

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-May-2011

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
	Jun 2011	ZAAD	Future	12,751	7.1928	7.1897	7.1400	7.1200	140	999,180.00	
	Sep 2011	ZAAD	Future	8,820	7.2043	7.2008	0.0000	0.0000	0	0.00	
	Dec 2011	ZAAD	Future	200	7.2160	7.2133	7.1700	7.1700	50	358,500.00	
				<u>21,771</u>					<u>190.00</u>	<u>1,357,680.00</u>	<u>1,162,544.00</u>
	Total			21,771					190.00	1,357,680.00	1,162,744.00
Future											
	Jun 2011	ZAEU	Future	17,405	9.9015	9.9464	10.0000	9.9955	591	5,899,440.00	
	Sep 2011	ZAEU	Future	51,177	10.0135	10.0553	10.0449	10.0447	100	1,004,480.00	
	Dec 2011	ZAEU	Future	2,000	10.1155	10.1567	0.0000	0.0000	0	0.00	
				<u>70,582</u>					<u>691.00</u>	<u>6,903,920.00</u>	<u>1,405,339.00</u>
	Total								691.00	6,903,920.00	1,405,339.00
Option											
	Sep 2011	ZAEU	9.80 Call	3,590	438.0000	461.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAEU	10.40 Call	3,590	200.0000	207.0000	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			77,762					691.00	6,903,920.00	1,653,393.00
Future											
	Jun 2011	ZAFR	Future	900	7.8155	7.7961	0.0000	0.0000	0	0.00	
	Sep 2011	ZAFR	Future	50	7.9311	7.9104	7.9870	7.9870	50	399,350.00	
				<u>950</u>					<u>50.00</u>	<u>399,350.00</u>	<u>6,812.00</u>
	Total			950					50.00	399,350.00	6,812.00
Future											
	Jun 2011	ZAGB	Future	27,272	11.1206	11.0592	11.1395	11.0170	1,200	13,334,015.00	
	Sep 2011	ZAGB	Future	29,935	11.2642	11.2011	0.0000	0.0000	0	0.00	
	Dec 2011	ZAGB	Future	993	11.3997	11.3375	11.4100	11.4100	2	22,820.00	
				<u>58,200</u>					<u>1,202.00</u>	<u>13,356,835.00</u>	<u>1,078,338.00</u>
	Total								1,202.00	13,356,835.00	1,078,338.00
Option											
	Jun 2011	ZAGB	10.75 Put	10	62.0000	76.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAGB	11.45 Call	10	79.0000	66.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAGB	11.55 Put	100	489.0000	541.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAGB	11.95 Put	100	849.0000	908.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.00 Call	3,455	532.0000	486.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Call	3,455	256.0000	230.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Put	100	642.0000	679.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	12.10 Put	200	992.0000	1038.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAGB	12.20 Put	250	1076.0000	1119.0000	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			65,880					1,202.00	13,356,835.00	1,184,468.00

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Future											
Jun 2011	ZAJY	Future	647	0.0848	0.0830	0.0000	0.0000	0	0.00		
Sep 2011	ZAJY	Future	16,271	0.0861	0.0842	0.0000	0.0000	0	0.00		
			16,918					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	6.7796	6.6919	0.0000	0.0000	0	0.00		
			284					0.00	0.00	2,632.00	1,833,126,130.00
Option											
Jun 2011	ZAUM	7.35 Put	60	58199.0000	66515.0000	0.0000	0.0000	0	0.00		
			60					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	433,887	6.7796	6.6919	6.7800	6.6770	30,575	205,753,876.90		
Sep 2011	ZAUS	Future	119,986	6.8771	6.7875	6.8650	6.7788	1,248	8,531,179.00		
Dec 2011	ZAUS	Future	15,482	6.9709	6.8809	6.9450	6.8725	3,430	23,767,240.00		
Mar 2012	ZAUS	Future	1,240	7.0711	6.9803	0.0000	0.0000	0	0.00		
			570,595					35,253.00	238,052,295.90	17,961,707.00	145,824,615,553.50
Option											
Jun 2011	ZAUS	6.50 Call	3,000	313.0000	242.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.50 Put	100	33.0000	50.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.65 Put	7,450	67.0000	98.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Call	650	164.0000	112.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Put	300	84.0000	120.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.75 Call	175	133.0000	92.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.80 Call	100	111.0000	75.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.85 Put	2,400	162.0000	219.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.90 Call	2,650	75.0000	49.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.95 Call	100	62.0000	40.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Call	19,330	50.0000	32.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Put	3,000	270.0000	340.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.05 Call	6,000	41.0000	26.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.10 Call	100	33.0000	21.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.20 Call	1,690	22.0000	13.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.25 Call	1,000	18.0000	11.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.30 Call	250	14.0000	9.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.35 Call	5,500	12.0000	7.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Call	7,200	9.0000	6.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Put	1,000	629.0000	714.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.50 Call	800	6.0000	4.0000	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	404.0000	344.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,000	164.0000	199.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	207.0000	249.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	261.0000	312.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	172.0000	143.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	107.0000	89.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	630.0000	702.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	99.0000	82.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	80.0000	66.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	60.0000	50.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	46.0000	39.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	5,925	446.0000	391.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	363.0000	407.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	609.0000	560.0000	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		715,735					35,253.00	238,052,295.90	20,201,265.00	147,094,977,886.76

Grand Total	899,360					37,386.00	260,070,080.90	25,417,165	194,451,890,759.54
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