

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-July-2011

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
Sep 2011	CAAD	Future	22,388	0.0373	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>
		<b>Total</b>	<b>22,388</b>					<b>0.00</b>	<b>0.00</b>	<b>22,388.00</b>	<b>584,998,440.00</b>
<b>Future</b>											
Sep 2011	CAAE	Future	21,898	0.1016	0.0953	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>
		<b>Total</b>	<b>21,898</b>					<b>0.00</b>	<b>0.00</b>	<b>21,898.00</b>	<b>2,220,019,240.00</b>
<b>Future</b>											
Sep 2011	ZAAD	Future	25,666	7.2315	7.2117	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	890	7.2496	7.2291	0.0000	0.0000	0	0.00		
Mar 2012	ZAAD	Future	4	7.2711	7.2500	0.0000	0.0000	0	0.00		
			<u>26,560</u>					<u>0.00</u>	<u>0.00</u>	<u>1,219,574.00</u>	<u>8,051,988,768.20</u>
		<b>Total</b>	<b>26,560</b>					<b>0.00</b>	<b>0.00</b>	<b>1,219,774.00</b>	<b>8,052,054,892.20</b>
<b>Future</b>											
Sep 2011	ZAEU	Future	58,692	9.7517	9.8241	9.8050	9.7590	4,305	42,130,175.00		
Dec 2011	ZAEU	Future	4,928	9.8579	9.9295	9.9175	9.8901	304	3,014,810.40		
Mar 2012	ZAEU	Future	8,003	9.9662	10.0368	0.0000	0.0000	3,000	30,090,000.00		
			<u>71,623</u>					<u>7,609.00</u>	<u>75,234,985.40</u>	<u>1,531,310.00</u>	<u>17,150,464,965.40</u>
		<b>Total</b>						<b>7,609.00</b>	<b>75,234,985.40</b>	<b>1,531,310.00</b>	<b>17,150,464,965.40</b>
<b>Option</b>											
Sep 2011	ZAEU	9.30 Put	6,195	55.0000	45.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	136.0000	116.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	181.0000	219.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	63.0000	78.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	44.0000	54.0000	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>
		<b>Total</b>	<b>95,323</b>					<b>7,609.00</b>	<b>75,234,985.40</b>	<b>1,795,884.00</b>	<b>17,253,004,759.80</b>
<b>Future</b>											
Sep 2011	ZAFR	Future	960	8.1459	8.0523	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	25	8.2648	8.1687	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>
		<b>Total</b>	<b>985</b>					<b>0.00</b>	<b>0.00</b>	<b>9,313.00</b>	<b>71,104,053.00</b>
<b>Future</b>											
Sep 2011	ZAGB	Future	47,902	10.8996	10.9478	10.9386	10.9130	1,120	12,229,525.00		
Dec 2011	ZAGB	Future	9,978	11.0374	11.0852	11.0895	11.0600	13	143,867.00		
Mar 2012	ZAGB	Future	2,814	11.1802	11.2275	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			60,694					1,133.00	12,373,392.00	1,193,226.00	14,572,409,806.80
<b>Option</b>											
Sep 2011	ZAGB	10.50 Put	5,490	96.0000	88.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.85 Put	630	217.0000	201.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	270.0000	247.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	200.0000	224.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	166.0000	187.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	138.0000	156.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	677.0000	641.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	8,945	58.0000	67.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	808.0000	769.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	1225.0000	1181.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1285.0000	1244.0000	0.0000	0.0000	0	0.00		
			22,300					0.00	0.00	137,970.00	81,531,391.53
		<b>Total</b>	<b>82,994</b>					<b>1,133.00</b>	<b>12,373,392.00</b>	<b>1,331,196.00</b>	<b>14,653,941,198.33</b>
<b>Future</b>											
Sep 2011	ZAJY	Future	12,348	0.0845	0.0840	0.0000	0.0000	0	0.00		
			12,348					0.00	0.00	57,211.00	487,448,911.00
		<b>Total</b>	<b>12,348</b>					<b>0.00</b>	<b>0.00</b>	<b>57,211.00</b>	<b>487,448,911.00</b>
<b>Future</b>											
Sep 2011	ZAUM	Future	321	6.8285	6.8057	0.0000	0.0000	0	0.00		
Dec 2011	ZAUM	Future	20	6.9218	6.8986	0.0000	0.0000	0	0.00		
			341					0.00	0.00	4,178.00	2,899,404,780.00
		<b>Total</b>	<b>341</b>					<b>0.00</b>	<b>0.00</b>	<b>4,238.00</b>	<b>2,900,925,960.00</b>
<b>Future</b>											
Sep 2011	ZAUS	Future	337,323	6.8285	6.8057	6.8540	6.8100	52,192	356,616,656.70		
Dec 2011	ZAUS	Future	44,403	6.9218	6.8986	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	Future	13,511	7.0189	6.9953	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	Future	2,000	7.1229	7.0988	0.0000	0.0000	0	0.00		
			397,237					52,192.00	356,616,656.70	19,677,136.00	157,613,985,620.90
<b>Option</b>											
Sep 2011	ZAUS	6.55 Put	8,880	66.0000	74.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	308.0000	295.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	113.0000	125.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	133.0000	146.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	980	183.0000	176.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	155.0000	170.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	162.0000	156.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	144.0000	138.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	216.0000	232.0000	0.0000	0.0000	0	0.00		

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Sep 2011	ZAUS	7.10 Call	6,060	88.0000	85.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,000	69.0000	67.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	55.0000	53.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	43.0000	42.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	615.0000	636.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	39.0000	38.0000	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	13.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	37.0000	40.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	365.0000	354.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	246.0000	239.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	500	123.0000	119.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	67.0000	65.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	342.0000	355.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	529.0000	518.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	469.0000	460.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	363.0000	355.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1174.0000	1157.0000	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>
	<b>Total</b>		<b>549,386</b>					<b>52,192.00</b>	<b>356,616,656.70</b>	<b>22,003,463.00</b>	<b>158,900,834,812.24</b>

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<b>Grand Total</b>	<b>812,223</b>	<b>60,934.00</b>	<b>444,225,034.10</b>	<b>27,627,487</b>	<b>213,211,356,363.47</b>
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