

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-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	7.2116	7.1311	7.1990	7.1970	1,228	8,835,752.50		
Sep 2011	ZAAD	Future	8,820	7.2274	7.1463	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	150	7.2452	7.1648	0.0000	0.0000	0	0.00		
			<u>21,666</u>					<u>1,228.00</u>	<u>8,835,752.50</u>	<u>1,160,919.00</u>	<u>7,629,096,582.20</u>
		Total	21,666					1,228.00	8,835,752.50	1,161,119.00	7,629,162,706.20
Future											
Jun 2011	ZAEU	Future	15,706	9.9651	9.8839	9.9320	9.9060	151	1,497,828.80		
Sep 2011	ZAEU	Future	51,067	10.0824	10.0006	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	Future	2,000	10.1912	10.1088	10.2015	10.2015	8	81,612.00		
			<u>68,773</u>					<u>159.00</u>	<u>1,579,440.80</u>	<u>1,401,353.00</u>	<u>15,863,418,090.60</u>
		Total	68,773					159.00	1,579,440.80	1,642,227.00	15,961,775,467.20
Future											
Jun 2011	ZAFR	Future	900	7.7358	7.6355	0.0000	0.0000	0	0.00		
			<u>900</u>					<u>0.00</u>	<u>0.00</u>	<u>6,737.00</u>	<u>50,393,159.00</u>
		Total	900					0.00	0.00	6,737.00	50,393,159.00
Future											
Jun 2011	ZAGB	Future	26,521	11.2822	11.1128	11.2919	11.1760	351	3,938,734.50		
Sep 2011	ZAGB	Future	30,055	11.4306	11.2596	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	Future	993	11.5715	11.3992	0.0000	0.0000	0	0.00		
			<u>57,569</u>					<u>351.00</u>	<u>3,938,734.50</u>	<u>1,037,781.00</u>	<u>12,838,268,498.80</u>
		Total	57,569					351.00	3,938,734.50	1,037,781.00	12,838,268,498.80
Option											
Jun 2011	ZAGB	10.75 Put	10	57.0000	93.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.45 Call	10	163.0000	115.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.55 Put	100	401.0000	530.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.95 Put	100	725.0000	876.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	553.0000	666.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	880.0000	1014.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	969.0000	1093.0000	0.0000	0.0000	0	0.00		
			<u>770</u>					<u>0.00</u>	<u>0.00</u>	<u>99,220.00</u>	<u>73,352,712.60</u>
		Total	58,339					351.00	3,938,734.50	1,137,001.00	12,911,621,211.40
Future											
Jun 2011	ZAJY	Future	647	0.0829	0.0813	0.0000	0.0000	20	164,561.00		
Sep 2011	ZAJY	Future	16,271	0.0842	0.0826	0.0000	0.0000	0	0.00		
			<u>16,918</u>					<u>20.00</u>	<u>164,561.00</u>	<u>45,309.00</u>	<u>384,007,816.10</u>
		Total	16,918					20.00	164,561.00	45,309.00	384,007,816.10

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Future											
	Jun 2011	ZAUM	Future	280	6.8991	6.8240	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	48452.0000	55219.0000	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	413,929	6.8991	6.8240	6.9315	6.8340	20,424	140,604,613.10	
	Sep 2011	ZAUS	Future	115,735	7.0004	6.9249	7.0376	6.9382	80	559,168.00	
	Dec 2011	ZAUS	Future	12,078	7.0992	7.0235	7.0856	7.0512	4,018	28,116,437.60	
	Mar 2012	ZAUS	Future	888	7.2034	7.1262	0.0000	0.0000	0	0.00	
				542,630					24,522.00	169,280,218.70	17,770,382.00
											144,527,876,808.3
Option											
	Jun 2011	ZAUS	6.50 Put	100	32.0000	45.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.65 Put	7,450	60.0000	81.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.70 Call	650	272.0000	222.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.70 Put	300	73.0000	98.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.75 Call	175	237.0000	190.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.80 Call	100	204.0000	161.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.85 Put	2,400	124.0000	161.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.90 Call	2,650	146.0000	116.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.95 Call	100	125.0000	99.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.00 Call	19,330	107.0000	84.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.00 Put	3,000	208.0000	260.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.05 Call	6,000	91.0000	71.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.10 Call	100	77.0000	61.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.20 Call	1,690	56.0000	43.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.25 Call	1,000	47.0000	37.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.30 Call	250	40.0000	31.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.35 Call	5,500	34.0000	26.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.40 Call	7,200	28.0000	22.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.40 Put	1,000	529.0000	598.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.50 Call	800	20.0000	16.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.80 Call	1,000	8.0000	6.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	8.00 Call	500	4.0000	3.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.70 Put	5,000	138.0000	164.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.80 Put	10,000	174.0000	205.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.90 Put	10,000	216.0000	252.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	7.40 Call	5,000	146.0000	130.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	7.40 Put	2,800	546.0000	605.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	7.45 Call	10,000	136.0000	121.0000	0.0000	0.0000	0	0.00	

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Sep 2011	ZAUS	7.60 Call	200	110.0000	98.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	84.0000	76.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	66.0000	60.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	317.0000	352.0000	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		653,725					24,522.00	169,280,218.70	19,975,695.00	145,783,834,325.2
Grand Total			820,661					26,280.00	183,798,707.50	23,970,776	184,552,681,875.2