

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-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	0.0262	0.0280	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	0.1458	0.1367	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	7.3611	7.3789	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	690	7.3808	7.3973	0.0000	0.0000	0	0.00		
Mar 2012	ZAAD	Future	4	7.4051	7.4187	0.0000	0.0000	0	0.00		
			<u>26,448</u>					<u>0.00</u>	<u>0.00</u>	<u>1,221,202.00</u>	<u>8,063,946,809.40</u>
		Total	26,448					0.00	0.00	1,221,402.00	8,064,012,933.40
Future											
Sep 2011	ZAEU	Future	58,474	9.8244	9.7961	9.8300	9.8110	281	2,759,485.00		
Dec 2011	ZAEU	Future	4,928	9.9310	9.9018	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	Future	8,503	10.0417	10.0123	0.0000	0.0000	0	0.00		
			<u>71,905</u>					<u>281.00</u>	<u>2,759,485.00</u>	<u>1,569,166.00</u>	<u>17,518,411,073.40</u>
		Total						281.00	2,759,485.00	1,569,166.00	17,518,411,073.40
Option											
Sep 2011	ZAEU	9.30 Put	6,195	40.0000	45.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	108.0000	119.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	210.0000	198.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	72.0000	68.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	50.0000	47.0000	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	95,605					281.00	2,759,485.00	1,833,740.00	17,620,950,867.80
Future											
Sep 2011	ZAFR	Future	922	8.5441	8.4712	8.5250	8.5250	8	68,200.00		
Dec 2011	ZAFR	Future	50	8.6674	8.5930	0.0000	0.0000	0	0.00		
			<u>972</u>					<u>8.00</u>	<u>68,200.00</u>	<u>9,416.00</u>	<u>71,971,388.00</u>
		Total	972					8.00	68,200.00	9,416.00	71,971,388.00
Future											
Sep 2011	ZAGB	Future	34,366	11.2247	11.1617	11.2410	11.2113	199	2,234,028.30		
Dec 2011	ZAGB	Future	9,388	11.3636	11.2994	11.3600	11.3600	40	454,400.00		
Mar 2012	ZAGB	Future	2,832	11.5058	11.4408	0.0000	0.0000	0	0.00		

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			46,586					239.00	2,688,428.30	1,218,542.00	14,851,627,789.60
Option											
	Sep 2011	ZAGB	10.50 Put	5,490	38.0000	45.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	10.85 Put	630	102.0000	117.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	10.95 Put	1,200	130.0000	149.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.00 Call	3,455	372.0000	329.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.10 Call	630	309.0000	271.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.20 Call	1,200	253.0000	222.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.50 Put	200	420.0000	464.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Call	8,945	108.0000	94.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Put	100	533.0000	582.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	12.10 Put	200	920.0000	977.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAGB	12.20 Put	250	996.0000	1052.0000	0.0000	0.0000	0	0.00	
			22,300					0.00	0.00	137,970.00	81,531,391.53
	Total		68,886					239.00	2,688,428.30	1,356,512.00	14,933,159,181.13
Future											
	Sep 2011	ZAJY	Future	12,348	0.0882	0.0876	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	6.9692	6.9327	0.0000	0.0000	0	0.00	
	Dec 2011	ZAUM	Future	15	7.0621	7.0250	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	10383.0000	9489.0000	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	300,932	6.9692	6.9327	6.9812	6.9537	15,623	108,834,413.60	
	Dec 2011	ZAUS	Future	47,018	7.0621	7.0250	7.0893	7.0494	996	7,011,882.40	
	Mar 2012	ZAUS	Future	15,114	7.1573	7.1200	7.1650	7.1541	184	1,315,593.40	
	Jun 2012	ZAUS	Future	2,000	7.2591	7.2213	7.2510	7.2510	172	1,246,312.00	
			365,064					16,975.00	118,408,201.40	19,914,413.00	159,245,740,160.00
Option											
	Sep 2011	ZAUS	6.55 Put	8,880	40.0000	46.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.60 Call	6,060	419.0000	390.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.65 Put	200	61.0000	70.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.70 Put	5,980	73.0000	84.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.75 Put	1,980	88.0000	100.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.80 Call	980	273.0000	252.0000	0.0000	0.0000	0	0.00	

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Sep 2011	ZAUS	6.80 Put	10,000	104.0000	119.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	242.0000	223.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	213.0000	195.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	144.0000	162.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	131.0000	120.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,000	104.0000	95.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	82.0000	75.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	66.0000	60.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	497.0000	527.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	59.0000	54.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	42.0000	39.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	28.0000	26.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	19.0000	18.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	24.0000	28.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	102.0000	111.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	460.0000	435.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	316.0000	295.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,000	221.0000	209.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	500	158.0000	150.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	86.0000	82.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	287.0000	302.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	4,100	370.0000	354.0000	0.0000	0.0000	8,200	3,134,286.00		
Sep 2012	ZAUS	7.15 Call	13,000	610.0000	589.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	540.0000	521.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	413.0000	400.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1258.0000	1234.0000	0.0000	0.0000	0	0.00		
			<u>166,449</u>					<u>8,200.00</u>	<u>3,134,286.00</u>	<u>2,344,727.00</u>	<u>1,291,478,905.34</u>
	Total		531,513					25,175.00	121,542,487.40	22,259,140.00	160,537,219,065.34

Grand Total	780,504		25,703.00	127,058,600.70	27,956,255	215,688,873,315.57
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