

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-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	0.0471	0.0386	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	0.0744	0.1025	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	25,354	7.3183	7.3593	0.0000	0.0000	200	1,467,000.00		
Dec 2011	ZAAD	Future	690	7.3342	7.3756	0.0000	0.0000	0	0.00		
Mar 2012	ZAAD	Future	4	7.3542	7.3967	0.0000	0.0000	0	0.00		
			<u>26,048</u>					<u>200.00</u>	<u>1,467,000.00</u>	<u>1,223,302.00</u>	<u>8,079,471,619.40</u>
		Total	26,048					200.00	1,467,000.00	1,223,502.00	8,079,537,743.40
Future											
Sep 2011	ZAEU	Future	63,330	9.7398	9.7785	9.7511	9.7380	520	5,063,891.00		
Dec 2011	ZAEU	Future	4,928	9.8444	9.8831	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	Future	8,503	9.9526	9.9935	0.0000	0.0000	0	0.00		
			<u>76,761</u>					<u>520.00</u>	<u>5,063,891.00</u>	<u>1,579,194.00</u>	<u>17,617,063,337.10</u>
Option											
Sep 2011	ZAEU	9.30 Put	6,195	44.0000	42.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	119.0000	112.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	152.0000	176.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	45.0000	55.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	29.0000	37.0000	0.0000	0.0000	0	0.00		
			<u>23,700</u>					<u>0.00</u>	<u>0.00</u>	<u>265,654.00</u>	<u>102,672,094.40</u>
		Total	100,461					520.00	5,063,891.00	1,844,848.00	17,719,735,431.50
Future											
Sep 2011	ZAFR	Future	900	8.3869	8.4787	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	50	8.5064	8.5995	0.0000	0.0000	0	0.00		
			<u>950</u>					<u>0.00</u>	<u>0.00</u>	<u>9,458.00</u>	<u>72,326,338.00</u>
		Total	950					0.00	0.00	9,458.00	72,326,338.00
Future											
Sep 2011	ZAGB	Future	32,143	11.0245	11.1185	11.0530	11.0255	1,540	17,004,367.50		
Dec 2011	ZAGB	Future	9,375	11.1601	11.2546	11.1700	11.1700	35	391,030.00		
Mar 2012	ZAGB	Future	2,832	11.2987	11.3952	0.0000	0.0000	0	0.00		

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			44,350					1,575.00	17,395,397.50	1,233,171.00	15,016,092,310.80
Option											
	Sep 2011	ZAGB	10.50 Put	5,490	56.0000	42.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	10.85 Put	630	143.0000	115.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	10.95 Put	1,200	182.0000	148.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.00 Call	3,455	227.0000	285.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.10 Call	630	186.0000	228.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.20 Call	1,200	151.0000	187.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.50 Put	200	555.0000	482.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Call	8,945	56.0000	72.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Put	100	682.0000	604.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	12.10 Put	200	1097.0000	1010.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAGB	12.20 Put	250	1158.0000	1082.0000	0.0000	0.0000	0	0.00	
			22,300					0.00	0.00	139,010.00	81,751,351.53
	Total		66,650					1,575.00	17,395,397.50	1,372,181.00	15,097,843,662.33
Future											
	Sep 2011	ZAJY	Future	12,424	0.0863	0.0873	0.0000	0.0000	10	86,352.00	
			12,424					10.00	86,352.00	65,355.00	559,197,085.80
	Total		12,424					10.00	86,352.00	65,355.00	559,197,085.80
Future											
	Sep 2011	ZAUM	Future	449	6.7308	6.8330	0.0000	0.0000	0	0.00	
	Dec 2011	ZAUM	Future	10	6.8210	6.9244	0.0000	0.0000	0	0.00	
			459					0.00	0.00	5,096.00	3,540,208,980.00
Option											
	Sep 2011	ZAUM	7.20 Call	50	4268.0000	5978.0000	0.0000	0.0000	0	0.00	
			50					0.00	0.00	110.00	2,091,730.00
	Total		509					0.00	0.00	5,206.00	3,542,300,710.00
Future											
	Sep 2011	ZAUS	Future	335,285	6.7308	6.8330	6.8305	6.7266	41,119	277,721,567.40	
	Dec 2011	ZAUS	Future	50,784	6.8210	6.9244	6.8700	6.8200	2,794	19,128,089.10	
	Mar 2012	ZAUS	Future	16,711	6.9131	7.0181	6.9648	6.9165	457	3,174,651.60	
	Jun 2012	ZAUS	Future	2,000	7.0098	7.1169	0.0000	0.0000	0	0.00	
			404,780					44,370.00	300,024,308.10	20,119,978.00	160,668,786,683.00
Option											
	Sep 2011	ZAUS	6.55 Put	8,880	83.0000	58.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.60 Call	6,060	231.0000	304.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.65 Put	400	120.0000	86.0000	0.0000	0.0000	200	19,542.00	
	Sep 2011	ZAUS	6.70 Put	5,980	142.0000	104.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.75 Put	1,980	166.0000	123.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.80 Call	980	129.0000	178.0000	0.0000	0.0000	0	0.00	

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Sep 2011	ZAUS	6.80 Put	10,000	198.0000	145.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	112.0000	153.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	97.0000	134.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	266.0000	201.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	56.0000	78.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,000	43.0000	60.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	33.0000	46.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	25.0000	36.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	694.0000	603.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	22.0000	31.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	16.0000	22.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	10.0000	14.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	7.0000	9.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	46.0000	35.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	164.0000	134.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	205.0000	170.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	300.0000	364.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	203.0000	244.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	5,000	151.0000	182.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,000	140.0000	170.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	500	99.0000	120.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	53.0000	64.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	242.0000	204.0000	0.0000	0.0000	10,000	2,340,700.00		
Mar 2012	ZAUS	7.00 Put	1,000	401.0000	341.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	280.0000	322.0000	0.0000	0.0000	10,000	3,006,600.00		
Mar 2012	ZAUS	7.15 Call	4,100	265.0000	304.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	474.0000	528.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	422.0000	468.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	332.0000	363.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1136.0000	1185.0000	0.0000	0.0000	0	0.00		
			<u>196,649</u>					<u>20,200.00</u>	<u>5,366,842.00</u>	<u>2,376,751.00</u>	<u>1,299,030,867.34</u>
	Total		601,429					64,570.00	305,391,150.10	22,496,729.00	161,967,817,550.34
	Grand Total		852,757					66,875.00	329,403,790.60	28,223,687	217,930,800,298.27