

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 21-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	7.2209	7.2486	7.2530	7.2530	500	3,626,500.00		
Sep 2011	ZAAD	Future	8,820	7.2372	7.2623	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	150	7.2587	7.2792	0.0000	0.0000	0	0.00		
			<u>21,666</u>					<u>500.00</u>	<u>3,626,500.00</u>	<u>1,162,119.00</u>	<u>7,637,779,082.2</u>
		Total	21,666					500.00	3,626,500.00	1,162,319.00	7,637,845,206.2
Future											
Jun 2011	ZAEU	Future	16,889	9.8423	9.9004	9.9510	9.8840	13	129,162.00		
Sep 2011	ZAEU	Future	51,077	9.9576	10.0135	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	Future	2,000	10.0674	10.1206	0.0000	0.0000	0	0.00		
			<u>69,966</u>					<u>13.00</u>	<u>129,162.00</u>	<u>1,404,061.00</u>	<u>15,890,221,015.7</u>
		Total	69,966					13.00	129,162.00	1,644,935.00	15,988,578,392.3
Future											
Jun 2011	ZAFR	Future	900	7.6642	7.6605	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	21,919	11.1945	11.2044	11.2360	11.1950	11,762	132,200,671.00		
Sep 2011	ZAGB	Future	29,925	11.3423	11.3500	11.3870	11.3870	250	2,846,750.00		
Dec 2011	ZAGB	Future	993	11.4853	11.4902	0.0000	0.0000	0	0.00		
			<u>52,837</u>					<u>12,012.00</u>	<u>135,047,421.00</u>	<u>1,061,566.00</u>	<u>13,106,084,756.9</u>
		Total						12,012.00	135,047,421.00	1,160,786.00	13,179,437,469.5
Option											
Jun 2011	ZAGB	10.75 Put	10	67.0000	66.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.45 Call	10	124.0000	131.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.55 Put	100	455.0000	451.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.95 Put	100	796.0000	789.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	603.0000	601.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	943.0000	940.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1024.0000	1023.0000	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	53,607					12,012.00	135,047,421.00	1,160,786.00	13,179,437,469.5
Future											
Jun 2011	ZAJY	Future	647	0.0828	0.0829	0.0000	0.0000	0	0.00		
Sep 2011	ZAJY	Future	16,271	0.0840	0.0841	0.0000	0.0000	0	0.00		
			<u>16,918</u>					<u>0.00</u>	<u>0.00</u>	<u>45,329.00</u>	<u>384,174,145.1</u>
		Total	16,918					0.00	0.00	45,329.00	384,174,145.1

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Future											
	Jun 2011	ZAUM	Future	284	6.7625	6.8315	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	60401.0000	54252.0000	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	405,662	6.7625	6.8315	6.8173	6.7740	35,252	239,433,711.70	
	Sep 2011	ZAUS	Future	118,389	6.8614	6.9298	6.9115	6.8860	7,019	48,378,313.00	
	Dec 2011	ZAUS	Future	13,026	6.9592	7.0267	7.0000	6.9780	955	6,673,792.00	
	Mar 2012	ZAUS	Future	1,240	7.0627	7.1303	0.0000	0.0000	0	0.00	
				538,317					43,226.00	294,485,816.70	17,861,690.00
											145,154,442,542.5
Option											
	Jun 2011	ZAUS	6.50 Call	3,000	310.0000	371.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.50 Put	100	48.0000	40.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.65 Put	7,450	89.0000	74.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.70 Call	650	169.0000	221.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.70 Put	300	107.0000	90.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.75 Call	175	140.0000	189.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.80 Call	100	119.0000	159.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.85 Put	2,400	188.0000	152.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.90 Call	2,650	85.0000	113.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.95 Call	100	71.0000	96.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.00 Call	19,330	59.0000	81.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.00 Put	3,000	297.0000	250.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.05 Call	6,000	49.0000	69.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.10 Call	100	41.0000	58.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.20 Call	1,690	29.0000	41.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.25 Call	1,000	24.0000	34.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.30 Call	250	20.0000	29.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.35 Call	5,500	17.0000	24.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.40 Call	7,200	14.0000	20.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.40 Put	1,000	652.0000	589.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.50 Call	800	10.0000	14.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.80 Call	1,000	3.0000	5.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	8.00 Call	500	2.0000	3.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.70 Put	5,000	181.0000	159.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.80 Put	10,000	225.0000	199.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.90 Put	10,000	280.0000	245.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	7.40 Call	5,000	113.0000	130.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	7.40 Put	2,800	652.0000	600.0000	0.0000	0.0000	0	0.00	

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Sep 2011	ZAUS	7.45	Call	10,000	105.0000	122.0000	0.0000	0.0000	0	0.00	
Sep 2011	ZAUS	7.60	Call	200	86.0000	99.0000	0.0000	0.0000	0	0.00	
Sep 2011	ZAUS	7.80	Call	2,800	66.0000	76.0000	0.0000	0.0000	0	0.00	
Sep 2011	ZAUS	8.00	Call	3,000	52.0000	60.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	6.75	Call	5,925	445.0000	490.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	7.00	Put	1,000	373.0000	348.0000	0.0000	0.0000	0	0.00	
				<u>120,020</u>				<u>0.00</u>	<u>0.00</u>	<u>2,214,438.00</u>	<u>1,260,147,021.6</u>
	Total			658,337				43,226.00	294,485,816.70	20,076,128.00	146,414,589,564.10

Grand Total	821,738							55,751.00	433,288,899.70	25,259,393	193,565,078,849.20
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