

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-April-2011

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
Jun 2011	ZAAD	Future	13,468	7.0112	7.0069	0.0000	0.0000	0	0.00		
Sep 2011	ZAAD	Future	8,820	7.0259	7.0222	0.0000	0.0000	0	0.00		
			<u>22,288</u>					<u>0.00</u>	<u>0.00</u>	<u>1,159,541.00</u>	<u>7,619,199,954.7</u>
		<b>Total</b>	<b>22,288</b>					<b>0.00</b>	<b>0.00</b>	<b>1,159,741.00</b>	<b>7,619,266,078.7</b>
<b>Future</b>											
Jun 2011	ZAEU	Future	15,797	9.6673	9.6291	9.6630	9.6510	32	309,077.00		
Sep 2011	ZAEU	Future	50,917	9.7805	9.7438	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	Future	350	9.8857	9.8506	0.0000	0.0000	0	0.00		
			<u>67,064</u>					<u>32.00</u>	<u>309,077.00</u>	<u>1,397,312.00</u>	<u>15,823,666,010.3</u>
		<b>Total</b>	<b>67,064</b>					<b>32.00</b>	<b>309,077.00</b>	<b>1,638,186.00</b>	<b>15,922,023,386.9</b>
<b>Future</b>											
Jun 2011	ZAFR	Future	900	7.3635	7.3525	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>
		<b>Total</b>	<b>900</b>					<b>0.00</b>	<b>0.00</b>	<b>6,737.00</b>	<b>50,393,159.0</b>
<b>Future</b>											
Jun 2011	ZAGB	Future	26,959	10.9827	10.9943	10.9995	10.9995	250	2,749,875.00		
Sep 2011	ZAGB	Future	30,055	11.1247	11.1350	11.1235	11.1235	100	1,112,350.00		
Dec 2011	ZAGB	Future	456	11.2580	11.2678	0.0000	0.0000	0	0.00		
			<u>57,470</u>					<u>350.00</u>	<u>3,862,225.00</u>	<u>1,034,022.00</u>	<u>12,796,489,399.3</u>
		<b>Total</b>						<b>350.00</b>	<b>3,862,225.00</b>	<b>1,034,022.00</b>	<b>12,796,489,399.3</b>
<b>Option</b>											
Jun 2011	ZAGB	10.75 Put	10	134.0000	129.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.45 Call	10	90.0000	91.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.55 Put	100	640.0000	629.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.95 Put	100	998.0000	987.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	768.0000	759.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	1129.0000	1120.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1204.0000	1197.0000	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>
		<b>Total</b>	<b>58,240</b>					<b>350.00</b>	<b>3,862,225.00</b>	<b>1,133,242.00</b>	<b>12,869,842,111.9</b>
<b>Future</b>											
Jun 2011	ZAJY	Future	657	0.0789	0.0792	0.0000	0.0000	0	0.00		
Sep 2011	ZAJY	Future	16,271	0.0801	0.0805	0.0000	0.0000	0	0.00		
			<u>16,928</u>					<u>0.00</u>	<u>0.00</u>	<u>45,229.00</u>	<u>383,359,107.1</u>
		<b>Total</b>	<b>16,928</b>					<b>0.00</b>	<b>0.00</b>	<b>45,229.00</b>	<b>383,359,107.1</b>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
	Jun 2011	ZAUM	Future	280	6.7077	6.7443	0.0000	0.0000	0	0.00	
				280				0.00	0.00	2,628.00	1,830,366,010.00
<b>Option</b>											
	Jun 2011	ZAUM	7.35 Put	60	66148.0000	62857.0000	0.0000	0.0000	0	0.00	
				60				0.00	0.00	60.00	1,521,180.00
			<b>Total</b>	<b>340</b>				<b>0.00</b>	<b>0.00</b>	<b>2,688.00</b>	<b>1,831,887,190.00</b>
<b>Future</b>											
	Jun 2011	ZAUS	Future	410,978	6.7077	6.7443	6.7289	6.6950	10,738	72,062,292.00	
	Sep 2011	ZAUS	Future	115,407	6.8063	6.8433	6.8244	6.7995	1,796	12,229,457.30	
	Dec 2011	ZAUS	Future	8,649	6.9021	6.9394	6.9066	6.9015	14	96,656.70	
	Mar 2012	ZAUS	Future	638	7.0026	7.0413	0.0000	0.0000	0	0.00	
				535,672				12,548.00	84,388,406.00	17,708,279.00	144,102,911,252.10
<b>Option</b>											
	Jun 2011	ZAUS	6.50 Put	100	72.0000	66.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.65 Put	7,200	123.0000	113.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.70 Call	650	153.0000	177.0000	0.0000	0.0000	650	105,300.00	
	Jun 2011	ZAUS	6.70 Put	300	145.0000	133.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.75 Call	175	132.0000	0.0000	0.0000	0.0000	175	25,025.00	
	Jun 2011	ZAUS	6.80 Call	100	113.0000	129.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.85 Put	2,400	239.0000	217.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.90 Call	2,650	83.0000	96.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.95 Call	100	70.0000	82.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.00 Call	19,330	60.0000	70.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.00 Put	3,000	352.0000	326.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.05 Call	6,000	51.0000	60.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.10 Call	100	43.0000	51.0000	0.0000	0.0000	650	29,900.00	
	Jun 2011	ZAUS	7.20 Call	1,690	31.0000	37.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.25 Call	1,000	27.0000	32.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.30 Call	250	23.0000	27.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.35 Call	5,500	19.0000	23.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.40 Call	7,200	16.0000	20.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.40 Put	1,000	708.0000	676.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.50 Call	800	12.0000	14.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.80 Call	1,000	5.0000	6.0000	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	214.0000	199.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.80 Put	10,000	262.0000	244.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.90 Put	10,000	325.0000	301.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	7.40 Call	5,000	112.0000	118.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	7.40 Put	2,800	706.0000	675.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	7.45 Call	10,000	105.0000	110.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	7.60 Call	200	86.0000	90.0000	0.0000	0.0000	0	0.00	

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Sep 2011	ZAUS	7.80 Call	2,800	67.0000	70.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	54.0000	56.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	409.0000	393.0000	0.0000	0.0000	0	0.00		
			<u>110,845</u>					<u>1,475.00</u>	<u>160,225.00</u>	<u>2,204,863.00</u>	<u>1,255,879,066.9</u>
		<b>Total</b>	<b>646,517</b>					<b>14,023.00</b>	<b>84,548,631.00</b>	<b>19,913,142.00</b>	<b>145,358,790,319.0</b>
<b>Grand Total</b>			<b>812,277</b>					<b>14,405.00</b>	<b>88,719,933.00</b>	<b>23,898,965</b>	<b>184,035,561,352.7</b>