

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-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	7.2133	7.2301	0.0000	0.0000	0	0.00		
Sep 2011	ZAAD	Future	8,820	7.2236	7.2451	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	150	7.2410	7.2604	0.0000	0.0000	0	0.00		
			<u>21,656</u>					<u>0.00</u>	<u>0.00</u>	<u>1,162,329.00</u>	<u>7,639,290,632.20</u>
		Total	21,656					0.00	0.00	1,162,529.00	7,639,356,756.20
Future											
Jun 2011	ZAEU	Future	17,005	9.8195	9.8593	0.0000	0.0000	200	1,969,800.00		
Sep 2011	ZAEU	Future	51,077	9.9297	9.9730	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	Future	2,000	10.0376	10.0799	0.0000	0.0000	0	0.00		
			<u>70,082</u>					<u>200.00</u>	<u>1,969,800.00</u>	<u>1,404,571.00</u>	<u>15,895,238,005.70</u>
Option											
Sep 2011	ZAEU	9.80 Call	3,590	391.0000	419.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	182.0000	194.0000	0.0000	0.0000	0	0.00		
			<u>7,180</u>					<u>0.00</u>	<u>0.00</u>	<u>248,054.00</u>	<u>100,575,924.85</u>
		Total	77,262					200.00	1,969,800.00	1,652,625.00	15,995,813,930.55
Future											
Jun 2011	ZAFR	Future	900	7.6267	7.6315	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	22,332	11.0368	11.0803	11.0580	11.0100	680	7,525,675.00		
Sep 2011	ZAGB	Future	29,925	11.1789	11.2261	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	Future	993	11.3183	11.3650	0.0000	0.0000	0	0.00		
			<u>53,250</u>					<u>680.00</u>	<u>7,525,675.00</u>	<u>1,062,611.00</u>	<u>13,117,665,195.80</u>
Option											
Jun 2011	ZAGB	10.75 Put	10	87.0000	79.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.45 Call	10	68.0000	79.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.55 Put	100	566.0000	532.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.95 Put	100	932.0000	892.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	480.0000	509.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	3,455	231.0000	246.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	702.0000	670.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	1062.0000	1025.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1140.0000	1105.0000	0.0000	0.0000	0	0.00		
			<u>7,680</u>					<u>0.00</u>	<u>0.00</u>	<u>106,130.00</u>	<u>76,025,535.23</u>
		Total	60,930					680.00	7,525,675.00	1,168,741.00	13,193,690,731.03

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Future											
Jun 2011	ZAJY	Future	647	0.0815	0.0817	0.0000	0.0000	0	0.00		
Sep 2011	ZAJY	Future	16,271	0.0827	0.0830	0.0000	0.0000	0	0.00		
			<u>16,918</u>					0.00	0.00	45,349.00	384,336,805.10
		Total	16,918					0.00	0.00	45,349.00	384,336,805.10
Future											
Jun 2011	ZAUM	Future	284	6.6222	6.6606	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	73443.0000	69743.0000	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	422,134	6.6222	6.6606	6.6791	6.6155	13,713	90,974,839.60		
Sep 2011	ZAUS	Future	118,912	6.7171	6.7578	6.7580	6.7155	802	5,384,138.60		
Dec 2011	ZAUS	Future	12,572	6.8122	6.8525	6.8300	6.8010	966	6,571,514.90		
Mar 2012	ZAUS	Future	1,240	6.9119	6.9531	0.0000	0.0000	0	0.00		
			<u>554,858</u>					15,481.00	102,930,493.10	17,900,125.00	145,411,195,097.70
Option											
Jun 2011	ZAUS	6.50 Call	3,000	195.0000	223.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.50 Put	100	73.0000	62.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.65 Put	7,450	138.0000	116.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Call	650	91.0000	106.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.70 Put	300	169.0000	145.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.75 Call	175	75.0000	88.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.80 Call	100	62.0000	73.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.85 Put	2,400	279.0000	249.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.90 Call	2,650	41.0000	49.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	6.95 Call	100	34.0000	40.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Call	19,330	27.0000	33.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.00 Put	3,000	405.0000	372.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.05 Call	6,000	22.0000	27.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.10 Call	100	18.0000	22.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.20 Call	1,690	12.0000	15.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.25 Call	1,000	10.0000	12.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.30 Call	250	8.0000	10.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.35 Call	5,500	7.0000	8.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Call	7,200	5.0000	7.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.40 Put	1,000	783.0000	746.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.50 Call	800	4.0000	4.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAUS	7.80 Call	1,000	1.0000	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	304.0000	330.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,000	234.0000	217.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	295.0000	272.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	363.0000	337.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	130.0000	142.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	82.0000	90.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	765.0000	732.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	76.0000	84.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	62.0000	68.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	47.0000	52.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	37.0000	41.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	5,925	355.0000	378.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	450.0000	426.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	530.0000	553.0000	0.0000	0.0000	0	0.00		
			<u>145,140</u>					<u>0.00</u>	<u>0.00</u>	<u>2,239,558.00</u>	<u>1,270,362,333.26</u>
	Total		699,998					15,481.00	102,930,493.10	20,139,683.00	146,681,557,430.96

Grand Total	878,008					16,361.00	112,425,968.10	25,338,823	193,855,209,725.74
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