

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-May-2011

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE VALUE</u>
Future											
Jun 2011	ZAAD	Future	15,121	7.3275	7.4085	7.3550	7.3550	20	147,100.00		
Sep 2011	ZAAD	Future	9,515	7.3351	7.4162	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	5	7.3480	7.4278	7.3725	7.3725	5	36,862.50		
			<u>24,641</u>					<u>25.00</u>	<u>183,962.50</u>	<u>1,167,405.00</u>	<u>7,676,689,493.40</u>
		Total	24,641					25.00	183,962.50	1,167,605.00	7,676,755,617.40
Future											
Jun 2011	ZAEU	Future	20,185	9.8567	9.9535	9.8715	9.8490	88	868,174.50		
Sep 2011	ZAEU	Future	51,252	9.9687	10.0688	9.9820	9.9820	150	1,495,800.00		
Dec 2011	ZAEU	Future	1,950	10.0727	10.1731	10.0900	10.0900	50	504,500.00		
			<u>73,387</u>					<u>288.00</u>	<u>2,868,474.50</u>	<u>1,436,429.00</u>	<u>16,212,117,552.80</u>
Option											
Sep 2011	ZAEU	9.80 Call	3,590	401.0000	469.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	178.0000	212.0000	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	80,567					288.00	2,868,474.50	1,684,483.00	16,312,693,477.65
Future											
Jun 2011	ZAFR	Future	953	7.8337	7.9464	0.0000	0.0000	0	0.00		
Sep 2011	ZAFR	Future	50	7.9506	8.0670	0.0000	0.0000	0	0.00		
			<u>1,003</u>					<u>0.00</u>	<u>0.00</u>	<u>7,300.00</u>	<u>54,820,676.00</u>
		Total	1,003					0.00	0.00	7,300.00	54,820,676.00
Future											
Jun 2011	ZAGB	Future	27,968	11.1711	11.3842	11.2320	11.1570	611	6,857,945.00		
Sep 2011	ZAGB	Future	27,799	11.3162	11.5341	0.0000	0.0000	25	283,492.50		
Dec 2011	ZAGB	Future	993	11.4552	11.6751	0.0000	0.0000	0	0.00		
			<u>56,760</u>					<u>636.00</u>	<u>7,141,437.50</u>	<u>1,101,576.00</u>	<u>13,553,329,470.10</u>
Option											
Jun 2011	ZAGB	10.75 Put	10	40.0000	20.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.45 Call	10	68.0000	139.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.55 Put	100	429.0000	272.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.95 Put	100	793.0000	599.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	550.0000	702.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	489.0000	372.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	3,455	257.0000	343.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	591.0000	459.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	937.0000	775.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1029.0000	876.0000	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			64,640					636.00	7,141,437.50	1,208,106.00	13,629,519,205.33
Future											
Jun 2011	ZAJY	Future	647	0.0846	0.0863	0.0000	0.0000	0	0.00		
Sep 2011	ZAJY	Future	11,717	0.0859	0.0876	0.0000	0.0000	0	0.00		
			<u>12,364</u>					<u>0.00</u>	<u>0.00</u>	54,477.00	464,358,910.30
Total			12,364					0.00	0.00	54,477.00	464,358,910.30
Future											
Jun 2011	ZAUM	Future	387	6.9209	7.0264	0.0000	0.0000	0	0.00		
Sep 2011	ZAUM	Future	40	7.0208	7.1297	7.0241	7.0241	3	2,107,230.00		
			<u>427</u>					<u>3.00</u>	<u>2,107,230.00</u>	2,778.00	1,936,250,900.00
Option											
Jun 2011	ZAUM	7.35 Put	60	44389.0000	35123.0000	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			487					3.00	2,107,230.00	2,838.00	1,937,772,080.00
Future											
Jun 2011	ZAUS	Future	380,085	6.9209	7.0264	6.9703	6.8995	13,815	95,744,482.10		
Sep 2011	ZAUS	Future	146,979	7.0208	7.1297	7.0595	7.0030	42,314	296,640,102.20		
Dec 2011	ZAUS	Future	25,676	7.1178	7.2275	7.1515	7.1115	2,160	15,417,017.00		
Mar 2012	ZAUS	Future	1,326	7.2223	7.3353	0.0000	0.0000	0	0.00		
			<u>554,066</u>					<u>58,289.00</u>	<u>407,801,601.30</u>	18,271,450.00	147,976,602,694.30
Option											
Jun 2011	ZAUS	6.50 Call	3,000	433.0000	534.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.50 Put	100	12.0000	8.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.65 Put	7,450	29.0000	19.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Call	450	258.0000	351.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Put	300	37.0000	25.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.80 Call	100	183.0000	267.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.85 Put	2,400	78.0000	52.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.90 Call	2,650	119.0000	192.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.95 Call	100	92.0000	159.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Call	25,030	74.0000	128.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Put	3,000	153.0000	102.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.05 Call	6,000	59.0000	101.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.10 Call	100	47.0000	82.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.20 Call	1,690	30.0000	54.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.25 Call	1,000	24.0000	43.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.30 Call	250	19.0000	35.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.35 Call	5,700	15.0000	28.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Call	7,200	12.0000	22.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Put	1,000	491.0000	396.0000	0.0000	0.0000	0	0.00		

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Jun 2011	ZAUS	7.50 Call	800	7.0000	14.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.80 Call	1,000	2.0000	4.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	8.00 Call	500	1.0000	2.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	505.0000	594.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,000	112.0000	87.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	147.0000	116.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	188.0000	150.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	214.0000	268.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	500	154.0000	192.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	131.0000	164.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	510.0000	434.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	121.0000	152.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	96.0000	121.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	72.0000	90.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	55.0000	69.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	5,925	537.0000	618.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	296.0000	253.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	696.0000	762.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	622.0000	684.0000	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		716,231					58,289.00	407,801,601.30	20,529,373.00	149,254,946,697.56

Grand Total	899,933							59,241.00	420,102,705.80	25,814,624	197,406,086,517.14
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