

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-May-2011

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
Jun 2011	ZAAD	Future	14,835	7.4171	7.4216	0.0000	0.0000	0	0.00		
Sep 2011	ZAAD	Future	9,515	7.4288	7.4308	7.4050	7.4050	200	1,481,000.00		
Dec 2011	ZAAD	Future	5	7.4420	7.4454	0.0000	0.0000	0	0.00		
			<u>24,355</u>					<u>200.00</u>	<u>1,481,000.00</u>	<u>1,168,406.00</u>	<u>7,684,073,274.20</u>
		Total	24,355					200.00	1,481,000.00	1,168,606.00	7,684,139,398.20
Future											
Jun 2011	ZAEU	Future	17,586	9.8840	9.9417	9.9075	9.9075	7	69,352.50		
Sep 2011	ZAEU	Future	53,327	10.0004	10.0585	10.0515	10.0300	6,100	61,156,150.00		
Dec 2011	ZAEU	Future	1,950	10.1093	10.1698	10.1350	10.1350	10	101,350.00		
			<u>72,863</u>					<u>6,117.00</u>	<u>61,326,852.50</u>	<u>1,453,625.00</u>	<u>16,382,884,768.70</u>
Option											
Sep 2011	ZAEU	9.80 Call	3,590	410.0000	445.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	174.0000	190.0000	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	80,043					6,117.00	61,326,852.50	1,701,679.00	16,483,460,693.55
Future											
Jun 2011	ZAFR	Future	900	8.0795	8.0856	8.0610	8.0280	53	426,309.00		
Sep 2011	ZAFR	Future	50	8.2022	8.2091	0.0000	0.0000	0	0.00		
			<u>950</u>					<u>53.00</u>	<u>426,309.00</u>	<u>7,378.00</u>	<u>55,446,510.00</u>
		Total	950					53.00	426,309.00	7,378.00	55,446,510.00
Future											
Jun 2011	ZAGB	Future	27,390	11.4644	11.4970	11.3700	11.3700	30	341,732.00		
Sep 2011	ZAGB	Future	28,325	11.6161	11.6492	0.0000	0.0000	400	4,645,520.00		
Dec 2011	ZAGB	Future	998	11.7588	11.7949	0.0000	0.0000	0	0.00		
			<u>56,713</u>					<u>430.00</u>	<u>4,987,252.00</u>	<u>1,105,231.00</u>	<u>13,595,318,249.60</u>
Option											
Jun 2011	ZAGB	10.75 Put	10	7.0000	7.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.45 Call	10	136.0000	162.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.55 Put	100	182.0000	166.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.95 Put	100	509.0000	481.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	746.0000	770.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	311.0000	297.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	3,455	355.0000	370.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	389.0000	371.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	693.0000	671.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	800.0000	779.0000	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			64,593					430.00	4,987,252.00	1,211,761.00	13,671,507,984.83
Future											
Jun 2011	ZAJY	Future	637	0.0862	0.0862	0.0000	0.0000	0	0.00		
Sep 2011	ZAJY	Future	11,717	0.0875	0.0875	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
Total			12,354					0.00	0.00	54,487.00	464,445,080.30
Future											
Jun 2011	ZAUM	Future	287	7.0147	7.0656	0.0000	0.0000	0	0.00		
Sep 2011	ZAUM	Future	40	7.1163	7.1683	0.0000	0.0000	0	0.00		
			<u>327</u>					<u>0.00</u>	<u>0.00</u>	2,984.00	2,081,573,490.00
Option											
Jun 2011	ZAUM	7.35 Put	60	35224.0000	30871.0000	0.0000	0.0000	0	0.00		
			<u>60</u>					<u>0.00</u>	<u>0.00</u>	60.00	1,521,180.00
Total			387					0.00	0.00	3,044.00	2,083,094,670.00
Future											
Jun 2011	ZAUS	Future	367,337	7.0147	7.0656	7.0345	6.9801	17,345	121,376,697.40		
Sep 2011	ZAUS	Future	169,353	7.1163	7.1683	7.1379	7.0857	3,233	22,953,487.90		
Dec 2011	ZAUS	Future	29,657	7.2135	7.2677	7.2005	7.1854	1,635	11,791,420.50		
Mar 2012	ZAUS	Future	1,911	7.3178	7.3740	0.0000	0.0000	0	0.00		
			<u>568,258</u>					<u>22,213.00</u>	<u>156,121,605.80</u>	18,385,687.00	148,779,119,227.20
Option											
Jun 2011	ZAUS	6.50 Call	3,000	518.0000	569.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.50 Put	100	3.0000	3.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.65 Put	7,450	9.0000	8.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Call	450	328.0000	377.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Put	300	13.0000	11.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.80 Call	100	241.0000	287.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.85 Put	2,400	35.0000	29.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.90 Call	2,650	163.0000	205.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.95 Call	100	129.0000	168.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Call	25,030	98.0000	134.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Put	3,000	83.0000	68.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.05 Call	6,000	77.0000	103.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.10 Call	100	61.0000	82.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.20 Call	1,690	37.0000	51.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.25 Call	1,000	28.0000	40.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.30 Call	250	22.0000	31.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.35 Call	5,700	17.0000	24.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Call	7,200	13.0000	19.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Put	1,000	398.0000	353.0000	0.0000	0.0000	0	0.00		

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Jun 2011	ZAUS	7.50 Call	800	8.0000	12.0000	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	578.0000	621.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,000	85.0000	73.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	113.0000	99.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	147.0000	130.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	252.0000	280.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	500	181.0000	199.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	154.0000	170.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	438.0000	402.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	142.0000	157.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	112.0000	124.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	83.0000	91.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	62.0000	69.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	5,925	602.0000	642.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	254.0000	235.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	749.0000	786.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	671.0000	706.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	513.0000	536.0000	0.0000	0.0000	0	0.00		
			<u>162,465</u>					<i>0.00</i>	<i>0.00</i>	<i>2,259,123.00</i>	<i>1,278,810,548.26</i>
	Total		730,723					22,213.00	156,121,605.80	20,644,810.00	150,057,929,775.46

Grand Total	913,405			29,013.00	224,343,019.30	25,952,207	198,575,243,965.24
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