

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-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	7.2156	7.2209	0.0000	0.0000	0	0.00		
Sep 2011	ZAAD	Future	8,820	7.2318	7.2372	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	150	7.2499	7.2587	0.0000	0.0000	0	0.00		
			<u>21,666</u>					<u>0.00</u>	<u>0.00</u>	<u>1,162,119.00</u>	<u>7,637,779,082.20</u>
		Total	21,666					0.00	0.00	1,162,319.00	7,637,845,206.20
Future											
Jun 2011	ZAEU	Future	16,889	9.8515	9.8423	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	Future	51,077	9.9679	9.9576	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	Future	2,000	10.0768	10.0674	0.0000	0.0000	0	0.00		
			<u>69,966</u>					<u>0.00</u>	<u>0.00</u>	<u>1,404,061.00</u>	<u>15,890,221,015.70</u>
		Total	69,966					0.00	0.00	1,644,935.00	15,988,578,392.35
Future											
Jun 2011	ZAFR	Future	900	7.6695	7.6642	0.0000	0.0000	0	0.00		
			<u>900</u>					<u>0.00</u>	<u>0.00</u>	<u>6,762.00</u>	<u>50,586,909.00</u>
		Total	900					0.00	0.00	6,762.00	50,586,909.00
Future											
Jun 2011	ZAGB	Future	22,104	11.0852	11.1945	11.1060	11.0990	335	3,723,210.00		
Sep 2011	ZAGB	Future	29,925	11.2317	11.3423	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	Future	993	11.3714	11.4853	0.0000	0.0000	0	0.00		
			<u>53,022</u>					<u>335.00</u>	<u>3,723,210.00</u>	<u>1,061,901.00</u>	<u>13,109,807,966.90</u>
		Total						335.00	3,723,210.00	1,061,901.00	13,109,807,966.90
Option											
Jun 2011	ZAGB	10.75 Put	10	82.0000	67.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.45 Call	10	86.0000	124.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.55 Put	100	532.0000	455.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.95 Put	100	890.0000	796.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	670.0000	603.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	1024.0000	943.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1104.0000	1024.0000	0.0000	0.0000	0	0.00		
			<u>770</u>					<u>0.00</u>	<u>0.00</u>	<u>99,220.00</u>	<u>73,352,712.68</u>
		Total	53,792					335.00	3,723,210.00	1,161,121.00	13,183,160,679.58
Future											
Jun 2011	ZAJY	Future	647	0.0825	0.0828	0.0000	0.0000	0	0.00		
Sep 2011	ZAJY	Future	16,271	0.0838	0.0840	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>384,174,145.10</u>
		Total	16,918					0.00	0.00	45,329.00	384,174,145.10

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Future											
	Jun 2011	ZAUM	Future	284	6.7421	6.7625	0.0000	0.0000	0	0.00	
				<u>284</u>					<u>0.00</u>	<u>0.00</u>	<u>2,632.00</u>
											<u>1,833,126,130.00</u>
Option											
	Jun 2011	ZAUM	7.35 Put	60	62070.0000	60401.0000	0.0000	0.0000	0	0.00	
				<u>60</u>					<u>0.00</u>	<u>0.00</u>	<u>60.00</u>
			Total	344					0.00	0.00	2,692.00
											1,834,647,310.00
Future											
	Jun 2011	ZAUS	Future	408,249	6.7421	6.7625	6.7875	6.7475	5,381	36,398,723.10	
	Sep 2011	ZAUS	Future	118,419	6.8412	6.8614	6.8905	6.8485	880	6,058,275.00	
	Dec 2011	ZAUS	Future	12,176	6.9372	6.9592	6.9855	6.9541	520	3,627,559.00	
	Mar 2012	ZAUS	Future	1,240	7.0382	7.0627	0.0000	0.0000	0	0.00	
				<u>540,084</u>					<u>6,781.00</u>	<u>46,084,557.10</u>	<u>17,868,471.00</u>
											<u>145,200,527,099.60</u>
Option											
	Jun 2011	ZAUS	6.50 Call	3,000	290.0000	310.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.50 Put	100	48.0000	48.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.65 Put	7,450	91.0000	89.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.70 Call	650	152.0000	169.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.70 Put	300	110.0000	107.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.75 Call	175	124.0000	140.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.80 Call	100	104.0000	119.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.85 Put	2,400	195.0000	188.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.90 Call	2,650	72.0000	85.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.95 Call	100	60.0000	71.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.00 Call	19,330	50.0000	59.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.00 Put	3,000	308.0000	297.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.05 Call	6,000	41.0000	49.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.10 Call	100	34.0000	41.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.20 Call	1,690	23.0000	29.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.25 Call	1,000	19.0000	24.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.30 Call	250	16.0000	20.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.35 Call	5,500	13.0000	17.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.40 Call	7,200	11.0000	14.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.40 Put	1,000	669.0000	652.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.50 Call	800	7.0000	10.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.80 Call	1,000	2.0000	3.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	8.00 Call	500	1.0000	2.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.70 Put	5,000	185.0000	181.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.80 Put	10,000	230.0000	225.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.90 Put	10,000	286.0000	280.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	7.40 Call	5,000	105.0000	113.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	7.40 Put	2,800	664.0000	652.0000	0.0000	0.0000	0	0.00	

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Sep 2011	ZAUS	7.45 Call	10,000	98.0000	105.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	79.0000	86.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	61.0000	66.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	48.0000	52.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	5,925	429.0000	445.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	383.0000	373.0000	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>1,260,147,021.66</u>
	Total		660,104					6,781.00	46,084,557.10	20,082,909.00	146,460,674,121.26

Grand Total	823,690							7,116.00	49,807,767.10	25,266,509	193,614,886,616.39
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