

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 16-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	15,096	7.4127	7.4384	0.0000	0.0000	600	4,443,000.00	
	Sep 2011	ZAAD	Future	9,515	7.4209	7.4446	7.4290	7.4290	10	74,290.00	
	Dec 2011	ZAAD	Future	0	7.4363	7.4592	7.4400	7.4400	50	372,000.00	
				<u>24,611</u>					<u>660.00</u>	<u>4,889,290.00</u>	<u>1,167,375.00</u>
	<b>Total</b>			<b>24,611</b>					<b>660.00</b>	<b>4,889,290.00</b>	<b>1,167,575.00</b>
<b>Future</b>											
	Jun 2011	ZAEU	Future	20,147	9.9507	9.9834	9.9525	9.9520	45	447,852.50	
	Sep 2011	ZAEU	Future	51,402	10.0667	10.0969	0.0000	0.0000	15,218	153,032,208.00	
	Dec 2011	ZAEU	Future	2,000	10.1763	10.2053	0.0000	0.0000	0	0.00	
				<u>73,549</u>					<u>15,263.00</u>	<u>153,480,060.50</u>	<u>1,436,136.00</u>
	<b>Total</b>								<b>15,263.00</b>	<b>153,480,060.50</b>	<b>1,436,136.00</b>
<b>Option</b>											
	Sep 2011	ZAEU	9.80 Call	3,590	471.0000	495.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAEU	10.40 Call	3,590	215.0000	227.0000	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>80,729</b>					<b>15,263.00</b>	<b>153,480,060.50</b>	<b>1,684,190.00</b>
<b>Future</b>											
	Jun 2011	ZAFR	Future	953	7.9444	7.9157	7.9310	7.9290	180	1,427,450.00	
	Sep 2011	ZAFR	Future	50	8.0659	8.0346	0.0000	0.0000	0	0.00	
				<u>1,003</u>					<u>180.00</u>	<u>1,427,450.00</u>	<u>7,300.00</u>
	<b>Total</b>			<b>1,003</b>					<b>180.00</b>	<b>1,427,450.00</b>	<b>7,300.00</b>
<b>Future</b>											
	Jun 2011	ZAGB	Future	29,835	11.3508	11.3887	11.4360	11.3480	531	6,070,323.00	
	Sep 2011	ZAGB	Future	27,774	11.5021	11.5375	0.0000	0.0000	6,838	78,691,704.00	
	Dec 2011	ZAGB	Future	993	11.6485	11.6820	0.0000	0.0000	0	0.00	
				<u>58,602</u>					<u>7,369.00</u>	<u>84,762,027.00</u>	<u>1,099,603.00</u>
	<b>Total</b>								<b>7,369.00</b>	<b>84,762,027.00</b>	<b>1,099,603.00</b>
<b>Option</b>											
	Jun 2011	ZAGB	10.75 Put	10	24.0000	23.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAGB	11.45 Call	10	133.0000	157.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAGB	11.55 Put	100	301.0000	283.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAGB	11.95 Put	100	632.0000	603.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.00 Call	3,455	680.0000	712.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.50 Put	200	391.0000	381.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Call	3,455	334.0000	354.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Put	100	482.0000	467.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	12.10 Put	200	804.0000	782.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAGB	12.20 Put	250	898.0000	878.0000	0.0000	0.0000	0	0.00	
				<u>7,880</u>					<u>0.00</u>	<u>0.00</u>	<u>106,530.00</u>
	<b>Total</b>								<b>0.00</b>	<b>0.00</b>	<b>106,530.00</b>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Total</b>			<b>66,482</b>					<b>7,369.00</b>	<b>84,762,027.00</b>	1,206,133.00	13,607,107,745.83
<b>Future</b>											
Jun 2011	ZAJY	Future	647	0.0865	0.0870	0.0000	0.0000	0	0.00		
Sep 2011	ZAJY	Future	11,717	0.0879	0.0883	0.0000	0.0000	9,108	79,853,479.20		
			<u>12,364</u>					<u>9,108.00</u>	<u>79,853,479.20</u>	<u>54,477.00</u>	<u>464,358,910.30</u>
<b>Total</b>			<b>12,364</b>					<b>9,108.00</b>	<b>79,853,479.20</b>	54,477.00	464,358,910.30
<b>Future</b>											
Jun 2011	ZAUM	Future	287	6.9945	7.0250	0.0000	0.0000	0	0.00		
Sep 2011	ZAUM	Future	40	7.0982	7.1273	7.1150	7.1150	40	28,460,000.00		
			<u>327</u>					<u>40.00</u>	<u>28,460,000.00</u>	<u>2,675.00</u>	<u>1,863,593,670.00</u>
<b>Option</b>											
Jun 2011	ZAUM	7.35 Put	60	38176.0000	35771.0000	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>
