

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-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	0.0388	0.0388	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	0.0953	0.0916	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	25,666	7.2117	7.2111	0.0000	0.0000	350	2,539,250.00		
Dec 2011	ZAAD	Future	890	7.2291	7.2276	7.2131	7.2131	199	1,435,406.90		
Mar 2012	ZAAD	Future	4	7.2500	7.2472	7.2600	7.2600	4	29,040.00		
			<u>26,560</u>					<u>553.00</u>	<u>4,003,696.90</u>	<u>1,219,574.00</u>	<u>8,051,988,768.20</u>
		Total	26,560					553.00	4,003,696.90	1,219,774.00	8,052,054,892.20
Future											
Sep 2011	ZAEU	Future	58,892	9.8241	9.8345	9.8620	9.8330	2,231	21,956,811.00		
Dec 2011	ZAEU	Future	4,928	9.9295	9.9401	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	Future	5,003	10.0368	10.0471	10.0674	10.0674	3	30,202.20		
			<u>68,823</u>					<u>2,234.00</u>	<u>21,987,013.20</u>	<u>1,523,701.00</u>	<u>17,075,229,980.00</u>
Option											
Sep 2011	ZAEU	9.30 Put	6,195	45.0000	45.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	116.0000	115.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	219.0000	228.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	78.0000	83.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	54.0000	58.0000	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	92,523					2,234.00	21,987,013.20	1,788,275.00	17,177,769,774.40
Future											
Sep 2011	ZAFR	Future	960	8.0523	8.0040	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	25	8.1687	8.1195	0.0000	0.0000	0	0.00		
			<u>985</u>					<u>0.00</u>	<u>0.00</u>	<u>9,313.00</u>	<u>71,104,053.00</u>
		Total	985					0.00	0.00	9,313.00	71,104,053.00
Future											
Sep 2011	ZAGB	Future	47,282	10.9478	10.8961	10.9340	10.9340	804	8,795,800.00		
Dec 2011	ZAGB	Future	9,967	11.0852	11.0327	11.1058	11.0720	510	5,647,058.00		
Mar 2012	ZAGB	Future	2,814	11.2275	11.1739	11.2615	11.2615	50	563,075.00		

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			60,063					1,364.00	15,005,933.00	1,192,093.00	14,560,036,414.80
Option											
	Sep 2011	ZAGB	10.50 Put	5,490	88.0000	101.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	10.85 Put	630	201.0000	224.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	10.95 Put	1,200	247.0000	278.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.00 Call	3,455	224.0000	204.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.10 Call	630	187.0000	170.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.20 Call	1,200	156.0000	142.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.50 Put	200	641.0000	685.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Call	8,945	67.0000	61.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Put	100	769.0000	815.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	12.10 Put	200	1181.0000	1231.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAGB	12.20 Put	250	1244.0000	1291.0000	0.0000	0.0000	0	0.00	
			22,300					0.00	0.00	137,970.00	81,531,391.53
	Total		82,363					1,364.00	15,005,933.00	1,330,063.00	14,641,567,806.33
Future											
	Sep 2011	ZAJY	Future	12,348	0.0840	0.0841	0.0000	0.0000	10	84,500.00	
			12,348					10.00	84,500.00	57,211.00	487,448,911.00
	Total		12,348					10.00	84,500.00	57,211.00	487,448,911.00
Future											
	Sep 2011	ZAUM	Future	321	6.8057	6.7913	0.0000	0.0000	0	0.00	
	Dec 2011	ZAUM	Future	20	6.8986	6.8840	0.0000	0.0000	0	0.00	
			341					0.00	0.00	4,178.00	2,899,404,780.00
	Total		341					0.00	0.00	4,238.00	2,900,925,960.00
Future											
	Sep 2011	ZAUS	Future	339,100	6.8057	6.7913	6.8360	6.8030	82,385	561,654,307.30	
	Dec 2011	ZAUS	Future	44,403	6.8986	6.8840	6.9201	6.9024	170	1,173,888.00	
	Mar 2012	ZAUS	Future	13,511	6.9953	6.9801	7.0045	6.9985	103	721,445.50	
	Jun 2012	ZAUS	Future	2,000	7.0988	7.0842	0.0000	0.0000	0	0.00	
			399,014					82,658.00	563,549,640.80	19,624,944.00	157,257,368,964.20
Option											
	Sep 2011	ZAUS	6.55 Put	8,880	74.0000	81.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.60 Call	6,060	295.0000	288.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.70 Put	5,980	125.0000	135.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.75 Put	1,980	146.0000	157.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.80 Call	980	176.0000	172.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.80 Put	10,000	170.0000	181.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.85 Call	1,980	156.0000	153.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.90 Call	6,000	138.0000	136.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.90 Put	10,000	232.0000	245.0000	0.0000	0.0000	0	0.00	

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Sep 2011	ZAUS	7.10 Call	6,060	85.0000	85.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,000	67.0000	67.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	53.0000	54.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	42.0000	43.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	636.0000	652.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	38.0000	39.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	28.0000	28.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	19.0000	19.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	13.0000	14.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	40.0000	42.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	354.0000	347.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	239.0000	235.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	500	119.0000	119.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	65.0000	66.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	355.0000	367.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	518.0000	515.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	460.0000	458.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	355.0000	357.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1157.0000	1180.0000	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		551,163					82,658.00	563,549,640.80	21,951,271.00	158,544,218,155.54

Grand Total	810,569			86,819.00	604,630,783.90	27,566,553	212,767,131,329.37
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