

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-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	0.0280	0.0304	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	0.1367	0.1071	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	25,754	7.3789	7.3743	7.3877	7.3825	216	1,586,951.20		
Dec 2011	ZAAD	Future	690	7.3973	7.3918	0.0000	0.0000	200	1,473,860.00		
Mar 2012	ZAAD	Future	4	7.4187	7.4144	0.0000	0.0000	0	0.00		
			<u>26,448</u>					<u>416.00</u>	<u>3,060,811.20</u>	<u>1,221,202.00</u>	<u>8,063,946,809.40</u>
		Total	26,448					416.00	3,060,811.20	1,221,402.00	8,064,012,933.40
Future											
Sep 2011	ZAEU	Future	58,424	9.7961	9.7630	9.8345	9.7734	172	1,685,513.80		
Dec 2011	ZAEU	Future	4,928	9.9018	9.8689	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	Future	8,503	10.0123	9.9801	0.0000	0.0000	0	0.00		
			<u>71,855</u>					<u>172.00</u>	<u>1,685,513.80</u>	<u>1,568,885.00</u>	<u>17,515,651,588.40</u>
Option											
Sep 2011	ZAEU	9.30 Put	6,195	45.0000	49.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	119.0000	126.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	198.0000	179.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	68.0000	60.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	47.0000	41.0000	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	95,555					172.00	1,685,513.80	1,833,459.00	17,618,191,382.80
Future											
Sep 2011	ZAFR	Future	930	8.4712	8.3955	8.5210	8.5200	20	170,410.00		
Dec 2011	ZAFR	Future	50	8.5930	8.5167	0.0000	0.0000	0	0.00		
			<u>980</u>					<u>20.00</u>	<u>170,410.00</u>	<u>9,408.00</u>	<u>71,903,188.00</u>
		Total	980					20.00	170,410.00	9,408.00	71,903,188.00
Future											
Sep 2011	ZAGB	Future	34,424	11.1617	11.0963	11.1675	11.1160	664	7,401,581.00		
Dec 2011	ZAGB	Future	9,418	11.2994	11.2341	11.3000	11.2670	120	1,354,345.00		
Mar 2012	ZAGB	Future	2,832	11.4408	11.3764	11.4500	11.4275	40	457,387.50		

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			46,674					824.00	9,213,313.50	1,218,303.00	14,848,939,361.30
Option											
	Sep 2011	ZAGB	10.50 Put	5,490	45.0000	52.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	10.85 Put	630	117.0000	133.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	10.95 Put	1,200	149.0000	168.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.00 Call	3,455	329.0000	284.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.10 Call	630	271.0000	229.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.20 Call	1,200	222.0000	189.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.50 Put	200	464.0000	509.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Call	8,945	94.0000	77.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Put	100	582.0000	631.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	12.10 Put	200	977.0000	1035.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAGB	12.20 Put	250	1052.0000	1108.0000	0.0000	0.0000	0	0.00	
			22,300					0.00	0.00	137,970.00	81,531,391.53
	Total		68,974					824.00	9,213,313.50	1,356,273.00	14,930,470,752.83
Future											
	Sep 2011	ZAJY	Future	12,348	0.0876	0.0874	0.0000	0.0000	0	0.00	
			12,348					0.00	0.00	65,189.00	557,722,543.00
	Total		12,348					0.00	0.00	65,189.00	557,722,543.00
Future											
	Sep 2011	ZAUM	Future	381	6.9327	6.9054	0.0000	0.0000	0	0.00	
	Dec 2011	ZAUM	Future	15	7.0250	6.9980	0.0000	0.0000	0	0.00	
			396					0.00	0.00	4,338.00	3,009,703,830.00
Option											
	Sep 2011	ZAUM	7.20 Call	50	9489.0000	8705.0000	0.0000	0.0000	0	0.00	
			50					0.00	0.00	110.00	2,091,730.00
	Total		446					0.00	0.00	4,448.00	3,011,795,560.00
Future											
	Sep 2011	ZAUS	Future	303,405	6.9327	6.9054	6.9400	6.9019	16,096	111,239,320.50	
	Dec 2011	ZAUS	Future	46,820	7.0250	6.9980	7.0145	6.9941	1,082	7,576,526.00	
	Mar 2012	ZAUS	Future	15,124	7.1200	7.0935	7.1101	7.1100	2	14,220.10	
	Jun 2012	ZAUS	Future	2,000	7.2213	7.1957	0.0000	0.0000	0	0.00	
			367,349					17,180.00	118,830,066.60	19,897,438.00	159,127,331,958.60
Option											
	Sep 2011	ZAUS	6.55 Put	8,880	46.0000	52.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.60 Call	6,060	390.0000	368.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.65 Put	200	70.0000	76.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.70 Put	5,980	84.0000	91.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.75 Put	1,980	100.0000	108.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.80 Call	980	252.0000	232.0000	0.0000	0.0000	0	0.00	

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Sep 2011	ZAUS	6.80 Put	10,000	119.0000	127.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	223.0000	204.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	195.0000	177.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	162.0000	172.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	120.0000	110.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,000	95.0000	87.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	75.0000	69.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	60.0000	55.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	527.0000	550.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	54.0000	49.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	39.0000	36.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	26.0000	24.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	18.0000	17.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	28.0000	29.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	111.0000	118.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	435.0000	417.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	295.0000	281.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,000	209.0000	198.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	500	150.0000	142.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	82.0000	78.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	302.0000	313.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	589.0000	576.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	521.0000	509.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	400.0000	392.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1234.0000	1217.0000	0.0000	0.0000	0	0.00		
			<u>162,349</u>					<i>0.00</i>	<i>0.00</i>	<i>2,336,527.00</i>	<i>1,288,344,619.34</i>
	Total		529,698					17,180.00	118,830,066.60	22,233,965.00	160,415,676,577.94

Grand Total	778,735	18,612.00	132,960,115.10	27,930,552	215,561,814,714.87
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