

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-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	0.0433	0.0373	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	0.0800	0.1016	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	7.2062	7.2315	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	890	7.2222	7.2496	0.0000	0.0000	0	0.00		
Mar 2012	ZAAD	Future	4	7.2414	7.2711	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	59,579	9.6735	9.7517	9.7050	9.6270	5,313	51,579,418.20		
Dec 2011	ZAEU	Future	4,928	9.7771	9.8579	9.7801	9.7801	4	39,120.40		
Mar 2012	ZAEU	Future	8,003	9.8823	9.9662	0.0000	0.0000	0	0.00		
			<u>72,510</u>					<u>5,317.00</u>	<u>51,618,538.60</u>	<u>1,536,627.00</u>	<u>17,202,083,504.00</u>
<b>Option</b>											
Sep 2011	ZAEU	9.30 Put	6,195	64.0000	55.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	157.0000	136.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	139.0000	181.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	44.0000	63.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	30.0000	44.0000	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>96,210</b>					<b>5,317.00</b>	<b>51,618,538.60</b>	<b>1,801,201.00</b>	<b>17,304,623,298.40</b>
<b>Future</b>											
Sep 2011	ZAFR	Future	960	8.0012	8.1459	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	25	8.1172	8.2648	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	47,963	10.7793	10.8996	10.8800	10.8280	1,661	18,005,404.20		
Dec 2011	ZAGB	Future	9,988	10.9141	11.0374	11.0230	10.9600	36	395,475.60		
Mar 2012	ZAGB	Future	2,819	11.0535	11.1802	11.1500	11.1000	20	222,450.00		

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			60,770					1,717.00	18,623,329.80	1,194,943.00	14,591,033,136.60
<b>Option</b>											
	Sep 2011	ZAGB	10.50 Put	5,490	123.0000	96.0000	0.0000	0	0.00		
	Sep 2011	ZAGB	10.85 Put	630	273.0000	217.0000	0.0000	0	0.00		
	Sep 2011	ZAGB	10.95 Put	1,200	338.0000	270.0000	0.0000	0	0.00		
	Sep 2011	ZAGB	11.00 Call	3,455	151.0000	200.0000	0.0000	0	0.00		
	Sep 2011	ZAGB	11.10 Call	630	124.0000	166.0000	0.0000	0	0.00		
	Sep 2011	ZAGB	11.20 Call	1,200	102.0000	138.0000	0.0000	0	0.00		
	Sep 2011	ZAGB	11.50 Put	200	777.0000	677.0000	0.0000	0	0.00		
	Sep 2011	ZAGB	11.65 Call	8,945	42.0000	58.0000	0.0000	0	0.00		
	Sep 2011	ZAGB	11.65 Put	100	913.0000	808.0000	0.0000	0	0.00		
	Sep 2011	ZAGB	12.10 Put	200	1339.0000	1225.0000	0.0000	0	0.00		
	Dec 2011	ZAGB	12.20 Put	250	1387.0000	1285.0000	0.0000	0	0.00		
			22,300					0.00	0.00	137,970.00	81,531,391.53
	<b>Total</b>		<b>83,070</b>					<b>1,717.00</b>	<b>18,623,329.80</b>	<b>1,332,913.00</b>	<b>14,672,564,528.13</b>
<b>Future</b>											
	Sep 2011	ZAJY	Future	12,348	0.0831	0.0845	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	6.7489	6.8285	0.0000	0	0.00		
	Dec 2011	ZAUM	Future	20	6.8406	6.9218	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	341,755	6.7489	6.8285	6.8085	6.7420	64,317	435,628,392.70	
	Dec 2011	ZAUS	Future	42,528	6.8406	6.9218	6.8910	6.8475	2,770	19,021,787.50	
	Mar 2012	ZAUS	Future	13,521	6.9355	7.0189	6.9800	6.9500	35	243,750.00	
	Jun 2012	ZAUS	Future	2,000	7.0374	7.1229	0.0000	0.0000	0	0.00	
			399,804					67,122.00	454,893,930.20	19,744,258.00	158,068,879,551.10
<b>Option</b>											
	Sep 2011	ZAUS	6.55 Put	8,880	85.0000	66.0000	0.0000	0	0.00		
	Sep 2011	ZAUS	6.60 Call	6,060	250.0000	308.0000	0.0000	0	0.00		
	Sep 2011	ZAUS	6.65 Put	200	121.0000	0.0000	0.0000	200	20,428.00		
	Sep 2011	ZAUS	6.70 Put	5,980	142.0000	113.0000	0.0000	0	0.00		
	Sep 2011	ZAUS	6.75 Put	1,980	166.0000	133.0000	0.0000	0	0.00		
	Sep 2011	ZAUS	6.80 Call	980	145.0000	183.0000	0.0000	0	0.00		
	Sep 2011	ZAUS	6.80 Put	10,000	196.0000	155.0000	0.0000	0	0.00		
	Sep 2011	ZAUS	6.85 Call	1,980	128.0000	162.0000	0.0000	0	0.00		
	Sep 2011	ZAUS	6.90 Call	6,000	113.0000	144.0000	0.0000	0	0.00		

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Sep 2011	ZAUS	6.90 Put	10,000	264.0000	216.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	68.0000	88.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,000	53.0000	69.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	42.0000	55.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	33.0000	43.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	684.0000	615.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	30.0000	39.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	21.0000	28.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	14.0000	19.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	10.0000	13.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	45.0000	37.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	161.0000	137.0000	0.0000	0.0000	5,000	615,000.00		
Dec 2011	ZAUS	6.75 Call	6,425	315.0000	365.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	212.0000	246.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,000	148.0000	172.0000	0.0000	0.0000	5,000	860,000.00		
Dec 2011	ZAUS	7.50 Call	500	105.0000	123.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	57.0000	67.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	387.0000	342.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	485.0000	529.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	432.0000	469.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	337.0000	363.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1135.0000	1174.0000	0.0000	0.0000	0	0.00		
			<u>162,349</u>					<u>10,200.00</u>	<u>1,495,428.00</u>	<u>2,336,527.00</u>	<u>1,288,344,619.34</u>
	<b>Total</b>		<b>562,153</b>					<b>77,322.00</b>	<b>456,389,358.20</b>	<b>22,080,785.00</b>	<b>159,357,224,170.44</b>

<b>Grand Total</b>	<b>825,953</b>			<b>84,356.00</b>	<b>526,631,226.60</b>	<b>27,711,843</b>	<b>213,737,987,590.07</b>
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