

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-May-2011

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
	Jun 2011	ZAAD	Future	15,101	7.4085	7.4127	7.3800	7.3800	5	36,900.00	
	Sep 2011	ZAAD	Future	9,515	7.4162	7.4209	0.0000	0.0000	0	0.00	
				<u>24,616</u>					<u>5.00</u>	<u>36,900.00</u>	<u>1,167,380.00</u>
	Total			24,616					5.00	36,900.00	1,167,580.00
Future											
	Jun 2011	ZAEU	Future	20,147	9.9535	9.9507	0.0000	0.0000	0	0.00	
	Sep 2011	ZAEU	Future	51,402	10.0688	10.0667	0.0000	0.0000	0	0.00	
	Dec 2011	ZAEU	Future	2,000	10.1731	10.1763	10.1550	10.1550	5	50,775.00	
				<u>73,549</u>					<u>5.00</u>	<u>50,775.00</u>	<u>1,436,141.00</u>
											<u>16,209,249,078.30</u>
Option											
	Sep 2011	ZAEU	9.80 Call	3,590	469.0000	471.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAEU	10.40 Call	3,590	212.0000	215.0000	0.0000	0.0000	0	0.00	
				<u>7,180</u>					<u>0.00</u>	<u>0.00</u>	<u>248,054.00</u>
	Total			80,729					5.00	50,775.00	1,684,195.00
Future											
	Jun 2011	ZAFR	Future	953	7.9464	7.9444	0.0000	0.0000	0	0.00	
	Sep 2011	ZAFR	Future	50	8.0670	8.0659	0.0000	0.0000	0	0.00	
				<u>1,003</u>					<u>0.00</u>	<u>0.00</u>	<u>7,300.00</u>
	Total			1,003					0.00	0.00	7,300.00
Future											
	Jun 2011	ZAGB	Future	28,512	11.3842	11.3508	11.4300	11.3990	1,327	15,153,522.00	
	Sep 2011	ZAGB	Future	27,774	11.5341	11.5021	0.0000	0.0000	0	0.00	
	Dec 2011	ZAGB	Future	993	11.6751	11.6485	11.6500	11.6500	10	116,500.00	
				<u>57,279</u>					<u>1,337.00</u>	<u>15,270,022.00</u>	<u>1,100,940.00</u>
											<u>13,546,188,032.60</u>
Option											
	Jun 2011	ZAGB	10.75 Put	10	20.0000	24.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAGB	11.45 Call	10	139.0000	133.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAGB	11.55 Put	100	272.0000	301.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAGB	11.95 Put	100	599.0000	632.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.00 Call	3,455	702.0000	680.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.50 Put	200	372.0000	391.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Call	3,455	343.0000	334.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Put	100	459.0000	482.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	12.10 Put	200	775.0000	804.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAGB	12.20 Put	250	876.0000	898.0000	0.0000	0.0000	0	0.00	
				<u>7,880</u>					<u>0.00</u>	<u>0.00</u>	<u>106,530.00</u>
	Total			65,159					1,337.00	15,270,022.00	1,207,470.00
											13,622,377,767.83

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Future											
Jun 2011	ZAJY	Future	647	0.0863	0.0865	0.0000	0.0000	0	0.00		
Sep 2011	ZAJY	Future	11,717	0.0876	0.0879	0.0000	0.0000	0	0.00		
			<u>12,364</u>					<u>0.00</u>	<u>0.00</u>	<u>54,477.00</u>	<u>464,358,910.30</u>
		Total	12,364					0.00	0.00	54,477.00	464,358,910.30
Future											
Jun 2011	ZAUM	Future	387	7.0264	6.9945	0.0000	0.0000	100	70,550,000.00		
Sep 2011	ZAUM	Future	40	7.1297	7.0982	0.0000	0.0000	0	0.00		
			<u>427</u>					<u>100.00</u>	<u>70,550,000.00</u>	<u>2,775.00</u>	<u>1,934,143,670.00</u>
Option											
Jun 2011	ZAUM	7.35 Put	60	35123.0000	38176.0000	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	487					100.00	70,550,000.00	2,835.00	1,935,664,850.00
Future											
Jun 2011	ZAUS	Future	384,168	7.0264	6.9945	7.0558	6.9832	9,624	67,495,415.00		
Sep 2011	ZAUS	Future	106,889	7.1297	7.0982	7.1510	7.0900	3,385	24,067,412.90		
Dec 2011	ZAUS	Future	23,736	7.2275	7.1995	7.2500	7.2330	1,145	8,255,165.00		
Mar 2012	ZAUS	Future	1,326	7.3353	7.3069	0.0000	0.0000	0	0.00		
			<u>516,119</u>					<u>14,154.00</u>	<u>99,817,992.90</u>	<u>18,213,161.00</u>	<u>147,568,801,093.00</u>
Option											
Jun 2011	ZAUS	6.50 Call	3,000	534.0000	505.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.50 Put	100	8.0000	11.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.65 Put	7,450	19.0000	24.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Call	450	351.0000	325.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Put	300	25.0000	31.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.80 Call	100	267.0000	244.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.85 Put	2,400	52.0000	63.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.90 Call	2,650	192.0000	173.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.95 Call	100	159.0000	141.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Call	25,030	128.0000	113.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Put	3,000	102.0000	119.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.05 Call	6,000	101.0000	93.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.10 Call	100	82.0000	76.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.20 Call	1,690	54.0000	50.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.25 Call	1,000	43.0000	40.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.30 Call	250	35.0000	33.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.35 Call	5,700	28.0000	26.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Call	7,200	22.0000	21.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Put	1,000	396.0000	427.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.50 Call	800	14.0000	14.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.80 Call	1,000	4.0000	4.0000	0.0000	0.0000	0	0.00		

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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	594.0000	569.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,000	87.0000	96.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	116.0000	126.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	150.0000	163.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	268.0000	253.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	500	192.0000	185.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	164.0000	158.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	434.0000	460.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	152.0000	147.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	121.0000	117.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	90.0000	88.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	69.0000	68.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	5,925	618.0000	596.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	253.0000	263.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	762.0000	748.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	684.0000	670.0000	0.0000	0.0000	0	0.00		
			<u>162,165</u>					<u>0.00</u>	<u>0.00</u>	<u>2,257,923.00</u>	<u>1,278,344,003.26</u>
	Total		678,284					14,154.00	99,817,992.90	20,471,084.00	148,847,145,096.26

Grand Total	862,642							15,601.00	185,725,689.90	25,755,383	196,985,983,811.34
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