

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-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	15,121	7.3880	7.3581	0.0000	0.0000	0	0.00	
	Sep 2011	ZAAD	Future	9,415	7.3958	7.3664	0.0000	0.0000	0	0.00	
	Dec 2011	ZAAD	Future	5	7.4098	7.3810	0.0000	0.0000	0	0.00	
				<u>24,541</u>					<u>0.00</u>	<u>0.00</u>	<u>1,167,520.00</u>
			<b>Total</b>	<b>24,541</b>					<b>0.00</b>	<b>0.00</b>	<b>1,167,720.00</b>
<b>Future</b>											
	Jun 2011	ZAEU	Future	17,535	9.8698	9.8185	9.8775	9.8300	5,035	49,413,353.50	
	Sep 2011	ZAEU	Future	51,227	9.9843	9.9313	0.0000	0.0000	100	994,750.00	
	Dec 2011	ZAEU	Future	1,950	10.0917	10.0367	0.0000	0.0000	0	0.00	
				<u>70,712</u>					<u>5,135.00</u>	<u>50,408,103.50</u>	<u>1,444,383.00</u>
											<u>16,290,330,645.30</u>
<b>Option</b>											
	Sep 2011	ZAEU	9.80 Call	3,590	405.0000	374.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAEU	10.40 Call	3,590	174.0000	162.0000	0.0000	0.0000	0	0.00	
				<u>7,180</u>					<u>0.00</u>	<u>0.00</u>	<u>248,054.00</u>
			<b>Total</b>	<b>77,892</b>					<b>5,135.00</b>	<b>50,408,103.50</b>	<b>1,692,437.00</b>
											<b>16,390,906,570.15</b>
<b>Future</b>											
	Jun 2011	ZAFR	Future	953	7.9705	7.9025	0.0000	0.0000	0	0.00	
	Sep 2011	ZAFR	Future	50	8.0910	8.0213	0.0000	0.0000	0	0.00	
				<u>1,003</u>					<u>0.00</u>	<u>0.00</u>	<u>7,300.00</u>
			<b>Total</b>	<b>1,003</b>					<b>0.00</b>	<b>0.00</b>	<b>7,300.00</b>
											<b>54,820,676.00</b>
<b>Future</b>											
	Jun 2011	ZAGB	Future	27,868	11.3474	11.2357	11.3600	11.3165	51	578,456.50	
	Sep 2011	ZAGB	Future	27,849	11.4960	11.3833	11.5080	11.4665	100	1,148,725.00	
	Dec 2011	ZAGB	Future	993	11.6389	11.5243	0.0000	0.0000	0	0.00	
				<u>56,710</u>					<u>151.00</u>	<u>1,727,181.50</u>	<u>1,101,787.00</u>
											<u>13,555,730,401.60</u>
<b>Option</b>											
	Jun 2011	ZAGB	10.75 Put	10	16.0000	27.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAGB	11.45 Call	10	104.0000	77.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAGB	11.55 Put	100	278.0000	370.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAGB	11.95 Put	100	623.0000	729.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.00 Call	3,455	663.0000	585.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.50 Put	200	374.0000	438.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Call	3,455	311.0000	269.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Put	100	465.0000	536.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	12.10 Put	200	788.0000	875.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAGB	12.20 Put	250	889.0000	971.0000	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>64,590</b>					<b>151.00</b>	<b>1,727,181.50</b>	1,208,317.00	13,631,920,136.83
<b>Future</b>											
Jun 2011	ZAJY	Future	647	0.0861	0.0850	0.0000	0.0000	0	0.00		
Sep 2011	ZAJY	Future	11,717	0.0874	0.0863	0.0000	0.0000	0	0.00		
			<u>12,364</u>					<u>0.00</u>	<u>0.00</u>	54,477.00	464,358,910.30
<b>Total</b>			<b>12,364</b>					<b>0.00</b>	<b>0.00</b>	54,477.00	464,358,910.30
<b>Future</b>											
Jun 2011	ZAUM	Future	284	7.0390	6.9382	7.0083	7.0083	3	2,102,490.00		
Sep 2011	ZAUM	Future	40	7.1404	7.0389	0.0000	0.0000	0	0.00		
			<u>324</u>					<u>3.00</u>	<u>2,102,490.00</u>	2,981.00	2,079,453,390.00
<b>Option</b>											
Jun 2011	ZAUM	7.35 Put	60	33286.0000	42622.0000	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>384</b>					<b>3.00</b>	<b>2,102,490.00</b>	3,041.00	2,080,974,570.00
<b>Future</b>											
Jun 2011	ZAUS	Future	374,984	7.0390	6.9382	7.0620	6.9961	23,101	162,304,008.40		
Sep 2011	ZAUS	Future	168,842	7.1404	7.0389	7.1566	7.1000	3,518	25,090,299.60		
Dec 2011	ZAUS	Future	28,056	7.2388	7.1364	7.2400	7.2380	3,060	21,963,380.00		
Mar 2012	ZAUS	Future	1,826	7.3441	7.2403	0.0000	0.0000	500	3,661,750.00		
			<u>573,708</u>					<u>30,179.00</u>	<u>213,019,438.00</u>	18,341,029.00	148,464,374,536.40
<b>Option</b>											
Jun 2011	ZAUS	6.50 Call	3,000	544.0000	448.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.50 Put	100	5.0000	10.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.65 Put	7,450	12.0000	24.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Call	450	355.0000	269.0000	0.0000	0.0000	900	294,246.00		
Jun 2011	ZAUS	6.70 Put	300	16.0000	31.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.80 Call	100	268.0000	191.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.85 Put	2,400	38.0000	67.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.90 Call	2,650	189.0000	124.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.95 Call	100	153.0000	95.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Call	25,030	121.0000	76.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Put	3,000	82.0000	138.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.05 Call	6,000	92.0000	61.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.10 Call	100	73.0000	48.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.20 Call	1,690	46.0000	30.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.25 Call	1,000	36.0000	23.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.30 Call	250	28.0000	18.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.35 Call	5,700	22.0000	14.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Call	7,200	17.0000	11.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Put	1,000	378.0000	473.0000	0.0000	0.0000	0	0.00		

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Jun 2011	ZAUS	7.50 Call	800	11.0000	7.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.80 Call	1,000	3.0000	2.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	8.00 Call	500	1.0000	1.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	598.0000	517.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,000	80.0000	105.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	107.0000	138.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	140.0000	177.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	265.0000	218.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	500	188.0000	157.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	159.0000	133.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	419.0000	494.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	147.0000	123.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	116.0000	97.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	86.0000	72.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	64.0000	55.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	5,925	622.0000	549.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	247.0000	285.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	766.0000	702.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	687.0000	628.0000	0.0000	0.0000	0	0.00		
			<u>162,165</u>					<u>900.00</u>	<u>294,246.00</u>	<u>2,258,823.00</u>	<u>1,278,638,249.26</u>
	<b>Total</b>		<b>735,873</b>					<b>31,079.00</b>	<b>213,313,684.00</b>	<b>20,599,852.00</b>	<b>149,743,012,785.66</b>

<b>Grand Total</b>	<b>916,647</b>							<b>36,368.00</b>	<b>267,551,459.00</b>	<b>25,893,586</b>	<b>198,118,814,399.24</b>
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