

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-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	7.0123	7.0112	0.0000	0.0000	0	0.00	
	Sep 2011	ZAAD	Future	8,820	7.0281	7.0259	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>
			<b>Total</b>	<b>22,288</b>					<b>0.00</b>	<b>0.00</b>	<b>1,159,741.00</b>
<b>Future</b>											
	Jun 2011	ZAEU	Future	15,807	9.6694	9.6673	9.6930	9.6855	60	581,205.00	
	Sep 2011	ZAEU	Future	51,067	9.7834	9.7805	9.7995	9.6929	1,800	17,620,620.00	
	Dec 2011	ZAEU	Future	2,000	9.8893	9.8857	9.9040	9.8131	1,700	16,825,525.00	
				<u>68,874</u>					<u>3,560.00</u>	<u>35,027,350.00</u>	<u>1,400,872.00</u>
			<b>Total</b>	<b>68,874</b>					<b>3,560.00</b>	<b>35,027,350.00</b>	<b>1,641,746.00</b>
<b>Future</b>											
	Jun 2011	ZAFR	Future	900	7.3762	7.3635	0.0000	0.0000	0	0.00	
				<u>900</u>					<u>0.00</u>	<u>0.00</u>	<u>6,737.00</u>
			<b>Total</b>	<b>900</b>					<b>0.00</b>	<b>0.00</b>	<b>6,737.00</b>
<b>Future</b>											
	Jun 2011	ZAGB	Future	26,959	10.9900	10.9827	10.9450	10.9450	50	547,250.00	
	Sep 2011	ZAGB	Future	30,055	11.1335	11.1247	11.0820	11.0710	1,150	12,737,350.00	
	Dec 2011	ZAGB	Future	993	11.2694	11.2580	11.2130	11.1970	1,250	14,004,300.00	
				<u>58,007</u>					<u>2,450.00</u>	<u>27,288,900.00</u>	<u>1,036,472.00</u>
			<b>Total</b>						<b>2,450.00</b>	<b>27,288,900.00</b>	<b>12,823,778,299.30</b>
<b>Option</b>											
	Jun 2011	ZAGB	10.75 Put	10	127.0000	134.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAGB	11.45 Call	10	87.0000	90.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAGB	11.55 Put	100	630.0000	640.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAGB	11.95 Put	100	990.0000	998.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Put	100	757.0000	768.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	12.10 Put	200	1118.0000	1129.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAGB	12.20 Put	250	1192.0000	1204.0000	0.0000	0.0000	0	0.00	
				<u>770</u>					<u>0.00</u>	<u>0.00</u>	<u>99,220.00</u>
			<b>Total</b>	<b>58,777</b>					<b>2,450.00</b>	<b>27,288,900.00</b>	<b>1,135,692.00</b>
<b>Future</b>											
	Jun 2011	ZAJY	Future	657	0.0791	0.0789	0.0000	0.0000	0	0.00	
	Sep 2011	ZAJY	Future	16,271	0.0803	0.0801	0.0000	0.0000	0	0.00	
				<u>16,928</u>					<u>0.00</u>	<u>0.00</u>	<u>45,229.00</u>
			<b>Total</b>	<b>16,928</b>					<b>0.00</b>	<b>0.00</b>	<b>45,229.00</b>
<b>Future</b>											

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Option	Jun 2011	ZAUM	Future	280	6.7008	6.7077	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	66630.0000	66148.0000	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>
Future	Jun 2011	ZAUS	Future	414,049	6.7008	6.7077	6.7259	6.7066	4,301	28,885,177.90		
	Sep 2011	ZAUS	Future	115,460	6.7999	6.8063	6.8200	6.8090	53	360,910.00		
	Dec 2011	ZAUS	Future	8,694	6.8966	6.9021	6.9190	6.9095	55	380,272.50		
	Mar 2012	ZAUS	Future	638	6.9979	7.0026	0.0000	0.0000	0	0.00		
					538,841				4,409.00	29,626,360.40	17,712,688.00	144,132,537,612.50
Option	Jun 2011	ZAUS	6.50 Put	100	71.0000	72.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	6.65 Put	7,200	122.0000	123.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	6.70 Call	650	145.0000	153.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	6.70 Put	300	144.0000	145.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	6.75 Call	175	125.0000	132.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	6.80 Call	100	107.0000	113.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	6.85 Put	2,400	240.0000	239.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	6.90 Call	2,650	77.0000	83.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	6.95 Call	100	65.0000	70.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	7.00 Call	19,330	55.0000	60.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	7.00 Put	3,000	354.0000	352.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	7.05 Call	6,000	47.0000	51.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	7.10 Call	100	40.0000	43.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	7.20 Call	1,690	28.0000	31.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	7.25 Call	1,000	24.0000	27.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	7.30 Call	250	20.0000	23.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	7.35 Call	5,500	17.0000	19.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	7.40 Call	7,200	14.0000	16.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	7.40 Put	1,000	713.0000	708.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	7.50 Call	800	10.0000	12.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	7.80 Call	1,000	4.0000	5.0000	0.0000	0.0000	0	0.00		
	Jun 2011	ZAUS	8.00 Call	500	2.0000	3.0000	0.0000	0.0000	0	0.00		
	Sep 2011	ZAUS	6.70 Put	5,000	210.0000	214.0000	0.0000	0.0000	0	0.00		
	Sep 2011	ZAUS	6.80 Put	10,000	258.0000	262.0000	0.0000	0.0000	0	0.00		
	Sep 2011	ZAUS	6.90 Put	10,000	321.0000	325.0000	0.0000	0.0000	0	0.00		
	Sep 2011	ZAUS	7.40 Call	5,000	106.0000	112.0000	0.0000	0.0000	0	0.00		
	Sep 2011	ZAUS	7.40 Put	2,800	706.0000	706.0000	0.0000	0.0000	0	0.00		
	Sep 2011	ZAUS	7.45 Call	10,000	99.0000	105.0000	0.0000	0.0000	0	0.00		
	Sep 2011	ZAUS	7.60 Call	200	81.0000	86.0000	0.0000	0.0000	0	0.00		

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Sep 2011	ZAUS	7.80 Call	2,800	63.0000	67.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	50.0000	54.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	408.0000	409.0000	0.0000	0.0000	0	0.00		
			<u>110,845</u>					<u>0.00</u>	<u>0.00</u>	<u>2,204,863.00</u>	<u>1,255,879,066.9</u>
	<b>Total</b>		<b>649,686</b>					<b>4,409.00</b>	<b>29,626,360.40</b>	<b>19,917,551.00</b>	<b>145,388,416,679.4</b>
<b>Grand Total</b>			<b>817,793</b>					<b>10,419.00</b>	<b>91,942,610.40</b>	<b>23,909,384</b>	<b>184,127,503,963.1</b>