

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-April-2011

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
Jun 2011	ZAAD	Future	13,218	6.9874	6.9682	0.0000	0.0000	57	396,321.00		
Sep 2011	ZAAD	Future	8,570	7.0049	6.9845	0.0000	0.0000	0	0.00		
			<u>21,788</u>					<u>57.00</u>	<u>396,321.00</u>	<u>1,158,591.00</u>	<u>7,612,514,029.7</u>
		Total	21,788					57.00	396,321.00	1,158,791.00	7,612,580,153.7
Future											
Jun 2011	ZAEU	Future	15,747	9.6630	9.6355	9.6660	9.6518	8	77,271.20		
Sep 2011	ZAEU	Future	50,917	9.7806	9.7520	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	Future	300	9.8876	9.8600	0.0000	0.0000	0	0.00		
			<u>66,964</u>					<u>8.00</u>	<u>77,271.20</u>	<u>1,396,684.00</u>	<u>15,817,612,089.3</u>
		Total	66,964					8.00	77,271.20	1,637,558.00	15,915,969,465.9
Future											
Jun 2011	ZAFR	Future	900	7.3639	7.3606	0.0000	0.0000	0	0.00		
			<u>900</u>					<u>0.00</u>	<u>0.00</u>	<u>6,737.00</u>	<u>50,393,159.0</u>
		Total	900					0.00	0.00	6,737.00	50,393,159.0
Future											
Jun 2011	ZAGB	Future	26,963	11.0011	11.0458	11.0305	11.0065	2,000	22,044,335.00		
Sep 2011	ZAGB	Future	29,955	11.1432	11.1861	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	Future	456	11.2751	11.3184	0.0000	0.0000	0	0.00		
			<u>57,374</u>					<u>2,000.00</u>	<u>22,044,335.00</u>	<u>1,033,560.00</u>	<u>12,791,379,944.3</u>
		Total						2,000.00	22,044,335.00	1,033,560.00	12,791,379,944.3
Option											
Jun 2011	ZAGB	10.75 Put	10	132.0000	122.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.45 Call	10	97.0000	111.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.55 Put	100	628.0000	595.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.95 Put	100	984.0000	945.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	756.0000	729.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	1116.0000	1084.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1193.0000	1171.0000	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	58,144					2,000.00	22,044,335.00	1,132,780.00	12,864,732,656.9
Future											
Jun 2011	ZAJY	Future	647	0.0790	0.0804	0.0000	0.0000	0	0.00		
Sep 2011	ZAJY	Future	16,271	0.0803	0.0817	0.0000	0.0000	0	0.00		
			<u>16,918</u>					<u>0.00</u>	<u>0.00</u>	<u>45,219.00</u>	<u>383,280,122.1</u>
		Total	16,918					0.00	0.00	45,219.00	383,280,122.1

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Option	Jun 2011	ZAUM	Future	280	6.7472	6.7956	0.0000	0.0000	0	0.00		
				280					0.00	0.00	2,628.00	1,830,366,010.00
Option	Jun 2011	ZAUM	7.35 Put	60	62761.0000	58423.0000	0.0000	0.0000	0	0.00		
				60					0.00	0.00	60.00	1,521,180.00
			Total	340					0.00	0.00	2,688.00	1,831,887,190.00
Future	Jun 2011	ZAUS	Future	410,043	6.7472	6.7956	6.7745	6.7491	7,096	47,948,317.50		
	Sep 2011	ZAUS	Future	114,297	6.8473	6.8955	6.8740	6.8500	5,216	35,732,671.00		
	Dec 2011	ZAUS	Future	8,579	6.9429	6.9925	6.9559	6.9500	35	243,309.00		
	Mar 2012	ZAUS	Future	638	7.0453	7.0967	0.0000	0.0000	0	0.00		
					533,557					12,347.00	83,924,297.50	17,687,131.00
Option	Jun 2011	ZAUS	6.50 Put	100	68.0000	58.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	6.65 Put	7,200	115.0000	99.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	6.70 Put	300	136.0000	117.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	6.80 Call	100	134.0000	0.0000	0.0000	0.0000	100	14,000.00		
	Jun 2011	ZAUS	6.85 Put	2,400	219.0000	190.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	6.90 Call	2,650	100.0000	117.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	6.95 Call	100	86.0000	101.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	7.00 Call	19,330	74.0000	87.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	7.00 Put	3,000	327.0000	291.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	7.05 Call	6,000	63.0000	75.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	7.10 Call	650	54.0000	65.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	7.20 Call	1,690	40.0000	47.0000	0.0000	0.0000	100	4,000.00		
	Jun 2011	ZAUS	7.25 Call	1,000	34.0000	41.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	7.30 Call	250	29.0000	35.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	7.35 Call	5,500	25.0000	30.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	7.40 Call	7,200	21.0000	26.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	7.40 Put	1,000	674.0000	630.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	7.50 Call	800	16.0000	19.0000	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	4.0000	4.0000	0.0000	0.0000	0	0.00		
	Sep 2011	ZAUS	6.70 Put	5,000	199.0000	181.0000	0.0000	0.0000	0	0.00		
	Sep 2011	ZAUS	6.80 Put	10,000	245.0000	224.0000	0.0000	0.0000	0	0.00		
	Sep 2011	ZAUS	6.90 Put	10,000	301.0000	273.0000	0.0000	0.0000	0	0.00		
	Sep 2011	ZAUS	7.40 Call	5,000	121.0000	131.0000	0.0000	0.0000	0	0.00		
	Sep 2011	ZAUS	7.40 Put	2,800	674.0000	636.0000	0.0000	0.0000	0	0.00		
	Sep 2011	ZAUS	7.45 Call	10,000	113.0000	122.0000	0.0000	0.0000	0	0.00		
	Sep 2011	ZAUS	7.60 Call	200	93.0000	100.0000	0.0000	0.0000	0	0.00		
	Sep 2011	ZAUS	7.80 Call	2,800	72.0000	78.0000	0.0000	0.0000	0	0.00		
	Sep 2011	ZAUS	8.00 Call	3,000	58.0000	62.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAUS	7.00 Put	1,000	394.0000	367.0000	0.0000	0	0.00		
			<u>110,570</u>				200.00	18,000.00	2,203,388.00	1,255,718,841.9
		Total	644,127				12,547.00	83,942,297.50	19,890,519.00	145,216,172,583.3
Grand Total			809,181				14,612.00	106,460,224.70	23,874,292	183,875,015,331.0