<b>Total</b>			<b>387</b>					<b>40.00</b>	<b>28,460,000.00</b>	2,735.00	1,865,114,850.00
<b>Future</b>											
Jun 2011	ZAUS	Future	387,817	6.9945	7.0250	7.0649	6.9946	27,140	191,090,751.60		
Sep 2011	ZAUS	Future	106,654	7.0982	7.1273	7.1601	7.0989	24,369	173,172,252.50		
Dec 2011	ZAUS	Future	22,876	7.1995	7.2279	7.2500	7.2423	2,804	20,362,190.20		
Mar 2012	ZAUS	Future	1,326	7.3069	7.3358	7.3422	7.3422	172	1,261,998.40		
			<u>518,673</u>					<u>54,485.00</u>	<u>385,887,192.70</u>	<u>18,199,007.00</u>	<u>147,468,983,100.10</u>
<b>Option</b>											
Jun 2011	ZAUS	6.50 Call	3,000	505.0000	535.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.50 Put	100	11.0000	10.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.65 Put	7,450	24.0000	21.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Call	450	325.0000	352.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Put	300	31.0000	27.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.80 Call	100	244.0000	270.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.85 Put	2,400	63.0000	56.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.90 Call	2,650	173.0000	195.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.95 Call	100	141.0000	162.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Call	25,030	113.0000	132.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Put	3,000	119.0000	107.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.05 Call	6,000	93.0000	109.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.10 Call	100	76.0000	90.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.20 Call	1,690	50.0000	61.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.25 Call	1,000	40.0000	50.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.30 Call	250	33.0000	40.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.35 Call	5,700	26.0000	33.0000	0.0000	0.0000	500	18,500.00		
Jun 2011	ZAUS	7.40 Call	7,200	21.0000	26.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Put	1,000	427.0000	401.0000	0.0000	0.0000	0	0.00		

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Jun 2011	ZAUS	7.50 Call	800	14.0000	17.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.80 Call	1,000	4.0000	5.0000	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	569.0000	595.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,000	96.0000	92.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	126.0000	120.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	163.0000	154.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	253.0000	268.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	500	185.0000	196.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	158.0000	168.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	460.0000	441.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	147.0000	156.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	117.0000	124.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	88.0000	93.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	68.0000	71.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	5,925	596.0000	620.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	263.0000	255.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	748.0000	767.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	670.0000	688.0000	0.0000	0.0000	0	0.00		
			<u>162,165</u>					<u>500.00</u>	<u>18,500.00</u>	<u>2,257,923.00</u>	<u>1,278,344,003.26</u>
		<b>Total</b>	<b>680,838</b>					<b>54,985.00</b>	<b>385,905,692.70</b>	<b>20,456,930.00</b>	<b>148,747,327,103.36</b>

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<b>Grand Total</b>	<b>866,414</b>			<b>87,605.00</b>	<b>738,777,999.40</b>	<b>25,739,782</b>	<b>196,800,258,121.44</b>
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