

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-May-2011

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
Jun 2011	ZAAD	Future	15,796	7.3826	7.3562	7.3680	7.3610	3,000	22,094,500.00		
Sep 2011	ZAAD	Future	9,015	7.3841	7.3643	7.3380	7.3380	5	36,690.00		
Dec 2011	ZAAD	Future	200	7.3991	7.3751	0.0000	0.0000	0	0.00		
			<u>25,011</u>					<u>3,005.00</u>	<u>22,131,190.00</u>	<u>1,165,865.00</u>	<u>7,665,266,040.9</u>
		Total	25,011					3,005.00	22,131,190.00	1,166,065.00	7,665,332,164.9
Future											
Jun 2011	ZAEU	Future	18,993	9.8928	9.7989	9.8915	9.8465	6,895	68,029,805.00		
Sep 2011	ZAEU	Future	51,302	10.0026	9.9091	10.0000	10.0000	125	1,247,550.00		
Dec 2011	ZAEU	Future	2,000	10.1089	10.0117	0.0000	0.0000	0	0.00		
			<u>72,295</u>					<u>7,020.00</u>	<u>69,277,355.00</u>	<u>1,419,492.00</u>	<u>16,042,036,518.8</u>
Option											
Sep 2011	ZAEU	9.80 Call	3,590	431.0000	376.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	196.0000	172.0000	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	79,475					7,020.00	69,277,355.00	1,667,546.00	16,142,612,443.6
Future											
Jun 2011	ZAFR	Future	1,083	7.8688	7.7665	7.8790	7.8560	163	1,282,751.00		
Sep 2011	ZAFR	Future	50	7.9849	7.8810	0.0000	0.0000	0	0.00		
			<u>1,133</u>					<u>163.00</u>	<u>1,282,751.00</u>	<u>7,120.00</u>	<u>53,393,226.0</u>
		Total	1,133					163.00	1,282,751.00	7,120.00	53,393,226.0
Future											
Jun 2011	ZAGB	Future	29,792	11.3350	11.2781	11.3715	11.3233	1,107	12,578,339.80		
Sep 2011	ZAGB	Future	29,925	11.4797	11.4233	11.5000	11.5000	10	115,000.00		
Dec 2011	ZAGB	Future	993	11.6218	11.5620	0.0000	0.0000	0	0.00		
			<u>60,710</u>					<u>1,117.00</u>	<u>12,693,339.80</u>	<u>1,092,076.00</u>	<u>13,444,358,490.6</u>
Option											
Jun 2011	ZAGB	10.75 Put	10	28.0000	35.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.45 Call	10	136.0000	116.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.55 Put	100	320.0000	361.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.95 Put	100	650.0000	701.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	668.0000	630.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	406.0000	437.0000	0.0000	0.0000	400	164,200.00		
Sep 2011	ZAGB	11.65 Call	3,455	328.0000	305.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	498.0000	532.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	822.0000	863.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	920.0000	959.0000	0.0000	0.0000	0	0.00		
			<u>7,880</u>					<u>400.00</u>	<u>164,200.00</u>	<u>106,530.00</u>	<u>76,189,735.2</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Total			68,590					1,517.00	12,857,539.80	1,198,606.00	13,520,548,225.80
Future											
	Jun 2011	ZAJY	Future	647	0.0863	0.0845	0.0000	0.0000	10	85,600.00	
	Sep 2011	ZAJY	Future	16,271	0.0876	0.0858	0.0000	0.0000	0	0.00	
				<u>16,918</u>					<u>10.00</u>	<u>85,600.00</u>	<u>45,369.00</u>
			Total	16,918					10.00	85,600.00	45,369.00
Future											
	Jun 2011	ZAUM	Future	287	6.9696	6.8570	0.0000	0.0000	0	0.00	
				<u>287</u>					<u>0.00</u>	<u>0.00</u>	<u>2,635.00</u>
Option											
	Jun 2011	ZAUM	7.35 Put	60	40579.0000	50790.0000	0.0000	0.0000	0	0.00	
				<u>60</u>					<u>0.00</u>	<u>0.00</u>	<u>60.00</u>
			Total	347					0.00	0.00	2,695.00
Future											
	Jun 2011	ZAUS	Future	399,475	6.9696	6.8570	6.9900	6.9233	57,855	401,823,378.30	
	Sep 2011	ZAUS	Future	118,713	7.0692	6.9550	7.0872	7.0285	2,830	19,978,572.00	
	Dec 2011	ZAUS	Future	20,262	7.1676	7.0506	7.1860	7.1284	4,525	32,313,068.00	
	Mar 2012	ZAUS	Future	1,240	7.2716	7.1517	0.0000	0.0000	0	0.00	
				<u>539,690</u>					<u>65,210.00</u>	<u>454,115,018.30</u>	<u>18,112,507.00</u>
Option											
	Jun 2011	ZAUS	6.50 Call	3,000	482.0000	379.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.50 Put	100	12.0000	22.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.65 Put	7,450	27.0000	47.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.70 Call	650	305.0000	216.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.70 Put	300	35.0000	59.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.75 Call	175	265.0000	181.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.80 Call	100	226.0000	149.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.85 Put	2,400	71.0000	113.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.90 Call	2,650	158.0000	99.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.95 Call	100	128.0000	81.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.00 Call	25,030	106.0000	66.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.00 Put	3,000	136.0000	209.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.05 Call	6,000	87.0000	54.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.10 Call	100	72.0000	44.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.20 Call	1,690	48.0000	29.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.25 Call	1,000	39.0000	23.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.30 Call	250	31.0000	18.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.35 Call	5,500	25.0000	15.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.40 Call	7,200	21.0000	12.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.40 Put	1,000	451.0000	555.0000	0.0000	0.0000	0	0.00	

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Jun 2011	ZAUS	7.50 Call	800	13.0000	8.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.80 Call	1,000	4.0000	2.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	8.00 Call	500	2.0000	1.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	547.0000	462.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,000	104.0000	140.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	136.0000	178.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	174.0000	223.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	241.0000	198.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	500	176.0000	0.0000	0.0000	0.0000	500	93,985.00		
Sep 2011	ZAUS	7.40 Call	5,000	151.0000	124.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	482.0000	569.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	140.0000	115.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	112.0000	92.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	84.0000	70.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	65.0000	54.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	5,925	576.0000	499.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	279.0000	328.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	728.0000	660.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	652.0000	0.0000	0.0000	0.0000	11,000	7,294,760.00		
			<u>162,340</u>					<u>11,500.00</u>	<u>7,388,745.00</u>	<u>2,256,758.00</u>	<u>1,278,161,553.2</u>
	Total		702,030					76,710.00	461,503,763.30	20,369,265.00	148,138,224,434.51

Grand Total	893,504							88,425.00	567,138,199.10	25,617,108	195,816,490,628.9
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