

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 01-July-2011

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
Sep 2011	CAAD	Future	22,388	0.0355	0.0325	0.0000	0.0000	0	0.00		
			<u>22,388</u>					<u>0.00</u>	<u>0.00</u>	<u>22,388.00</u>	<u>584,998,440.00</u>
		Total	22,388					0.00	0.00	22,388.00	584,998,440.00
Future											
Sep 2011	CAAE	Future	21,898	0.1020	0.1112	0.0000	0.0000	0	0.00		
			<u>21,898</u>					<u>0.00</u>	<u>0.00</u>	<u>21,898.00</u>	<u>2,220,019,240.00</u>
		Total	21,898					0.00	0.00	21,898.00	2,220,019,240.00
Future											
Sep 2011	ZAAD	Future	25,316	7.2559	7.2750	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	1,089	7.2721	7.2908	0.0000	0.0000	0	0.00		
			<u>26,405</u>					<u>0.00</u>	<u>0.00</u>	<u>1,219,021.00</u>	<u>8,047,985,071.30</u>
		Total	26,405					0.00	0.00	1,219,221.00	8,048,051,195.30
Future											
Sep 2011	ZAEU	Future	58,892	9.8680	9.9191	9.8800	9.8600	33	326,084.20		
Dec 2011	ZAEU	Future	4,928	9.9742	10.0260	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	Future	5,000	10.0789	10.1373	0.0000	0.0000	0	0.00		
			<u>68,820</u>					<u>33.00</u>	<u>326,084.20</u>	<u>1,521,464.00</u>	<u>17,053,212,711.80</u>
Option											
Sep 2011	ZAEU	9.30 Put	6,195	43.0000	39.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	109.0000	100.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	251.0000	288.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	95.0000	114.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	67.0000	82.0000	0.0000	0.0000	0	0.00		
			<u>23,700</u>					<u>0.00</u>	<u>0.00</u>	<u>264,574.00</u>	<u>102,539,794.40</u>
		Total	92,520					33.00	326,084.20	1,786,038.00	17,155,752,506.20
Future											
Sep 2011	ZAFR	Future	960	8.0505	8.1511	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	25	8.1663	8.2687	8.1990	8.1990	25	204,975.00		
			<u>985</u>					<u>25.00</u>	<u>204,975.00</u>	<u>9,313.00</u>	<u>71,104,053.00</u>
		Total	985					25.00	204,975.00	9,313.00	71,104,053.00
Future											
Sep 2011	ZAGB	Future	40,415	10.9429	10.9955	10.9990	10.9200	1,177	12,905,077.20		
Dec 2011	ZAGB	Future	9,977	11.0798	11.1330	11.1010	11.0766	19	210,683.60		
Mar 2012	ZAGB	Future	2,759	11.2181	11.2766	11.2100	11.2100	5	56,050.00		
			<u>53,151</u>					<u>1,201.00</u>	<u>13,171,810.80</u>	<u>1,183,509.00</u>	<u>14,466,139,653.90</u>

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Option											
Sep 2011	ZAGB	10.50 Put	5,490	95.0000	88.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.85 Put	630	214.0000	201.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	261.0000	246.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	233.0000	265.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	196.0000	225.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	164.0000	191.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	653.0000	619.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	8,945	73.0000	88.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	780.0000	743.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	1190.0000	1145.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1256.0000	1216.0000	0.0000	0.0000	0	0.00		
			<u>22,300</u>					<u>0.00</u>	<u>0.00</u>	<u>137,970.00</u>	<u>81,531,391.53</u>
	Total		75,451					1,201.00	13,171,810.80	1,321,479.00	14,547,671,045.43
Future											
Sep 2011	ZAJY	Future	12,348	0.0844	0.0850	0.0000	0.0000	0	0.00		
			<u>12,348</u>					<u>0.00</u>	<u>0.00</u>	<u>57,201.00</u>	<u>487,364,411.00</u>
	Total		12,348					0.00	0.00	57,201.00	487,364,411.00
Future											
Sep 2011	ZAUM	Future	321	6.8276	6.8611	6.8322	6.8322	5	3,416,100.00		
Dec 2011	ZAUM	Future	20	6.9206	6.9545	0.0000	0.0000	0	0.00		
			<u>341</u>					<u>5.00</u>	<u>3,416,100.00</u>	<u>4,178.00</u>	<u>2,899,404,780.00</u>
	Total		341					5.00	3,416,100.00	4,238.00	2,900,925,960.00
Future											
Sep 2011	ZAUS	Future	335,446	6.8276	6.8611	6.8567	6.8190	18,992	129,893,846.40		
Dec 2011	ZAUS	Future	44,433	6.9206	6.9545	6.9398	6.9200	90	623,875.00		
Mar 2012	ZAUS	Future	13,385	7.0148	7.0524	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	Future	2,000	7.1216	7.1573	0.0000	0.0000	0	0.00		
			<u>395,264</u>					<u>19,082.00</u>	<u>130,517,721.40</u>	<u>19,535,211.00</u>	<u>156,645,673,439.80</u>
Option											
Sep 2011	ZAUS	6.55 Put	8,880	78.0000	74.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	320.0000	349.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	127.0000	121.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	147.0000	141.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	980	198.0000	224.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	170.0000	163.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	177.0000	197.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	159.0000	177.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	231.0000	216.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	103.0000	116.0000	0.0000	0.0000	0	0.00		

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Sep 2011	ZAUS	7.20 Call	6,000	83.0000	94.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	67.0000	77.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	55.0000	63.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	627.0000	602.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	50.0000	57.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	38.0000	43.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	27.0000	30.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	19.0000	22.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	43.0000	40.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	375.0000	401.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	257.0000	276.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	500	133.0000	144.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	74.0000	81.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	352.0000	341.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	537.0000	563.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	477.0000	500.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	372.0000	389.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1202.0000	1230.0000	0.0000	0.0000	0	0.00		
			<u>152,149</u>					<u>0.00</u>	<u>0.00</u>	<u>2,326,327.00</u>	<u>1,286,849,191.34</u>
	Total		547,413					19,082.00	130,517,721.40	21,861,538.00	157,932,522,631.14

Grand Total	799,749							20,346.00	147,636,691.40	27,465,436	212,035,433,578.97
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