

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-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	7.1898	7.2202	0.0000	0.0000	0	0.00		
Sep 2011	ZAAD	Future	8,820	7.2060	7.2366	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	150	7.2238	7.2557	0.0000	0.0000	0	0.00		
			<u>21,666</u>					<u>0.00</u>	<u>0.00</u>	<u>1,161,119.00</u>	<u>7,630,541,582.2</u>
		Total	21,666					0.00	0.00	1,161,319.00	7,630,607,706.2
Future											
Jun 2011	ZAEU	Future	16,974	9.8469	9.8560	9.8220	9.8010	987	9,719,542.50		
Sep 2011	ZAEU	Future	51,077	9.9626	9.9715	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	Future	2,000	10.0694	10.0806	0.0000	0.0000	0	0.00		
			<u>70,051</u>					<u>987.00</u>	<u>9,719,542.50</u>	<u>1,403,383.00</u>	<u>15,883,505,427.0</u>
		Total	70,051					987.00	9,719,542.50	1,644,257.00	15,981,862,803.6
Future											
Jun 2011	ZAFR	Future	900	7.6738	7.7369	0.0000	0.0000	0	0.00		
			<u>900</u>					<u>0.00</u>	<u>0.00</u>	<u>6,762.00</u>	<u>50,586,909.0</u>
		Total	900					0.00	0.00	6,762.00	50,586,909.0
Future											
Jun 2011	ZAGB	Future	26,987	11.2366	11.2465	11.2250	11.1835	529	5,935,351.50		
Sep 2011	ZAGB	Future	29,945	11.3843	11.3949	11.3400	11.3400	100	1,134,000.00		
Dec 2011	ZAGB	Future	993	11.5242	11.5360	0.0000	0.0000	0	0.00		
			<u>57,925</u>					<u>629.00</u>	<u>7,069,351.50</u>	<u>1,049,014.00</u>	<u>12,964,981,825.9</u>
		Total	57,925					629.00	7,069,351.50	1,049,014.00	12,964,981,825.9
Option											
Jun 2011	ZAGB	10.75 Put	10	60.0000	60.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.45 Call	10	143.0000	148.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.55 Put	100	428.0000	424.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.95 Put	100	761.0000	755.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	582.0000	574.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	915.0000	906.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1000.0000	991.0000	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	58,695					629.00	7,069,351.50	1,148,234.00	13,038,334,538.5
Future											
Jun 2011	ZAJY	Future	647	0.0835	0.0844	0.0000	0.0000	10	83,825.00		
Sep 2011	ZAJY	Future	16,271	0.0848	0.0857	0.0000	0.0000	0	0.00		
			<u>16,918</u>					<u>10.00</u>	<u>83,825.00</u>	<u>45,319.00</u>	<u>384,091,641.1</u>
		Total	16,918					10.00	83,825.00	45,319.00	384,091,641.1

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Future											
	Jun 2011	ZAUM	Future	284	6.8884	6.9445	0.0000	0.0000	0	0.00	
				284					0.00	0.00	2,632.00
											1,833,126,130.0
Option											
	Jun 2011	ZAUM	7.35 Put	60	49081.0000	44295.0000	0.0000	0.0000	0	0.00	
				60					0.00	0.00	60.00
			Total	344					0.00	0.00	2,692.00
											1,834,647,310.0
Future											
	Jun 2011	ZAUS	Future	413,456	6.8884	6.9445	6.9105	6.8660	11,537	79,586,767.90	
	Sep 2011	ZAUS	Future	112,466	6.9892	7.0462	7.0043	6.9800	461	3,226,720.00	
	Dec 2011	ZAUS	Future	11,931	7.0872	7.1454	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	Future	888	7.1910	7.2503	0.0000	0.0000	0	0.00	
				538,741					11,998.00	82,813,487.90	17,803,789.00
											144,759,314,721.7
Option											
	Jun 2011	ZAUS	6.50 Put	100	31.0000	25.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.65 Put	7,450	59.0000	48.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.70 Call	650	260.0000	303.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.70 Put	300	72.0000	59.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.75 Call	175	225.0000	266.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.80 Call	100	192.0000	231.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.85 Put	2,400	124.0000	104.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.90 Call	2,650	135.0000	168.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.95 Call	100	115.0000	141.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.00 Call	19,330	98.0000	120.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.00 Put	3,000	210.0000	176.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.05 Call	6,000	83.0000	103.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.10 Call	100	70.0000	87.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.20 Call	1,690	49.0000	62.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.25 Call	1,000	42.0000	53.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.30 Call	250	35.0000	44.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.35 Call	5,500	29.0000	37.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.40 Call	7,200	25.0000	32.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.40 Put	1,000	537.0000	488.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.50 Call	800	17.0000	22.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.80 Call	1,000	6.0000	8.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	8.00 Call	500	3.0000	4.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.70 Put	5,000	141.0000	123.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.80 Put	10,000	178.0000	157.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.90 Put	10,000	221.0000	197.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	7.40 Call	5,000	143.0000	157.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	7.40 Put	2,800	554.0000	511.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	7.45 Call	10,000	133.0000	146.0000	0.0000	0.0000	0	0.00	

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Sep 2011	ZAUS	7.60	Call	200	108.0000	118.0000	0.0000	0.0000	0	0.00	
Sep 2011	ZAUS	7.80	Call	2,800	83.0000	90.0000	0.0000	0.0000	0	0.00	
Sep 2011	ZAUS	8.00	Call	3,000	65.0000	70.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	7.00	Put	1,000	321.0000	299.0000	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>
	Total			649,836					11,998.00	82,813,487.90	20,009,102.00
											1,255,957,516.9

Grand Total				818,410					13,624.00	99,686,206.90	25,178,127	193,010,623,000.0
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