

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-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	12,696	7.2486	7.1898	7.2220	7.2220	500	3,611,000.00		
Sep 2011	ZAAD	Future	8,820	7.2623	7.2060	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	150	7.2792	7.2238	0.0000	0.0000	0	0.00		
			<u>21,666</u>					<u>500.00</u>	<u>3,611,000.00</u>	<u>1,161,619.00</u>	<u>7,634,152,582.2</u>
		<b>Total</b>	<b>21,666</b>					<b>500.00</b>	<b>3,611,000.00</b>	<b>1,161,619.00</b>	<b>7,634,218,706.2</b>
<b>Future</b>											
Jun 2011	ZAEU	Future	16,888	9.9004	9.8469	9.9080	9.8600	615	6,085,476.70		
Sep 2011	ZAEU	Future	51,077	10.0135	9.9626	10.0245	10.0245	50	500,950.00		
Dec 2011	ZAEU	Future	2,000	10.1206	10.0694	0.0000	0.0000	0	0.00		
			<u>69,965</u>					<u>665.00</u>	<u>6,586,426.70</u>	<u>1,404,048.00</u>	<u>15,890,091,853.7</u>
		<b>Total</b>	<b>69,965</b>					<b>665.00</b>	<b>6,586,426.70</b>	<b>1,644,922.00</b>	<b>15,988,449,230.3</b>
<b>Future</b>											
Jun 2011	ZAFR	Future	900	7.6605	7.6738	0.0000	0.0000	0	0.00		
			<u>900</u>					<u>0.00</u>	<u>0.00</u>	<u>6,762.00</u>	<u>50,586,909.0</u>
		<b>Total</b>	<b>900</b>					<b>0.00</b>	<b>0.00</b>	<b>6,762.00</b>	<b>50,586,909.0</b>
<b>Future</b>											
Jun 2011	ZAGB	Future	26,487	11.2044	11.2366	0.0000	0.0000	500	5,602,750.00		
Sep 2011	ZAGB	Future	29,925	11.3500	11.3843	11.3245	11.3245	40	452,760.00		
Dec 2011	ZAGB	Future	993	11.4902	11.5242	0.0000	0.0000	0	0.00		
			<u>57,405</u>					<u>540.00</u>	<u>6,055,510.00</u>	<u>1,049,554.00</u>	<u>12,971,037,335.9</u>
		<b>Total</b>						<b>540.00</b>	<b>6,055,510.00</b>	<b>1,148,774.00</b>	<b>13,044,390,048.5</b>
<b>Option</b>											
Jun 2011	ZAGB	10.75 Put	10	66.0000	60.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.45 Call	10	131.0000	143.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.55 Put	100	451.0000	428.0000	0.0000	0.0000	0	0.00		
Jun 2011	ZAGB	11.95 Put	100	789.0000	761.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	601.0000	582.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	940.0000	915.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1023.0000	1000.0000	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>58,175</b>					<b>540.00</b>	<b>6,055,510.00</b>	<b>1,148,774.00</b>	<b>13,044,390,048.5</b>
<b>Future</b>											
Jun 2011	ZAJY	Future	647	0.0829	0.0835	0.0000	0.0000	10	82,504.00		
Sep 2011	ZAJY	Future	16,271	0.0841	0.0848	0.0000	0.0000	0	0.00		
			<u>16,918</u>					<u>10.00</u>	<u>82,504.00</u>	<u>45,329.00</u>	<u>384,174,145.1</u>
		<b>Total</b>	<b>16,918</b>					<b>10.00</b>	<b>82,504.00</b>	<b>45,329.00</b>	<b>384,174,145.1</b>

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<b>Future</b>											
	Jun 2011	ZAUM	Future	284	6.8315	6.8884	0.0000	0.0000	0	0.00	
				284					0.00	0.00	2,632.00
											1,833,126,130.0
<b>Option</b>											
	Jun 2011	ZAUM	7.35 Put	60	54252.0000	49081.0000	0.0000	0.0000	0	0.00	
				60					0.00	0.00	60.00
			<b>Total</b>	<b>344</b>					<b>0.00</b>	<b>0.00</b>	<b>2,692.00</b>
											1,834,647,310.0
<b>Future</b>											
	Jun 2011	ZAUS	Future	407,617	6.8315	6.8884	6.8450	6.8159	12,200	83,297,858.70	
	Sep 2011	ZAUS	Future	111,920	6.9298	6.9892	6.9405	6.9229	1,371	9,505,422.20	
	Dec 2011	ZAUS	Future	12,031	7.0267	7.0872	7.0345	7.0345	200	1,406,900.00	
	Mar 2012	ZAUS	Future	1,240	7.1303	7.1910	7.1379	7.1133	904	6,431,823.20	
				532,808					14,675.00	100,642,004.10	17,818,464.00
											144,859,956,725.8
<b>Option</b>											
	Jun 2011	ZAUS	6.50 Call	3,000	371.0000	419.0000	0.0000	0.0000	3,000	1,080,390.00	
	Jun 2011	ZAUS	6.50 Put	100	40.0000	31.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.65 Put	7,450	74.0000	59.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.70 Call	650	221.0000	260.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.70 Put	300	90.0000	72.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.75 Call	175	189.0000	225.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.80 Call	100	159.0000	192.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.85 Put	2,400	152.0000	124.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.90 Call	2,650	113.0000	135.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	6.95 Call	100	96.0000	115.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.00 Call	19,330	81.0000	98.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.00 Put	3,000	250.0000	210.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.05 Call	6,000	69.0000	83.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.10 Call	100	58.0000	70.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.20 Call	1,690	41.0000	49.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.25 Call	1,000	34.0000	42.0000	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	24.0000	29.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.40 Call	7,200	20.0000	25.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.40 Put	1,000	589.0000	537.0000	0.0000	0.0000	0	0.00	
	Jun 2011	ZAUS	7.50 Call	800	14.0000	17.0000	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	159.0000	141.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.80 Put	10,000	199.0000	178.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.90 Put	10,000	245.0000	221.0000	0.0000	0.0000	200	46,660.00	
	Sep 2011	ZAUS	7.40 Call	5,000	130.0000	143.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	7.40 Put	2,800	600.0000	554.0000	0.0000	0.0000	0	0.00	

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Sep 2011	ZAUS	7.45	Call	10,000	122.0000	133.0000	0.0000	0.0000	0	0.00	
Sep 2011	ZAUS	7.60	Call	200	99.0000	108.0000	0.0000	0.0000	0	0.00	
Sep 2011	ZAUS	7.80	Call	2,800	76.0000	83.0000	0.0000	0.0000	0	0.00	
Sep 2011	ZAUS	8.00	Call	3,000	60.0000	65.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	6.75	Call	5,925	490.0000	0.0000	0.0000	0.0000	5,925	3,062,454.75	
Mar 2012	ZAUS	7.00	Put	1,000	348.0000	321.0000	0.0000	0.0000	0	0.00	
				<u>120,020</u>					<u>9,125.00</u>	<u>4,189,504.75</u>	<u>2,214,438.00</u>
	<b>Total</b>			<b>652,828</b>					<b>23,800.00</b>	<b>104,831,508.85</b>	<b>20,032,902.00</b>

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<b>Grand Total</b>	<b>820,796</b>							<b>25,515.00</b>	<b>121,166,949.55</b>	<b>25,203,642</b>	<b>193,131,789,949.51</b>
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