

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-May-2011

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
Jun 2011	ZAAD	Future	15,121	7.4001	7.3880	0.0000	0.0000	300	2,220,450.00		
Sep 2011	ZAAD	Future	9,515	7.4078	7.3958	0.0000	0.0000	100	741,300.00		
Dec 2011	ZAAD	Future	5	7.4203	7.4098	0.0000	0.0000	0	0.00		
			<u>24,641</u>					<u>400.00</u>	<u>2,961,750.00</u>	<u>1,167,920.00</u>	<u>7,680,496,523.40</u>
		Total	24,641					400.00	2,961,750.00	1,168,120.00	7,680,562,647.40
Future											
Jun 2011	ZAEU	Future	17,549	9.9005	9.8698	9.9000	9.8695	915	9,048,720.90		
Sep 2011	ZAEU	Future	51,327	10.0142	9.9843	0.0000	0.0000	100	1,002,600.00		
Dec 2011	ZAEU	Future	1,950	10.1210	10.0917	10.1355	10.1350	20	202,705.00		
			<u>70,826</u>					<u>1,035.00</u>	<u>10,254,025.90</u>	<u>1,445,418.00</u>	<u>16,300,584,671.20</u>
Option											
Sep 2011	ZAEU	9.80 Call	3,590	419.0000	405.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	180.0000	174.0000	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>
		Total	78,006					1,035.00	10,254,025.90	1,693,472.00	16,401,160,596.05
Future											
Jun 2011	ZAFR	Future	953	7.9890	7.9705	7.9810	7.9810	25	199,525.00		
Sep 2011	ZAFR	Future	50	8.1093	8.0910	0.0000	0.0000	0	0.00		
			<u>1,003</u>					<u>25.00</u>	<u>199,525.00</u>	<u>7,325.00</u>	<u>55,020,201.00</u>
		Total	1,003					25.00	199,525.00	7,325.00	55,020,201.00
Future											
Jun 2011	ZAGB	Future	27,868	11.3633	11.3474	11.3645	11.3320	103	1,167,793.50		
Sep 2011	ZAGB	Future	27,949	11.5115	11.4960	11.5055	11.4770	300	3,448,775.00		
Dec 2011	ZAGB	Future	993	11.6527	11.6389	0.0000	0.0000	0	0.00		
			<u>56,810</u>					<u>403.00</u>	<u>4,616,568.50</u>	<u>1,102,190.00</u>	<u>13,560,346,970.10</u>
Option											
Jun 2011	ZAGB	10.75 Put	10	14.0000	16.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.45 Call	10	108.0000	104.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.55 Put	100	265.0000	278.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.95 Put	100	608.0000	623.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	675.0000	663.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	369.0000	374.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	3,455	321.0000	311.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	460.0000	465.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	780.0000	788.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	882.0000	889.0000	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
Total			64,690					403.00	4,616,568.50	1,208,720.00	13,636,536,705.33
Future											
Jun 2011	ZAJY	Future	637	0.0855	0.0861	0.0862	0.0862	10	86,170.00		
Sep 2011	ZAJY	Future	11,717	0.0868	0.0874	0.0000	0.0000	0	0.00		
			<u>12,354</u>					<u>10.00</u>	<u>86,170.00</u>	<u>54,487.00</u>	<u>464,445,080.30</u>
Total			12,354					10.00	86,170.00	54,487.00	464,445,080.30
Future											
Jun 2011	ZAUM	Future	284	7.0223	7.0390	0.0000	0.0000	0	0.00		
Sep 2011	ZAUM	Future	40	7.1233	7.1404	0.0000	0.0000	0	0.00		
			<u>324</u>					<u>0.00</u>	<u>0.00</u>	<u>2,981.00</u>	<u>2,079,453,390.00</u>
Option											
Jun 2011	ZAUM	7.35 Put	60	34756.0000	33286.0000	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>
Total			384					0.00	0.00	3,041.00	2,080,974,570.00
Future											
Jun 2011	ZAUS	Future	373,552	7.0223	7.0390	7.0470	7.0064	9,428	66,156,608.70		
Sep 2011	ZAUS	Future	169,532	7.1233	7.1404	7.1400	7.1231	2,640	18,814,844.00		
Dec 2011	ZAUS	Future	28,056	7.2205	7.2388	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	Future	1,826	7.3243	7.3441	0.0000	0.0000	0	0.00		
			<u>572,966</u>					<u>12,068.00</u>	<u>84,971,452.70</u>	<u>18,353,097.00</u>	<u>148,549,345,989.10</u>
Option											
Jun 2011	ZAUS	6.50 Call	3,000	527.0000	544.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.50 Put	100	5.0000	5.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.65 Put	7,450	12.0000	12.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Call	450	338.0000	355.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Put	300	16.0000	16.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.80 Call	100	251.0000	268.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.85 Put	2,400	38.0000	38.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.90 Call	2,650	173.0000	189.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.95 Call	100	138.0000	153.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Call	25,030	107.0000	121.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Put	3,000	85.0000	82.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.05 Call	6,000	85.0000	92.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.10 Call	100	67.0000	73.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.20 Call	1,690	42.0000	46.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.25 Call	1,000	33.0000	36.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.30 Call	250	25.0000	28.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.35 Call	5,700	20.0000	22.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Call	7,200	16.0000	17.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Put	1,000	394.0000	378.0000	0.0000	0.0000	0	0.00		

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Jun 2011	ZAUS	7.50 Call	800	10.0000	11.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.80 Call	1,000	2.0000	3.0000	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	583.0000	598.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,000	83.0000	80.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	111.0000	107.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	145.0000	140.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	255.0000	265.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	500	184.0000	188.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	157.0000	159.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	434.0000	419.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	145.0000	147.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	114.0000	116.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	85.0000	86.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	64.0000	64.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	5,925	608.0000	622.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	250.0000	247.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	753.0000	766.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	675.0000	687.0000	0.0000	0.0000	0	0.00		
			<u>162,165</u>					<u>0.00</u>	<u>0.00</u>	<u>2,258,823.00</u>	<u>1,278,638,249.26</u>
	Total		735,131					12,068.00	84,971,452.70	20,611,920.00	149,827,984,238.36

Grand Total	916,209							13,941.00	103,089,492.10	25,907,527	198,221,903,891.34
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