

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-May-2011

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
Jun 2011	ZAAD	Future	12,738	7.1991	7.1928	7.2200	7.2200	13	93,860.00		
Sep 2011	ZAAD	Future	8,920	7.2083	7.2043	0.0000	0.0000	100	721,280.00		
Dec 2011	ZAAD	Future	200	7.2169	7.2160	0.0000	0.0000	0	0.00		
			<u>21,858</u>					<u>113.00</u>	<u>815,140.00</u>	<u>1,162,657.00</u>	<u>7,641,643,784.7</u>
		Total	21,858					113.00	815,140.00	1,162,857.00	7,641,709,908.7
Future											
Jun 2011	ZAEU	Future	17,454	9.7264	9.9015	9.8340	9.7500	206	2,019,629.50		
Sep 2011	ZAEU	Future	51,177	9.8343	10.0135	9.8900	9.8900	225	2,228,350.00		
Dec 2011	ZAEU	Future	2,000	9.9339	10.1155	0.0000	0.0000	0	0.00		
			<u>70,631</u>					<u>431.00</u>	<u>4,247,979.50</u>	<u>1,405,770.00</u>	<u>15,907,152,985.7</u>
Option											
Sep 2011	ZAEU	9.80 Call	3,590	335.0000	438.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	155.0000	200.0000	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>100,575,924.8</u>
		Total	77,811					431.00	4,247,979.50	1,653,824.00	16,007,728,910.5
Future											
Jun 2011	ZAFR	Future	900	7.6775	7.8155	0.0000	0.0000	0	0.00		
Sep 2011	ZAFR	Future	50	7.7905	7.9311	0.0000	0.0000	0	0.00		
			<u>950</u>					<u>0.00</u>	<u>0.00</u>	<u>6,812.00</u>	<u>50,986,259.0</u>
		Total	950					0.00	0.00	6,812.00	50,986,259.0
Future											
Jun 2011	ZAGB	Future	27,772	11.0157	11.1206	11.0245	11.0245	500	5,512,250.00		
Sep 2011	ZAGB	Future	29,935	11.1571	11.2642	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	Future	993	11.2908	11.3997	0.0000	0.0000	0	0.00		
			<u>58,700</u>					<u>500.00</u>	<u>5,512,250.00</u>	<u>1,078,838.00</u>	<u>13,296,833,660.8</u>
Option											
Jun 2011	ZAGB	10.75 Put	10	89.0000	62.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.45 Call	10	62.0000	79.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.55 Put	100	581.0000	489.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.95 Put	100	950.0000	849.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	469.0000	532.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	3,455	226.0000	256.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	719.0000	642.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	1080.0000	992.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1157.0000	1076.0000	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>76,025,535.2</u>
		Total	66,380					500.00	5,512,250.00	1,184,968.00	13,372,859,196.0

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Future											
Jun 2011	ZAJY	Future	647	0.0832	0.0848	0.0000	0.0000	0	0.00		
Sep 2011	ZAJY	Future	16,271	0.0845	0.0861	0.0000	0.0000	0	0.00		
			<u>16,918</u>					<u>0.00</u>	<u>0.00</u>	<u>45,349.00</u>	<u>384,336,805.11</u>
		Total	16,918					0.00	0.00	45,349.00	384,336,805.11
Future											
Jun 2011	ZAUM	Future	284	6.7101	6.7796	0.0000	0.0000	0	0.00		
			<u>284</u>					<u>0.00</u>	<u>0.00</u>	<u>2,632.00</u>	<u>1,833,126,130.00</u>
Option											
Jun 2011	ZAUM	7.35 Put	60	64842.0000	58199.0000	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	344					0.00	0.00	2,692.00	1,834,647,310.00
Future											
Jun 2011	ZAUS	Future	430,015	6.7101	6.7796	6.8000	6.7010	16,250	109,672,459.60		
Sep 2011	ZAUS	Future	120,099	6.8060	6.8771	6.8800	6.8185	873	5,954,862.00		
Dec 2011	ZAUS	Future	15,482	6.8985	6.9709	6.9404	6.9110	1,085	7,556,940.00		
Mar 2012	ZAUS	Future	1,240	6.9956	7.0711	0.0000	0.0000	0	0.00		
			<u>566,836</u>					<u>18,208.00</u>	<u>123,184,261.60</u>	<u>17,979,915.00</u>	<u>145,947,799,815.11</u>
Option											
Jun 2011	ZAUS	6.50 Call	3,000	258.0000	313.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.50 Put	100	48.0000	33.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.65 Put	7,450	93.0000	67.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Call	650	124.0000	164.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Put	300	114.0000	84.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.75 Call	175	102.0000	133.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.80 Call	100	84.0000	111.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.85 Put	2,400	209.0000	162.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.90 Call	2,650	56.0000	75.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.95 Call	100	46.0000	62.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Call	22,330	37.0000	50.0000	0.0000	0.0000	3,000	205,400.00		
Jun 2011	ZAUS	7.00 Put	3,000	327.0000	270.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.05 Call	6,000	30.0000	41.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.10 Call	100	24.0000	33.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.20 Call	1,690	16.0000	22.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.25 Call	1,000	13.0000	18.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.30 Call	250	10.0000	14.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.35 Call	5,500	9.0000	12.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Call	7,200	7.0000	9.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Put	1,000	697.0000	629.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.50 Call	800	5.0000	6.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.80 Call	1,000	1.0000	2.0000	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	356.0000	404.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,000	192.0000	164.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	240.0000	207.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	302.0000	261.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	150.0000	172.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	93.0000	107.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	687.0000	630.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	87.0000	99.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	70.0000	80.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	53.0000	60.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	41.0000	46.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	5,925	402.0000	446.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	398.0000	363.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	570.0000	609.0000	0.0000	0.0000	0	0.00		
			<u>148,140</u>					<u>3,000.00</u>	<u>205,400.00</u>	<u>2,242,558.00</u>	<u>1,270,567,733.2</u>
		Total	714,976					21,208.00	123,389,661.60	20,222,473.00	147,218,367,548.31

Grand Total	899,237							22,252.00	133,965,031.10	25,439,417	194,585,855,790.6
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