

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 03-May-2011

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
Jun 2011	ZAAD	Future	12,686	7.2250	7.2133	0.0000	0.0000	0	0.00		
Sep 2011	ZAAD	Future	8,820	7.2372	7.2236	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	150	7.2512	7.2410	0.0000	0.0000	0	0.00		
			<u>21,656</u>					<u>0.00</u>	<u>0.00</u>	<u>1,162,329.00</u>	<u>7,639,290,632.00</u>
		Total	21,656					0.00	0.00	1,162,529.00	7,639,356,756.20
Future											
Jun 2011	ZAEU	Future	17,004	9.8754	9.8195	9.8725	9.8455	11	108,570.50		
Sep 2011	ZAEU	Future	51,077	9.9855	9.9297	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	Future	2,000	10.0902	10.0376	0.0000	0.0000	0	0.00		
			<u>70,081</u>					<u>11.00</u>	<u>108,570.50</u>	<u>1,404,582.00</u>	<u>15,895,346,576.20</u>
Option											
Sep 2011	ZAEU	9.80 Call	3,590	421.0000	391.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	190.0000	182.0000	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	77,261					11.00	108,570.50	1,652,636.00	15,995,922,501.05
Future											
Jun 2011	ZAFR	Future	900	7.7444	7.6267	0.0000	0.0000	0	0.00		
			<u>900</u>					<u>0.00</u>	<u>0.00</u>	<u>6,762.00</u>	<u>50,586,909.00</u>
		Total	900					0.00	0.00	6,762.00	50,586,909.00
Future											
Jun 2011	ZAGB	Future	25,822	10.9811	11.0368	11.0780	10.9975	14,010	154,634,330.00		
Sep 2011	ZAGB	Future	29,935	11.1233	11.1789	11.1300	11.1300	10	111,300.00		
Dec 2011	ZAGB	Future	993	11.2607	11.3183	11.3500	11.3500	5	56,750.00		
			<u>56,750</u>					<u>14,025.00</u>	<u>154,802,380.00</u>	<u>1,076,636.00</u>	<u>13,272,467,575.80</u>
Option											
Jun 2011	ZAGB	10.75 Put	10	95.0000	87.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.45 Call	10	52.0000	68.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.55 Put	100	609.0000	566.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.95 Put	100	982.0000	932.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	442.0000	480.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	3,455	210.0000	231.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	737.0000	702.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	1104.0000	1062.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1179.0000	1140.0000	0.0000	0.0000	0	0.00		
			<u>7,680</u>					<u>0.00</u>	<u>0.00</u>	<u>106,130.00</u>	<u>76,025,535.23</u>
		Total	64,430					14,025.00	154,802,380.00	1,182,766.00	13,348,493,111.03

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Future											
Jun 2011	ZAJY	Future	647	0.0825	0.0815	0.0000	0.0000	0	0.00		
Sep 2011	ZAJY	Future	16,271	0.0837	0.0827	0.0000	0.0000	0	0.00		
			<u>16,918</u>					0.00	0.00	45,349.00	384,336,805.10
		Total	16,918					0.00	0.00	45,349.00	384,336,805.10
Future											
Jun 2011	ZAUM	Future	284	6.6649	6.6222	0.0000	0.0000	0	0.00		
			<u>284</u>					0.00	0.00	2,632.00	1,833,126,130.00
Option											
Jun 2011	ZAUM	7.35 Put	60	69172.0000	73443.0000	0.0000	0.0000	0	0.00		
			<u>60</u>					0.00	0.00	60.00	1,521,180.00
		Total	344					0.00	0.00	2,692.00	1,834,647,310.00
Future											
Jun 2011	ZAUS	Future	426,718	6.6649	6.6222	6.6990	6.6625	12,802	85,154,683.80		
Sep 2011	ZAUS	Future	119,432	6.7608	6.7171	6.7809	6.7650	548	3,671,495.20		
Dec 2011	ZAUS	Future	12,572	6.8548	6.8122	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	Future	1,240	6.9546	6.9119	0.0000	0.0000	0	0.00		
			<u>559,962</u>					13,350.00	88,826,179.00	17,913,475.00	145,500,021,276.70
Option											
Jun 2011	ZAUS	6.50 Call	3,000	221.0000	195.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.50 Put	100	56.0000	73.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.65 Put	7,450	108.0000	138.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Call	650	102.0000	91.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Put	300	137.0000	169.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.75 Call	175	83.0000	75.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.80 Call	100	68.0000	62.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.85 Put	2,400	240.0000	279.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.90 Call	2,650	45.0000	41.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.95 Call	100	36.0000	34.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Call	19,330	29.0000	27.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Put	3,000	364.0000	405.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.05 Call	6,000	24.0000	22.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.10 Call	100	19.0000	18.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.20 Call	1,690	12.0000	12.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.25 Call	1,000	10.0000	10.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.30 Call	250	8.0000	8.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.35 Call	5,500	7.0000	7.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Call	7,200	5.0000	5.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Put	1,000	740.0000	783.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.50 Call	800	4.0000	4.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.80 Call	1,000	1.0000	1.0000	0.0000	0.0000	0	0.00		

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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	326.0000	304.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,000	210.0000	234.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	264.0000	295.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	330.0000	363.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	137.0000	130.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	85.0000	82.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	724.0000	765.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	79.0000	76.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	64.0000	62.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	48.0000	47.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	38.0000	37.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	5,925	376.0000	355.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	422.0000	450.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	552.0000	530.0000	0.0000	0.0000	0	0.00		
			<u>145,140</u>					<u>0.00</u>	<u>0.00</u>	<u>2,239,558.00</u>	<u>1,270,362,333.26</u>
	Total		705,102					13,350.00	88,826,179.00	20,153,033.00	146,770,383,609.96

Grand Total	886,611					27,386.00	243,737,129.50	25,366,209	194,098,946,855.24
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