

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-May-2011

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
Jun 2011	ZAAD	Future	15,121	7.3581	7.3275	7.3520	7.3520	15	110,280.00		
Sep 2011	ZAAD	Future	9,415	7.3664	7.3351	0.0000	0.0000	100	735,000.00		
Dec 2011	ZAAD	Future	5	7.3810	7.3480	0.0000	0.0000	0	0.00		
			<u>24,541</u>					<u>115.00</u>	<u>845,280.00</u>	<u>1,167,520.00</u>	<u>7,677,534,773.40</u>
		Total	24,541					115.00	845,280.00	1,167,720.00	7,677,600,897.40
Future											
Jun 2011	ZAEU	Future	21,161	9.8185	9.8567	9.8780	9.8400	2,694	26,561,489.00		
Sep 2011	ZAEU	Future	51,127	9.9313	9.9687	9.9740	9.9740	125	1,243,500.00		
Dec 2011	ZAEU	Future	1,950	10.0367	10.0727	0.0000	0.0000	0	0.00		
			<u>74,238</u>					<u>2,819.00</u>	<u>27,804,989.00</u>	<u>1,439,248.00</u>	<u>16,239,922,541.80</u>
Option											
Sep 2011	ZAEU	9.80 Call	3,590	374.0000	401.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	162.0000	178.0000	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	81,418					2,819.00	27,804,989.00	1,687,302.00	16,340,498,466.65
Future											
Jun 2011	ZAFR	Future	953	7.9025	7.8337	0.0000	0.0000	0	0.00		
Sep 2011	ZAFR	Future	50	8.0213	7.9506	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	27,908	11.2357	11.1711	11.2310	11.2200	60	673,750.00		
Sep 2011	ZAGB	Future	27,799	11.3833	11.3162	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	Future	993	11.5243	11.4552	0.0000	0.0000	0	0.00		
			<u>56,700</u>					<u>60.00</u>	<u>673,750.00</u>	<u>1,101,636.00</u>	<u>13,554,003,220.10</u>
Option											
Jun 2011	ZAGB	10.75 Put	10	27.0000	40.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.45 Call	10	77.0000	68.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.55 Put	100	370.0000	429.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.95 Put	100	729.0000	793.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	585.0000	550.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	438.0000	489.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	3,455	269.0000	257.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	536.0000	591.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	875.0000	937.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	971.0000	1029.0000	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			64,580					60.00	673,750.00	1,208,166.00	13,630,192,955.33
Future											
Jun 2011	ZAJY	Future	647	0.0850	0.0846	0.0000	0.0000	0	0.00		
Sep 2011	ZAJY	Future	11,717	0.0863	0.0859	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	287	6.9382	6.9209	0.0000	0.0000	200	141,100,000.00		
Sep 2011	ZAUM	Future	40	7.0389	7.0208	0.0000	0.0000	0	0.00		
			<u>327</u>					<u>200.00</u>	<u>141,100,000.00</u>	2,978.00	2,077,350,900.00
Option											
Jun 2011	ZAUM	7.35 Put	60	42622.0000	44389.0000	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					200.00	141,100,000.00	3,038.00	2,078,872,080.00
Future											
Jun 2011	ZAUS	Future	375,920	6.9382	6.9209	6.9579	6.8935	17,978	124,311,852.40		
Sep 2011	ZAUS	Future	167,883	7.0389	7.0208	7.0445	6.9925	21,402	150,298,355.70		
Dec 2011	ZAUS	Future	25,676	7.1364	7.1178	7.1226	7.0970	20	142,196.00		
Mar 2012	ZAUS	Future	1,326	7.2403	7.2223	0.0000	0.0000	0	0.00		
			<u>570,805</u>					<u>39,400.00</u>	<u>274,752,404.10</u>	18,310,850.00	148,251,355,098.40
Option											
Jun 2011	ZAUS	6.50 Call	3,000	448.0000	433.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.50 Put	100	10.0000	12.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.65 Put	7,450	24.0000	29.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Call	450	269.0000	258.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Put	300	31.0000	37.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.80 Call	100	191.0000	183.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.85 Put	2,400	67.0000	78.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.90 Call	2,650	124.0000	119.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.95 Call	100	95.0000	92.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Call	25,030	76.0000	74.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Put	3,000	138.0000	153.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.05 Call	6,000	61.0000	59.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.10 Call	100	48.0000	47.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.20 Call	1,690	30.0000	30.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.25 Call	1,000	23.0000	24.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.30 Call	250	18.0000	19.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.35 Call	5,700	14.0000	15.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Call	7,200	11.0000	12.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Put	1,000	473.0000	491.0000	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Jun 2011	ZAUS	7.50 Call	800	7.0000	7.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.80 Call	1,000	2.0000	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	517.0000	505.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,000	105.0000	112.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	138.0000	147.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	177.0000	188.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	218.0000	214.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	500	157.0000	154.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	133.0000	131.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	494.0000	510.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	123.0000	121.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	97.0000	96.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	72.0000	72.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	55.0000	55.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	5,925	549.0000	537.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	285.0000	296.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	702.0000	696.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	628.0000	622.0000	0.0000	0.0000	0	0.00		
			<u>162,165</u>					<i>0.00</i>	<i>0.00</i>	<i>2,257,923.00</i>	<i>1,278,344,003.26</i>
	Total		732,970					39,400.00	274,752,404.10	20,568,773.00	149,529,699,101.66

Grand Total	917,263			42,594.00	445,176,423.10	25,857,218	197,851,262,940.24
--------------------	----------------	--	--	------------------	-----------------------	-------------------	---------------------------
