

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-April-2011

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
	Jun 2011	ZAAD	Future	13,468	7.1311	7.0413	0.0000	0.0000	0	0.00	
	Sep 2011	ZAAD	Future	8,820	7.1463	7.0574	0.0000	0.0000	0	0.00	
	Dec 2011	ZAAD	Future	150	7.1648	7.0757	0.0000	0.0000	0	0.00	
				<u>22,438</u>					<i>0.00</i>	<i>0.00</i>	<i>1,159,691.00</i>
			Total	22,438					0.00	0.00	1,159,891.00
Future											
	Jun 2011	ZAEU	Future	15,680	9.8839	9.8099	9.8645	9.8300	60	590,809.00	
	Sep 2011	ZAEU	Future	51,067	10.0006	9.9266	0.0000	0.0000	0	0.00	
	Dec 2011	ZAEU	Future	2,000	10.1088	10.0351	0.0000	0.0000	0	0.00	
				<u>68,747</u>					<i>60.00</i>	<i>590,809.00</i>	<i>1,401,194.00</i>
			Total	68,747					60.00	590,809.00	1,642,068.00
Future											
	Jun 2011	ZAFR	Future	900	7.6355	7.5725	0.0000	0.0000	0	0.00	
				<u>900</u>					<i>0.00</i>	<i>0.00</i>	<i>6,737.00</i>
			Total	900					0.00	0.00	6,737.00
Future											
	Jun 2011	ZAGB	Future	26,736	11.1128	11.0150	11.1000	11.0450	298	3,294,570.00	
	Sep 2011	ZAGB	Future	30,055	11.2596	11.1616	0.0000	0.0000	0	0.00	
	Dec 2011	ZAGB	Future	993	11.3992	11.3011	0.0000	0.0000	0	0.00	
				<u>57,784</u>					<i>298.00</i>	<i>3,294,570.00</i>	<i>1,037,430.00</i>
			Total						298.00	3,294,570.00	1,037,430.00
Option											
	Jun 2011	ZAGB	10.75 Put	10	93.0000	117.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAGB	11.45 Call	10	115.0000	90.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAGB	11.55 Put	100	530.0000	607.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAGB	11.95 Put	100	876.0000	965.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Put	100	666.0000	737.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	12.10 Put	200	1014.0000	1094.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAGB	12.20 Put	250	1093.0000	1167.0000	0.0000	0.0000	0	0.00	
				<u>770</u>					<i>0.00</i>	<i>0.00</i>	<i>99,220.00</i>
			Total	58,554					298.00	3,294,570.00	1,136,650.00
Future											
	Jun 2011	ZAJY	Future	657	0.0813	0.0811	0.0000	0.0000	0	0.00	
	Sep 2011	ZAJY	Future	16,271	0.0826	0.0824	0.0000	0.0000	0	0.00	
				<u>16,928</u>					<i>0.00</i>	<i>0.00</i>	<i>45,289.00</i>
			Total	16,928					0.00	0.00	45,289.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
	Jun 2011	ZAUM	Future	280	6.8240	6.7775	0.0000	0.0000	0	0.00	
				280					0.00	0.00	2,628.00
Option											
	Jun 2011	ZAUM	7.35 Put	60	55219.0000	59478.0000	0.0000	0.0000	0	0.00	
				60					0.00	0.00	60.00
			Total	340					0.00	0.00	2,688.00
Future											
	Jun 2011	ZAUS	Future	409,625	6.8240	6.7775	6.8351	6.7860	18,518	125,826,497.60	
	Sep 2011	ZAUS	Future	115,765	6.9249	6.8776	6.9300	6.8884	1,310	9,036,782.00	
	Dec 2011	ZAUS	Future	11,066	7.0235	6.9754	7.0173	7.0000	1,045	7,322,692.00	
	Mar 2012	ZAUS	Future	888	7.1262	7.0773	0.0000	0.0000	250	1,755,125.00	
				537,344					21,123.00	143,941,096.60	17,745,860.00
Option											
	Jun 2011	ZAUS	6.50 Put	100	45.0000	52.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.65 Put	7,450	81.0000	93.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.70 Call	650	222.0000	188.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.70 Put	300	98.0000	111.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.75 Call	175	190.0000	158.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.80 Call	100	161.0000	136.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.85 Put	2,400	161.0000	189.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.90 Call	2,650	116.0000	99.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.95 Call	100	99.0000	85.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.00 Call	19,330	84.0000	72.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.00 Put	3,000	260.0000	295.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.05 Call	6,000	71.0000	61.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.10 Call	100	61.0000	52.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.20 Call	1,690	43.0000	37.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.25 Call	1,000	37.0000	31.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.30 Call	250	31.0000	26.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.35 Call	5,500	26.0000	22.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.40 Call	7,200	22.0000	19.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.40 Put	1,000	598.0000	642.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.50 Call	800	16.0000	14.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.80 Call	1,000	6.0000	5.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	8.00 Call	500	3.0000	3.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.70 Put	5,000	164.0000	179.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.80 Put	10,000	205.0000	222.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.90 Put	10,000	252.0000	276.0000	0.0000	0.0000	200	54,200.00	
	Sep 2011	ZAUS	7.40 Call	5,000	130.0000	121.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	7.40 Put	2,800	605.0000	643.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	7.45 Call	10,000	121.0000	113.0000	0.0000	0.0000	0	0.00	

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE VALUE</u>
Sep 2011	ZAUS	7.60 Call	200	98.0000	92.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	2,800	76.0000	72.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	60.0000	56.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	352.0000	369.0000	0.0000	0.0000	0	0.00		
			<u>111,095</u>					<u>200.00</u>	<u>54,200.00</u>	<u>2,205,313.00</u>	<u>1,255,957,516.91</u>
	Total		648,439					21,323.00	143,995,296.60	19,951,173.00	145,614,554,106.51
Grand Total			816,346					21,681.00	147,880,675.60	23,944,496	184,368,883,167.74