

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 25-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	14,835	7.4216	7.4001	0.0000	0.0000	286	2,095,750.80		
Sep 2011	ZAAD	Future	9,515	7.4308	7.4078	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	5	7.4454	7.4203	0.0000	0.0000	0	0.00		
			<u>24,355</u>					<u>286.00</u>	<u>2,095,750.80</u>	<u>1,168,206.00</u>	<u>7,682,592,274.20</u>
		<b>Total</b>	<b>24,355</b>					<b>286.00</b>	<b>2,095,750.80</b>	<b>1,168,406.00</b>	<b>7,682,658,398.20</b>
<b>Future</b>											
Jun 2011	ZAEU	Future	17,579	9.9417	9.9005	9.9550	9.9310	90	895,245.00		
Sep 2011	ZAEU	Future	51,327	10.0585	10.0142	0.0000	0.0000	2,000	20,078,000.00		
Dec 2011	ZAEU	Future	1,950	10.1698	10.1210	0.0000	0.0000	0	0.00		
			<u>70,856</u>					<u>2,090.00</u>	<u>20,973,245.00</u>	<u>1,447,508.00</u>	<u>16,321,557,916.20</u>
<b>Option</b>											
Sep 2011	ZAEU	9.80 Call	3,590	445.0000	419.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	190.0000	180.0000	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>78,036</b>					<b>2,090.00</b>	<b>20,973,245.00</b>	<b>1,695,562.00</b>	<b>16,422,133,841.05</b>
<b>Future</b>											
Jun 2011	ZAFR	Future	953	8.0856	7.9890	0.0000	0.0000	0	0.00		
Sep 2011	ZAFR	Future	50	8.2091	8.1093	0.0000	0.0000	0	0.00		
			<u>1,003</u>					<u>0.00</u>	<u>0.00</u>	<u>7,325.00</u>	<u>55,020,201.00</u>
		<b>Total</b>	<b>1,003</b>					<b>0.00</b>	<b>0.00</b>	<b>7,325.00</b>	<b>55,020,201.00</b>
<b>Future</b>											
Jun 2011	ZAGB	Future	27,412	11.4970	11.3633	11.5175	11.3960	2,560	29,392,705.00		
Sep 2011	ZAGB	Future	27,925	11.6492	11.5115	11.6600	11.6050	46	532,322.50		
Dec 2011	ZAGB	Future	998	11.7949	11.6527	11.8000	11.8000	5	59,000.00		
			<u>56,335</u>					<u>2,611.00</u>	<u>29,984,027.50</u>	<u>1,104,801.00</u>	<u>13,590,330,997.60</u>
<b>Option</b>											
Jun 2011	ZAGB	10.75 Put	10	7.0000	14.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.45 Call	10	162.0000	108.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.55 Put	100	166.0000	265.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.95 Put	100	481.0000	608.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	770.0000	675.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	297.0000	369.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	3,455	370.0000	321.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	371.0000	460.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	671.0000	780.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	779.0000	882.0000	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>64,215</b>					<b>2,611.00</b>	<b>29,984,027.50</b>	1,211,331.00	13,666,520,732.83
<b>Future</b>											
Jun 2011	ZAJY	Future	637	0.0862	0.0855	0.0000	0.0000	0	0.00		
Sep 2011	ZAJY	Future	11,717	0.0875	0.0868	0.0000	0.0000	0	0.00		
			<u>12,354</u>					<u>0.00</u>	<u>0.00</u>	54,487.00	464,445,080.30
<b>Total</b>			<b>12,354</b>					<b>0.00</b>	<b>0.00</b>	54,487.00	464,445,080.30
<b>Future</b>											
Jun 2011	ZAUM	Future	287	7.0656	7.0223	7.0670	7.0670	3	2,120,100.00		
Sep 2011	ZAUM	Future	40	7.1683	7.1233	0.0000	0.0000	0	0.00		
			<u>327</u>					<u>3.00</u>	<u>2,120,100.00</u>	2,984.00	2,081,573,490.00
<b>Option</b>											
Jun 2011	ZAUM	7.35 Put	60	30871.0000	34756.0000	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>387</b>					<b>3.00</b>	<b>2,120,100.00</b>	3,044.00	2,083,094,670.00
<b>Future</b>											
Jun 2011	ZAUS	Future	373,287	7.0656	7.0223	7.0910	7.0405	7,790	55,068,395.10		
Sep 2011	ZAUS	Future	169,090	7.1683	7.1233	7.1910	7.1421	2,155	15,430,059.20		
Dec 2011	ZAUS	Future	28,132	7.2677	7.2205	7.2800	7.2597	262	1,904,188.00		
Mar 2012	ZAUS	Future	1,911	7.3740	7.3243	7.3520	7.3520	170	1,248,990.00		
			<u>572,420</u>					<u>10,377.00</u>	<u>73,651,632.30</u>	18,363,474.00	148,622,997,621.40
<b>Option</b>											
Jun 2011	ZAUS	6.50 Call	3,000	569.0000	527.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.50 Put	100	3.0000	5.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.65 Put	7,450	8.0000	12.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Call	450	377.0000	338.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Put	300	11.0000	16.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.80 Call	100	287.0000	251.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.85 Put	2,400	29.0000	38.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.90 Call	2,650	205.0000	173.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.95 Call	100	168.0000	138.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Call	25,030	134.0000	107.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Put	3,000	68.0000	85.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.05 Call	6,000	103.0000	85.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.10 Call	100	82.0000	67.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.20 Call	1,690	51.0000	42.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.25 Call	1,000	40.0000	33.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.30 Call	250	31.0000	25.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.35 Call	5,700	24.0000	20.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Call	7,200	19.0000	16.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Put	1,000	353.0000	394.0000	0.0000	0.0000	0	0.00		

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Jun 2011	ZAUS	7.50 Call	800	12.0000	10.0000	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	621.0000	583.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,000	73.0000	83.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	99.0000	111.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	130.0000	145.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	280.0000	255.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	500	199.0000	184.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	170.0000	157.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	402.0000	434.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	157.0000	145.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	124.0000	114.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	91.0000	85.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	69.0000	64.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	5,925	642.0000	608.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	235.0000	250.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	786.0000	753.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	706.0000	675.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	536.0000	0.0000	0.0000	0.0000	300	172,299.00		
			<u>162,465</u>					<u>300.00</u>	<u>172,299.00</u>	<u>2,259,123.00</u>	<u>1,278,810,548.26</u>
	<b>Total</b>		<b>734,885</b>					<b>10,677.00</b>	<b>73,823,931.30</b>	<b>20,622,597.00</b>	<b>149,901,808,169.66</b>

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<b>Grand Total</b>	<b>915,235</b>							<b>15,667.00</b>	<b>128,997,054.60</b>	<b>25,923,194</b>	<b>198,350,900,945.94</b>
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