

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-April-2011

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
Jun 2011	ZAAD	Future	12,696	7.2364	7.2116	0.0000	0.0000	0	0.00		
Sep 2011	ZAAD	Future	8,820	7.2528	7.2274	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	150	7.2707	7.2452	0.0000	0.0000	0	0.00		
			<u>21,666</u>					<u>0.00</u>	<u>0.00</u>	<u>1,160,919.00</u>	<u>7,629,096,582.2</u>
		Total	21,666					0.00	0.00	1,161,119.00	7,629,162,706.2
Future											
Jun 2011	ZAEU	Future	15,822	9.9421	9.9651	10.0070	9.9455	401	4,005,379.10		
Sep 2011	ZAEU	Future	51,067	10.0596	10.0824	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	Future	2,000	10.1675	10.1912	0.0000	0.0000	0	0.00		
			<u>68,889</u>					<u>401.00</u>	<u>4,005,379.10</u>	<u>1,401,754.00</u>	<u>15,867,423,469.7</u>
		Total	68,889					401.00	4,005,379.10	1,642,628.00	15,965,780,846.3
Future											
Jun 2011	ZAFR	Future	900	7.7112	7.7358	0.0000	0.0000	0	0.00		
			<u>900</u>					<u>0.00</u>	<u>0.00</u>	<u>6,737.00</u>	<u>50,393,159.0</u>
		Total	900					0.00	0.00	6,737.00	50,393,159.0
Future											
Jun 2011	ZAGB	Future	22,684	11.2506	11.2822	11.3170	11.2610	5,556	62,862,714.80		
Sep 2011	ZAGB	Future	30,045	11.3996	11.4306	11.4800	11.4800	10	114,800.00		
Dec 2011	ZAGB	Future	993	11.5403	11.5715	11.6415	11.5500	17	197,483.80		
			<u>53,722</u>					<u>5,583.00</u>	<u>63,174,998.60</u>	<u>1,043,364.00</u>	<u>12,901,443,497.4</u>
		Total						5,583.00	63,174,998.60	1,043,364.00	12,901,443,497.4
Option											
Jun 2011	ZAGB	10.75 Put	10	60.0000	57.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.45 Call	10	152.0000	163.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.55 Put	100	422.0000	401.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.95 Put	100	751.0000	725.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	573.0000	553.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	903.0000	880.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	990.0000	969.0000	0.0000	0.0000	0	0.00		
			<u>770</u>					<u>0.00</u>	<u>0.00</u>	<u>99,220.00</u>	<u>73,352,712.6</u>
		Total	54,492					5,583.00	63,174,998.60	1,142,584.00	12,974,796,210.0
Future											
Jun 2011	ZAJY	Future	647	0.0829	0.0829	0.0000	0.0000	0	0.00		
Sep 2011	ZAJY	Future	16,271	0.0842	0.0842	0.0000	0.0000	0	0.00		
			<u>16,918</u>					<u>0.00</u>	<u>0.00</u>	<u>45,309.00</u>	<u>384,007,816.1</u>
		Total	16,918					0.00	0.00	45,309.00	384,007,816.1

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Future											
	Jun 2011	ZAUM	Future	280	6.9030	6.8991	0.0000	0.0000	0	0.00	
				280					0.00	0.00	2,628.00
											1,830,366,010.0
Option											
	Jun 2011	ZAUM	7.35 Put	60	48165.0000	48452.0000	0.0000	0.0000	0	0.00	
				60					0.00	0.00	60.00
			Total	340					0.00	0.00	2,688.00
											1,831,887,190.0
Future											
	Jun 2011	ZAUS	Future	412,467	6.9030	6.8991	6.9410	6.8980	11,606	80,273,496.10	
	Sep 2011	ZAUS	Future	112,435	7.0049	7.0004	7.0399	7.0068	3,400	23,882,540.50	
	Dec 2011	ZAUS	Future	11,931	7.1037	7.0992	7.1235	7.1020	147	1,046,624.50	
	Mar 2012	ZAUS	Future	888	7.2080	7.2034	0.0000	0.0000	0	0.00	
				537,721					15,153.00	105,202,661.10	17,785,535.00
											144,633,079,469.4
Option											
	Jun 2011	ZAUS	6.50 Put	100	32.0000	32.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.65 Put	7,450	59.0000	60.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.70 Call	650	275.0000	272.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.70 Put	300	72.0000	73.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.75 Call	175	240.0000	237.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.80 Call	100	207.0000	204.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.85 Put	2,400	123.0000	124.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.90 Call	2,650	148.0000	146.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.95 Call	100	127.0000	125.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.00 Call	19,330	109.0000	107.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.00 Put	3,000	206.0000	208.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.05 Call	6,000	93.0000	91.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.10 Call	100	79.0000	77.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.20 Call	1,690	57.0000	56.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.25 Call	1,000	48.0000	47.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.30 Call	250	41.0000	40.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.35 Call	5,500	35.0000	34.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.40 Call	7,200	29.0000	28.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.40 Put	1,000	526.0000	529.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.50 Call	800	21.0000	20.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.80 Call	1,000	8.0000	8.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	8.00 Call	500	4.0000	4.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.70 Put	5,000	137.0000	138.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.80 Put	10,000	174.0000	174.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.90 Put	10,000	216.0000	216.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	7.40 Call	5,000	149.0000	146.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	7.40 Put	2,800	544.0000	546.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	7.45 Call	10,000	139.0000	136.0000	0.0000	0.0000	0	0.00	

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Sep 2011	ZAUS	7.60 Call	200	113.0000	110.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	87.0000	84.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	68.0000	66.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	316.0000	317.0000	0.0000	0.0000	0	0.00		
			<u>111,095</u>					<u>0.00</u>	<u>0.00</u>	<u>2,205,313.00</u>	<u>1,255,957,516.9</u>
	Total		648,816					15,153.00	105,202,661.10	19,990,848.00	145,889,036,986.3
Grand Total			812,021					21,137.00	172,383,038.80	23,991,913	184,725,064,914.0