

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-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	7.0069	6.9874	7.0320	7.0190	450	3,161,800.00		
Sep 2011	ZAAD	Future	8,820	7.0222	7.0049	7.0440	7.0440	250	1,761,000.00		
Dec 2011	ZAAD	Future	0	7.0393	7.0229	7.0525	7.0525	250	1,763,125.00		
			<u>22,288</u>					<u>950.00</u>	<u>6,685,925.00</u>	<u>1,159,541.00</u>	<u>7,619,199,954.70</u>
		Total	22,288					950.00	6,685,925.00	1,159,741.00	7,619,266,078.70
Future											
Jun 2011	ZAEU	Future	15,767	9.6291	9.6630	9.6650	9.6000	546	5,252,844.00		
Sep 2011	ZAEU	Future	50,917	9.7438	9.7806	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	Future	350	9.8506	9.8876	9.8400	9.8400	50	492,000.00		
			<u>67,034</u>					<u>596.00</u>	<u>5,744,844.00</u>	<u>1,397,280.00</u>	<u>15,823,356,933.30</u>
		Total	67,034					596.00	5,744,844.00	1,638,154.00	15,921,714,309.90
Future											
Jun 2011	ZAFR	Future	900	7.3525	7.3639	0.0000	0.0000	0	0.00		
			<u>900</u>					<u>0.00</u>	<u>0.00</u>	<u>6,737.00</u>	<u>50,393,159.00</u>
		Total	900					0.00	0.00	6,737.00	50,393,159.00
Future											
Jun 2011	ZAGB	Future	26,959	10.9943	11.0011	11.0260	10.9990	62	683,730.00		
Sep 2011	ZAGB	Future	29,955	11.1350	11.1432	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	Future	456	11.2678	11.2751	11.2700	11.2700	50	563,500.00		
			<u>57,370</u>					<u>112.00</u>	<u>1,247,230.00</u>	<u>1,033,672.00</u>	<u>12,792,627,174.30</u>
		Total						112.00	1,247,230.00	1,033,672.00	12,792,627,174.30
Option											
Jun 2011	ZAGB	10.75 Put	10	129.0000	132.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.45 Call	10	91.0000	97.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.55 Put	100	629.0000	628.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.95 Put	100	987.0000	984.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	759.0000	756.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	1120.0000	1116.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1197.0000	1193.0000	0.0000	0.0000	0	0.00		
			<u>770</u>					<u>0.00</u>	<u>0.00</u>	<u>99,220.00</u>	<u>73,352,712.60</u>
		Total	58,140					112.00	1,247,230.00	1,132,892.00	12,865,979,886.90
Future											
Jun 2011	ZAJY	Future	657	0.0792	0.0790	0.0000	0.0000	10	78,985.00		
Sep 2011	ZAJY	Future	16,271	0.0805	0.0803	0.0000	0.0000	0	0.00		
			<u>16,928</u>					<u>10.00</u>	<u>78,985.00</u>	<u>45,229.00</u>	<u>383,359,107.10</u>
		Total	16,928					10.00	78,985.00	45,229.00	383,359,107.10

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
	Jun 2011	ZAUM	Future	280	6.7443	6.7472	0.0000	0.0000	0	0.00	
				280					0.00	0.00	2,628.00
											1,830,366,010.0
Option											
	Jun 2011	ZAUM	7.35 Put	60	62857.0000	62761.0000	0.0000	0.0000	0	0.00	
				60					0.00	0.00	60.00
			Total	340					0.00	0.00	2,688.00
											1,831,887,190.0
Future											
	Jun 2011	ZAUS	Future	410,286	6.7443	6.7472	6.7800	6.7162	8,175	55,145,748.70	
	Sep 2011	ZAUS	Future	114,417	6.8433	6.8473	6.8700	6.8125	255	1,742,236.00	
	Dec 2011	ZAUS	Future	8,649	6.9394	6.9429	6.9600	6.9415	170	1,181,120.00	
	Mar 2012	ZAUS	Future	638	7.0413	7.0453	0.0000	0.0000	0	0.00	
				533,990					8,600.00	58,069,104.70	17,695,731.00
											144,018,522,846.1
Option											
	Jun 2011	ZAUS	6.50 Put	100	66.0000	68.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.65 Put	7,200	113.0000	115.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.70 Put	300	133.0000	136.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.80 Call	100	129.0000	134.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.85 Put	2,400	217.0000	219.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.90 Call	2,650	96.0000	100.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.95 Call	100	82.0000	86.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.00 Call	19,330	70.0000	74.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.00 Put	3,000	326.0000	327.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.05 Call	6,000	60.0000	63.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.10 Call	650	51.0000	54.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.20 Call	1,690	37.0000	40.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.25 Call	1,000	32.0000	34.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.30 Call	250	27.0000	29.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.35 Call	5,500	23.0000	25.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.40 Call	7,200	20.0000	21.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.40 Put	1,000	676.0000	674.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.50 Call	800	14.0000	16.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.80 Call	1,000	6.0000	6.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	8.00 Call	500	3.0000	4.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.70 Put	5,000	199.0000	199.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.80 Put	10,000	244.0000	245.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.90 Put	10,000	301.0000	301.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	7.40 Call	5,000	118.0000	121.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	7.40 Put	2,800	675.0000	674.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	7.45 Call	10,000	110.0000	113.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	7.60 Call	200	90.0000	93.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	7.80 Call	2,800	70.0000	72.0000	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	8.00 Call	3,000	56.0000	58.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	7.00 Put	1,000	393.0000	394.0000	0.0000	0.0000	0	0.00	
			<u>110,570</u>				<u>0.00</u>	<u>0.00</u>	<u>2,203,388.00</u>	<u>1,255,718,841.9</u>
	Total		<u>644,560</u>				<u>8,600.00</u>	<u>58,069,104.70</u>	<u>19,899,119.00</u>	<u>145,274,241,688.0</u>
Grand Total			<u>810,190</u>				<u>10,268.00</u>	<u>71,826,088.70</u>	<u>23,884,560</u>	<u>183,946,841,419.7</u>