

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 10-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	7.3219	7.2577	0.0000	0.0000	0	0.00	
	Sep 2011	ZAAD	Future	9,020	7.3301	7.2671	0.0000	0.0000	100	735,400.00	
	Dec 2011	ZAAD	Future	200	7.3398	7.2765	0.0000	0.0000	0	0.00	
				<u>21,958</u>					<u>100.00</u>	<u>735,400.00</u>	<u>1,162,757.00</u>
	Total			21,958					100.00	735,400.00	1,162,957.00
Future											
	Jun 2011	ZAEU	Future	17,654	9.7499	9.6821	9.7412	9.7080	725	7,055,530.00	
	Sep 2011	ZAEU	Future	51,317	9.8596	9.7919	0.0000	0.0000	0	0.00	
	Dec 2011	ZAEU	Future	2,000	9.9608	9.8914	0.0000	0.0000	0	0.00	
				<u>70,971</u>					<u>725.00</u>	<u>7,055,530.00</u>	<u>1,406,915.00</u>
	Total								725.00	7,055,530.00	1,406,915.00
Option											
	Sep 2011	ZAEU	9.80 Call	3,590	349.0000	312.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAEU	10.40 Call	3,590	160.0000	144.0000	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	900	7.7414	7.7469	0.0000	0.0000	0	0.00	
	Sep 2011	ZAFR	Future	50	7.8553	7.8620	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
Future											
	Jun 2011	ZAGB	Future	28,312	11.1058	11.0638	11.1210	11.0770	11,540	128,352,580.00	
	Sep 2011	ZAGB	Future	29,935	11.2481	11.2073	0.0000	0.0000	0	0.00	
	Dec 2011	ZAGB	Future	993	11.3836	11.3409	0.0000	0.0000	0	0.00	
				<u>59,240</u>					<u>11,540.00</u>	<u>128,352,580.00</u>	<u>1,090,378.00</u>
	Total								11,540.00	128,352,580.00	1,090,378.00
Option											
	Jun 2011	ZAGB	10.75 Put	10	63.0000	72.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAGB	11.45 Call	10	73.0000	65.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAGB	11.55 Put	100	499.0000	535.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAGB	11.95 Put	100	862.0000	902.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.00 Call	3,455	519.0000	495.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Call	3,455	247.0000	236.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Put	100	649.0000	679.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	12.10 Put	200	1001.0000	1036.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAGB	12.20 Put	250	1089.0000	1116.0000	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			66,920					0.00	0.00	106,130.00
	Total								11,540.00	128,352,580.00	1,196,508.00

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Future											
Jun 2011	ZAJY	Future	647	0.0843	0.0842	0.0000	0.0000	0	0.00		
Sep 2011	ZAJY	Future	16,271	0.0855	0.0854	0.0000	0.0000	0	0.00		
			<u>16,918</u>					<u>0.00</u>	<u>0.00</u>	<u>45,359.00</u>	<u>384,419,831.10</u>
		Total	16,918					0.00	0.00	45,359.00	384,419,831.10
Future											
Jun 2011	ZAUM	Future	287	6.7971	6.7899	0.0000	0.0000	0	0.00		
			<u>287</u>					<u>0.00</u>	<u>0.00</u>	<u>2,635.00</u>	<u>1,835,133,670.00</u>
Option											
Jun 2011	ZAUM	7.35 Put	60	56382.0000	57090.0000	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					0.00	0.00	2,695.00	1,836,654,850.00
Future											
Jun 2011	ZAUS	Future	428,633	6.7971	6.7899	6.8300	6.7642	17,605	119,787,526.80		
Sep 2011	ZAUS	Future	119,350	6.8938	6.8875	6.9170	6.8695	1,012	6,959,633.50		
Dec 2011	ZAUS	Future	17,682	6.9875	6.9805	6.9530	6.9520	1,000	6,952,250.00		
Mar 2012	ZAUS	Future	1,240	7.0859	7.0756	0.0000	0.0000	0	0.00		
			<u>566,905</u>					<u>19,617.00</u>	<u>133,699,410.30</u>	<u>18,017,170.00</u>	<u>146,200,505,651.60</u>
Option											
Jun 2011	ZAUS	6.50 Call	3,000	326.0000	321.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.50 Put	100	29.0000	31.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.65 Put	7,450	61.0000	64.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Call	650	174.0000	170.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Put	300	77.0000	80.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.75 Call	175	142.0000	139.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.80 Call	100	114.0000	111.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.85 Put	2,400	146.0000	151.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.90 Call	2,650	76.0000	75.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.95 Call	100	62.0000	61.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Call	24,830	50.0000	49.0000	0.0000	0.0000	2,500	192,475.00		
Jun 2011	ZAUS	7.00 Put	3,000	253.0000	259.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.05 Call	6,000	41.0000	40.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.10 Call	100	33.0000	32.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.20 Call	1,690	21.0000	21.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.25 Call	1,000	17.0000	17.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.30 Call	250	14.0000	13.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.35 Call	5,500	11.0000	11.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Call	7,200	9.0000	9.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Put	1,000	612.0000	619.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.50 Call	800	6.0000	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	416.0000	413.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,000	158.0000	162.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	200.0000	205.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	248.0000	254.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	174.0000	174.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	108.0000	109.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	614.0000	622.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	100.0000	101.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	80.0000	81.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	61.0000	61.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	47.0000	48.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	5,925	455.0000	451.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	355.0000	358.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	618.0000	611.0000	0.0000	0.0000	0	0.00		
			<u>150,640</u>					<u>2,500.00</u>	<u>192,475.00</u>	<u>2,245,058.00</u>	<u>1,270,760,208.26</u>
	Total		717,545					22,117.00	133,891,885.30	20,262,228.00	147,471,265,859.86

Grand Total	902,789							34,482.00	270,035,395.30	25,491,970	194,981,097,108.14
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