

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-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	7.2577	7.1991	0.0000	0.0000	0	0.00	
	Sep 2011	ZAAD	Future	8,920	7.2671	7.2083	0.0000	0.0000	0	0.00	
	Dec 2011	ZAAD	Future	200	7.2765	7.2169	0.0000	0.0000	0	0.00	
				<u>21,858</u>					<u>0.00</u>	<u>0.00</u>	<u>1,162,657.00</u>
			Total	21,858					0.00	0.00	1,162,857.00
Future											
	Jun 2011	ZAEU	Future	17,454	9.6821	9.7264	9.6630	9.6610	170	1,663,730.00	
	Sep 2011	ZAEU	Future	51,317	9.7919	9.8343	0.0000	0.0000	250	2,445,200.00	
	Dec 2011	ZAEU	Future	2,000	9.8914	9.9339	0.0000	0.0000	0	0.00	
				<u>70,771</u>					<u>420.00</u>	<u>4,108,930.00</u>	<u>1,406,190.00</u>
											<u>15,911,261,915.70</u>
Option											
	Sep 2011	ZAEU	9.80 Call	3,590	312.0000	335.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAEU	10.40 Call	3,590	144.0000	155.0000	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	77,951					420.00	4,108,930.00	1,654,244.00
											16,011,837,840.55
Future											
	Jun 2011	ZAFR	Future	900	7.7469	7.6775	0.0000	0.0000	0	0.00	
	Sep 2011	ZAFR	Future	50	7.8620	7.7905	0.0000	0.0000	0	0.00	
				<u>950</u>					<u>0.00</u>	<u>0.00</u>	<u>6,812.00</u>
			Total	950					0.00	0.00	6,812.00
											50,986,259.00
Future											
	Jun 2011	ZAGB	Future	27,772	11.0638	11.0157	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	Future	29,935	11.2073	11.1571	0.0000	0.0000	0	0.00	
	Dec 2011	ZAGB	Future	993	11.3409	11.2908	0.0000	0.0000	0	0.00	
				<u>58,700</u>					<u>0.00</u>	<u>0.00</u>	<u>1,078,838.00</u>
											<u>13,296,833,660.80</u>
Option											
	Jun 2011	ZAGB	10.75 Put	10	72.0000	89.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAGB	11.45 Call	10	65.0000	62.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAGB	11.55 Put	100	535.0000	581.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAGB	11.95 Put	100	902.0000	950.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.00 Call	3,455	495.0000	469.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Call	3,455	236.0000	226.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Put	100	679.0000	719.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	12.10 Put	200	1036.0000	1080.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAGB	12.20 Put	250	1116.0000	1157.0000	0.0000	0.0000	0	0.00	
				<u>7,680</u>					<u>0.00</u>	<u>0.00</u>	<u>106,130.00</u>
			Total	66,380					0.00	0.00	1,184,968.00
											13,372,859,196.03

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Future											
Jun 2011	ZAJY	Future	647	0.0842	0.0832	0.0000	0.0000	10	83,026.00		
Sep 2011	ZAJY	Future	16,271	0.0854	0.0845	0.0000	0.0000	0	0.00		
			<u>16,918</u>					<u>10.00</u>	<u>83,026.00</u>	<u>45,359.00</u>	<u>384,419,831.10</u>
		Total	16,918					10.00	83,026.00	45,359.00	384,419,831.10
Future											
Jun 2011	ZAUM	Future	287	6.7899	6.7101	6.6918	6.6918	3	2,007,540.00		
			<u>287</u>					<u>3.00</u>	<u>2,007,540.00</u>	<u>2,635.00</u>	<u>1,835,133,670.00</u>
Option											
Jun 2011	ZAUM	7.35 Put	60	57090.0000	64842.0000	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	347					3.00	2,007,540.00	2,695.00	1,836,654,850.00
Future											
Jun 2011	ZAUS	Future	433,755	6.7899	6.7101	6.7972	6.6955	14,901	100,173,042.70		
Sep 2011	ZAUS	Future	119,392	6.8875	6.8060	6.8891	6.7925	1,537	10,557,583.50		
Dec 2011	ZAUS	Future	16,682	6.9805	6.8985	0.0000	0.0000	1,200	8,275,800.00		
Mar 2012	ZAUS	Future	1,240	7.0756	6.9956	0.0000	0.0000	0	0.00		
			<u>571,069</u>					<u>17,638.00</u>	<u>119,006,426.20</u>	<u>17,997,553.00</u>	<u>146,066,806,241.30</u>
Option											
Jun 2011	ZAUS	6.50 Call	3,000	321.0000	258.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.50 Put	100	31.0000	48.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.65 Put	7,450	64.0000	93.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Call	650	170.0000	124.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Put	300	80.0000	114.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.75 Call	175	139.0000	102.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.80 Call	100	111.0000	84.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.85 Put	2,400	151.0000	209.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.90 Call	2,650	75.0000	56.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.95 Call	100	61.0000	46.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Call	22,330	49.0000	37.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Put	3,000	259.0000	327.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.05 Call	6,000	40.0000	30.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.10 Call	100	32.0000	24.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.20 Call	1,690	21.0000	16.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.25 Call	1,000	17.0000	13.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.30 Call	250	13.0000	10.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.35 Call	5,500	11.0000	9.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Call	7,200	9.0000	7.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Put	1,000	619.0000	697.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.50 Call	800	6.0000	5.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.80 Call	1,000	2.0000	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	413.0000	356.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,000	162.0000	192.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	205.0000	240.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	254.0000	302.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	174.0000	150.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	109.0000	93.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	622.0000	687.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	101.0000	87.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	81.0000	70.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	61.0000	53.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	48.0000	41.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	5,925	451.0000	402.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	358.0000	398.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	611.0000	570.0000	0.0000	0.0000	0	0.00		
			<u>148,140</u>					<u>0.00</u>	<u>0.00</u>	<u>2,242,558.00</u>	<u>1,270,567,733.26</u>
	Total		719,209					17,638.00	119,006,426.20	20,240,111.00	147,337,373,974.56

Grand Total	903,613	18,071.00	125,205,922.20	25,457,488	194,711,061,712.84
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