915.00</b>	<b>7,671,645,464.90</b>
<b>Future</b>											
Jun 2011	ZAEU	Future	20,167	9.9834	9.8928	9.8980	9.8800	1,256	12,429,324.00		
Sep 2011	ZAEU	Future	51,402	10.0969	10.0026	10.0100	10.0100	125	1,252,400.00		
Dec 2011	ZAEU	Future	2,000	10.2053	10.1089	0.0000	0.0000	0	0.00		
			<u>73,569</u>					<u>1,381.00</u>	<u>13,681,724.00</u>	<u>1,420,873.00</u>	<u>16,055,718,242.80</u>
<b>Option</b>											
Sep 2011	ZAEU	9.80 Call	3,590	495.0000	431.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	227.0000	196.0000	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>80,749</b>					<b>1,381.00</b>	<b>13,681,724.00</b>	<b>1,668,927.00</b>	<b>16,156,294,167.65</b>
<b>Future</b>											
Jun 2011	ZAFR	Future	1,083	7.9157	7.8688	0.0000	0.0000	0	0.00		
Sep 2011	ZAFR	Future	50	8.0346	7.9849	0.0000	0.0000	0	0.00		
			<u>1,133</u>					<u>0.00</u>	<u>0.00</u>	<u>7,120.00</u>	<u>53,393,226.00</u>
		<b>Total</b>	<b>1,133</b>					<b>0.00</b>	<b>0.00</b>	<b>7,120.00</b>	<b>53,393,226.00</b>
<b>Future</b>											
Jun 2011	ZAGB	Future	29,762	11.3887	11.3350	11.4000	11.2900	118	1,335,893.00		
Sep 2011	ZAGB	Future	29,885	11.5375	11.4797	11.5500	11.5300	40	461,600.00		
Dec 2011	ZAGB	Future	993	11.6820	11.6218	0.0000	0.0000	0	0.00		
			<u>60,640</u>					<u>158.00</u>	<u>1,797,493.00</u>	<u>1,092,234.00</u>	<u>13,446,155,983.60</u>
<b>Option</b>											
Jun 2011	ZAGB	10.75 Put	10	23.0000	28.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.45 Call	10	157.0000	136.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.55 Put	100	283.0000	320.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.95 Put	100	603.0000	650.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	712.0000	668.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	381.0000	406.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	3,455	354.0000	328.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	467.0000	498.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	782.0000	822.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	878.0000	920.0000	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>68,520</b>					<b>158.00</b>	<b>1,797,493.00</b>	1,198,764.00	13,522,345,718.83
<b>Future</b>											
Jun 2011	ZAJY	Future	647	0.0870	0.0863	0.0000	0.0000	0	0.00		
Sep 2011	ZAJY	Future	16,271	0.0883	0.0876	0.0000	0.0000	0	0.00		
			<u>16,918</u>					<u>0.00</u>	<u>0.00</u>	45,369.00	384,505,431.10
<b>Total</b>			<b>16,918</b>					<b>0.00</b>	<b>0.00</b>	45,369.00	384,505,431.10
<b>Future</b>											
Jun 2011	ZAUM	Future	287	7.0250	6.9696	0.0000	0.0000	0	0.00		
			<u>287</u>					<u>0.00</u>	<u>0.00</u>	2,635.00	1,835,133,670.00
<b>Option</b>											
Jun 2011	ZAUM	7.35 Put	60	35771.0000	40579.0000	0.0000	0.0000	0	0.00		
			<u>60</u>					<u>0.00</u>	<u>0.00</u>	60.00	1,521,180.00
<b>Total</b>			<b>347</b>					<b>0.00</b>	<b>0.00</b>	2,695.00	1,836,654,850.00
<b>Future</b>											
Jun 2011	ZAUS	Future	388,143	7.0250	6.9696	7.0253	6.9080	29,548	205,568,547.10		
Sep 2011	ZAUS	Future	118,282	7.1273	7.0692	7.1310	7.0354	2,419	17,119,004.60		
Dec 2011	ZAUS	Future	20,219	7.2279	7.1676	7.2023	7.1755	48	345,474.40		
Mar 2012	ZAUS	Future	1,240	7.3358	7.2716	0.0000	0.0000	0	0.00		
			<u>527,884</u>					<u>32,015.00</u>	<u>223,033,026.10</u>	18,144,522.00	147,083,095,907.40
<b>Option</b>											
Jun 2011	ZAUS	6.50 Call	3,000	535.0000	482.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.50 Put	100	10.0000	12.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.65 Put	7,450	21.0000	27.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Call	450	352.0000	305.0000	0.0000	0.0000	490	121,250.00		
Jun 2011	ZAUS	6.70 Put	300	27.0000	35.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.75 Call	0	310.0000	265.0000	0.0000	0.0000	175	42,700.00		
Jun 2011	ZAUS	6.80 Call	100	270.0000	226.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.85 Put	2,400	56.0000	71.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.90 Call	2,650	195.0000	158.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.95 Call	100	162.0000	128.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Call	25,030	132.0000	106.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Put	3,000	107.0000	136.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.05 Call	6,000	109.0000	87.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.10 Call	100	90.0000	72.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.20 Call	1,690	61.0000	48.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.25 Call	1,000	50.0000	39.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.30 Call	250	40.0000	31.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.35 Call	5,500	33.0000	25.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Call	7,200	26.0000	21.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Put	1,000	401.0000	451.0000	0.0000	0.0000	0	0.00		

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Jun 2011	ZAUS	7.50 Call	800	17.0000	13.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.80 Call	1,000	5.0000	4.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	8.00 Call	500	2.0000	2.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	595.0000	547.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,000	92.0000	104.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	120.0000	136.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	154.0000	174.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	268.0000	241.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	500	196.0000	176.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	168.0000	151.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	441.0000	482.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	156.0000	140.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	124.0000	112.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	93.0000	84.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	71.0000	65.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	5,925	620.0000	576.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	255.0000	279.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	767.0000	728.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	688.0000	652.0000	0.0000	0.0000	0	0.00		
			<u>161,965</u>					<u>665.00</u>	<u>163,950.00</u>	<u>2,257,423.00</u>	<u>1,278,325,503.26</u>
	<b>Total</b>		<b>689,849</b>					<b>32,680.00</b>	<b>223,196,976.10</b>	<b>20,401,945.00</b>	<b>148,361,421,410.66</b>

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<b>Grand Total</b>	<b>882,777</b>			<b>35,069.00</b>	<b>244,989,493.10</b>	<b>25,652,177</b>	<b>196,061,480,122.04</b>
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