

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-May-2011

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
	Jun 2011	ZAAD	Future	12,796	7.3562	7.3219	7.3835	7.3835	98	718,833.20	
	Sep 2011	ZAAD	Future	9,020	7.3643	7.3301	7.3666	7.3666	5	36,833.00	
	Dec 2011	ZAAD	Future	200	7.3751	7.3398	0.0000	0.0000	0	0.00	
				<u>22,016</u>					<u>103.00</u>	<u>755,666.20</u>	<u>1,162,860.00</u>
			Total	22,016					103.00	755,666.20	1,163,060.00
Future											
	Jun 2011	ZAEU	Future	21,028	9.7989	9.7499	9.8020	9.7481	4,757	46,531,018.10	
	Sep 2011	ZAEU	Future	51,177	9.9091	9.8596	9.8920	9.8920	800	7,910,700.00	
	Dec 2011	ZAEU	Future	2,000	10.0117	9.9608	0.0000	0.0000	0	0.00	
				<u>74,205</u>					<u>5,557.00</u>	<u>54,441,718.10</u>	<u>1,412,472.00</u>
			Total	74,205					5,557.00	54,441,718.10	1,412,472.00
Option											
	Sep 2011	ZAEU	9.80 Call	3,590	376.0000	349.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAEU	10.40 Call	3,590	172.0000	160.0000	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	7,180					0.00	0.00	248,054.00
Future											
	Jun 2011	ZAFR	Future	1,045	7.7665	7.7414	7.7740	7.7390	145	1,124,216.00	
	Sep 2011	ZAFR	Future	50	7.8810	7.8553	0.0000	0.0000	0	0.00	
				<u>1,095</u>					<u>145.00</u>	<u>1,124,216.00</u>	<u>6,957.00</u>
			Total	1,095					145.00	1,124,216.00	6,957.00
Future											
	Jun 2011	ZAGB	Future	28,821	11.2781	11.1058	11.2550	11.1400	581	6,478,910.00	
	Sep 2011	ZAGB	Future	29,935	11.4233	11.2481	0.0000	0.0000	0	0.00	
	Dec 2011	ZAGB	Future	993	11.5620	11.3836	0.0000	0.0000	0	0.00	
				<u>59,749</u>					<u>581.00</u>	<u>6,478,910.00</u>	<u>1,090,959.00</u>
			Total	59,749					581.00	6,478,910.00	1,090,959.00
Option											
	Jun 2011	ZAGB	10.75 Put	10	35.0000	63.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAGB	11.45 Call	10	116.0000	73.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAGB	11.55 Put	100	361.0000	499.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAGB	11.95 Put	100	701.0000	862.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.00 Call	3,455	630.0000	519.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Call	3,455	305.0000	247.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Put	100	532.0000	649.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	12.10 Put	200	863.0000	1001.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAGB	12.20 Put	250	959.0000	1089.0000	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	7,680					0.00	0.00	106,130.00
			Total	67,429					581.00	6,478,910.00	1,197,089.00

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Future											
Jun 2011	ZAJY	Future	647	0.0845	0.0843	0.0000	0.0000	0	0.00		
Sep 2011	ZAJY	Future	16,271	0.0858	0.0855	0.0000	0.0000	0	0.00		
			16,918					0.00	0.00	45,359.00	384,419,831.10
		Total	16,918					0.00	0.00	45,359.00	384,419,831.10
Future											
Jun 2011	ZAUM	Future	287	6.8570	6.7971	0.0000	0.0000	0	0.00		
			287					0.00	0.00	2,635.00	1,835,133,670.00
Option											
Jun 2011	ZAUM	7.35 Put	60	50790.0000	56382.0000	0.0000	0.0000	0	0.00		
			60					0.00	0.00	60.00	1,521,180.00
		Total	347					0.00	0.00	2,695.00	1,836,654,850.00
Future											
Jun 2011	ZAUS	Future	417,666	6.8570	6.7971	6.8600	6.7800	27,612	187,967,754.90		
Sep 2011	ZAUS	Future	119,355	6.9550	6.8938	6.9300	6.8865	1,360	9,374,792.50		
Dec 2011	ZAUS	Future	18,717	7.0506	6.9875	7.0222	7.0000	1,155	8,099,664.00		
Mar 2012	ZAUS	Future	1,240	7.1517	7.0859	0.0000	0.0000	0	0.00		
			556,978					30,127.00	205,442,211.40	18,047,297.00	146,405,947,863.00
Option											
Jun 2011	ZAUS	6.50 Call	3,000	379.0000	326.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.50 Put	100	22.0000	29.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.65 Put	7,450	47.0000	61.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Call	650	216.0000	174.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Put	300	59.0000	77.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.75 Call	175	181.0000	142.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.80 Call	100	149.0000	114.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.85 Put	2,400	113.0000	146.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.90 Call	2,650	99.0000	76.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.95 Call	100	81.0000	62.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Call	25,030	66.0000	50.0000	0.0000	0.0000	200	12,600.00		
Jun 2011	ZAUS	7.00 Put	3,000	209.0000	253.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.05 Call	6,000	54.0000	41.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.10 Call	100	44.0000	33.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.20 Call	1,690	29.0000	21.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.25 Call	1,000	23.0000	17.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.30 Call	250	18.0000	14.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.35 Call	5,500	15.0000	11.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Call	7,200	12.0000	9.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Put	1,000	555.0000	612.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.50 Call	800	8.0000	6.0000	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		

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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	462.0000	416.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,000	140.0000	158.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	178.0000	200.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	223.0000	248.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	198.0000	174.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	124.0000	108.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	569.0000	614.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	115.0000	100.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	92.0000	80.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	70.0000	61.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	54.0000	47.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	5,925	499.0000	455.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	328.0000	355.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	660.0000	618.0000	0.0000	0.0000	0	0.00		
			<u>150,840</u>					<u>200.00</u>	<u>12,600.00</u>	<u>2,245,258.00</u>	<u>1,270,772,808.26</u>
	Total		707,818					30,327.00	205,454,811.40	20,292,555.00	147,676,720,671.26

Grand Total	897,008	36,713.00	268,255,321.70	25,528,683	195,249,352,429.84
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