

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-April-2011

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
Jun 2011	ZAAD	Future	12,686	7.2301	7.2156	7.2150	7.2150	210	1,511,550.00		
Sep 2011	ZAAD	Future	8,820	7.2451	7.2318	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	150	7.2604	7.2499	0.0000	0.0000	0	0.00		
			<u>21,656</u>					<u>210.00</u>	<u>1,511,550.00</u>	<u>1,162,329.00</u>	<u>7,639,290,632.20</u>
		Total	21,656					210.00	1,511,550.00	1,162,529.00	7,639,356,756.20
Future											
Jun 2011	ZAEU	Future	16,889	9.8593	9.8515	9.8415	9.8240	310	3,047,190.00		
Sep 2011	ZAEU	Future	51,077	9.9730	9.9679	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	Future	2,000	10.0799	10.0768	0.0000	0.0000	0	0.00		
			<u>69,966</u>					<u>310.00</u>	<u>3,047,190.00</u>	<u>1,404,371.00</u>	<u>15,893,268,205.70</u>
Option											
Sep 2011	ZAEU	9.80 Call	3,590	419.0000	0.0000	0.0000	0.0000	3,590	1,532,535.10		
Sep 2011	ZAEU	10.40 Call	3,590	194.0000	0.0000	0.0000	0.0000	3,590	686,013.10		
			<u>7,180</u>					<u>7,180.00</u>	<u>2,218,548.20</u>	<u>248,054.00</u>	<u>100,575,924.85</u>
		Total	77,146					7,490.00	5,265,738.20	1,652,425.00	15,993,844,130.55
Future											
Jun 2011	ZAFR	Future	900	7.6315	7.6695	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	22,107	11.0803	11.0852	11.0465	11.0465	30	331,553.90		
Sep 2011	ZAGB	Future	29,925	11.2261	11.2317	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	Future	993	11.3650	11.3714	11.3753	11.3703	0	0.00		
			<u>53,025</u>					<u>30.00</u>	<u>331,553.90</u>	<u>1,061,931.00</u>	<u>13,110,139,520.80</u>
Option											
Jun 2011	ZAGB	10.75 Put	10	79.0000	82.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.45 Call	10	79.0000	86.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.55 Put	100	532.0000	532.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.95 Put	100	892.0000	890.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	509.0000	0.0000	0.0000	0.0000	3,455	1,808,347.00		
Sep 2011	ZAGB	11.65 Call	3,455	246.0000	252.0000	0.0000	0.0000	3,455	864,475.55		
Sep 2011	ZAGB	11.65 Put	100	670.0000	670.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	1025.0000	1024.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1105.0000	1104.0000	0.0000	0.0000	0	0.00		
			<u>7,680</u>					<u>6,910.00</u>	<u>2,672,822.55</u>	<u>106,130.00</u>	<u>76,025,535.23</u>
		Total	60,705					6,940.00	3,004,376.45	1,168,061.00	13,186,165,056.03

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Future											
Jun 2011	ZAJY	Future	647	0.0817	0.0825	0.0000	0.0000	20	162,660.00		
Sep 2011	ZAJY	Future	16,271	0.0830	0.0838	0.0000	0.0000	0	0.00		
			<u>16,918</u>					20.00	162,660.00	45,349.00	384,336,805.10
		Total	16,918					20.00	162,660.00	45,349.00	384,336,805.10
Future											
Jun 2011	ZAUM	Future	284	6.6606	6.7421	0.0000	0.0000	0	0.00		
			<u>284</u>					0.00	0.00	2,632.00	1,833,126,130.00
Option											
Jun 2011	ZAUM	7.35 Put	60	69743.0000	62070.0000	0.0000	0.0000	0	0.00		
			<u>60</u>					0.00	0.00	60.00	1,521,180.00
		Total	344					0.00	0.00	2,692.00	1,834,647,310.00
Future											
Jun 2011	ZAUS	Future	415,573	6.6606	6.7421	6.6709	6.6211	15,471	102,975,650.30		
Sep 2011	ZAUS	Future	118,757	6.7578	6.8412	6.7680	6.7193	422	2,848,010.70		
Dec 2011	ZAUS	Future	12,356	6.8525	6.9372	6.8619	6.8190	280	1,913,844.00		
Mar 2012	ZAUS	Future	1,240	6.9531	7.0382	0.0000	0.0000	0	0.00		
			<u>547,926</u>					16,173.00	107,737,505.00	17,884,644.00	145,308,264,604.60
Option											
Jun 2011	ZAUS	6.50 Call	3,000	223.0000	290.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.50 Put	100	62.0000	48.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.65 Put	7,450	116.0000	91.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Call	650	106.0000	152.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Put	300	145.0000	110.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.75 Call	175	88.0000	124.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.80 Call	100	73.0000	104.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.85 Put	2,400	249.0000	195.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.90 Call	2,650	49.0000	72.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.95 Call	100	40.0000	60.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Call	19,330	33.0000	50.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Put	3,000	372.0000	308.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.05 Call	6,000	27.0000	41.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.10 Call	100	22.0000	34.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.20 Call	1,690	15.0000	23.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.25 Call	1,000	12.0000	19.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.30 Call	250	10.0000	16.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.35 Call	5,500	8.0000	13.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Call	7,200	7.0000	11.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Put	1,000	746.0000	669.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.50 Call	800	4.0000	7.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.80 Call	1,000	2.0000	2.0000	0.0000	0.0000	0	0.00		

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Jun 2011	ZAUS	8.00 Call	500	1.0000	1.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	330.0000	0.0000	0.0000	0.0000	6,060	1,981,559.40		
Sep 2011	ZAUS	6.70 Put	5,000	217.0000	185.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	272.0000	230.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	337.0000	286.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	142.0000	0.0000	0.0000	0.0000	6,060	871,852.20		
Sep 2011	ZAUS	7.40 Call	5,000	90.0000	105.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	732.0000	664.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	84.0000	98.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	68.0000	79.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	52.0000	61.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	41.0000	48.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	5,925	378.0000	429.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	426.0000	383.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	553.0000	0.0000	0.0000	0.0000	13,000	7,361,900.00		
			<u>145,140</u>					<u>25,120.00</u>	<u>10,215,311.60</u>	<u>2,239,558.00</u>	<u>1,270,362,333.26</u>
	Total		693,066					41,293.00	117,952,816.60	20,124,202.00	146,578,626,937.86

Grand Total	870,735							55,953.00	127,897,141.25	25,322,462	193,742,783,757.64
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