

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-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	0.0415	0.0488	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	0.0797	0.0725	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
Option											
Aug 2011	CAAF	6.70 Call	11,000	52.0000	0.0000	0.0000	0.0000	11,000	523,050.00		
			<u>11,000</u>					<u>11,000.00</u>	<u>523,050.00</u>	<u>11,000.00</u>	<u>523,050.00</u>
		Total	11,000					11,000.00	523,050.00	11,000.00	523,050.00
Future											
Sep 2011	ZAAD	Future	25,354	7.3867	7.3726	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	690	7.4004	7.3862	0.0000	0.0000	0	0.00		
Mar 2012	ZAAD	Future	4	7.4170	7.4039	0.0000	0.0000	0	0.00		
			<u>26,048</u>					<u>0.00</u>	<u>0.00</u>	<u>1,223,302.00</u>	<u>8,079,471,619.40</u>
		Total	26,048					0.00	0.00	1,223,502.00	8,079,537,743.40
Future											
Sep 2011	ZAEU	Future	65,141	9.6418	9.6663	9.6320	9.6025	5,027	48,336,688.00		
Dec 2011	ZAEU	Future	4,928	9.7471	9.7707	9.7365	9.7365	350	3,401,925.00		
Mar 2012	ZAEU	Future	8,503	9.8555	9.8797	0.0000	0.0000	0	0.00		
			<u>78,572</u>					<u>5,377.00</u>	<u>51,738,613.00</u>	<u>1,584,985.00</u>	<u>17,672,843,410.10</u>
Option											
Sep 2011	ZAEU	9.30 Put	6,195	58.0000	56.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	152.0000	145.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	112.0000	124.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	31.0000	36.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	20.0000	23.0000	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	102,272					5,377.00	51,738,613.00	1,850,639.00	17,775,515,504.50
Future											
Sep 2011	ZAFR	Future	970	8.4092	8.4038	0.0000	0.0000	70	585,270.00		
Dec 2011	ZAFR	Future	50	8.5301	8.5233	0.0000	0.0000	0	0.00		
			<u>1,020</u>					<u>70.00</u>	<u>585,270.00</u>	<u>9,528.00</u>	<u>72,911,608.00</u>
		Total	1,020					70.00	585,270.00	9,528.00	72,911,608.00

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Future											
Sep 2011	ZAGB	Future	32,791	11.0158	10.9905	11.0140	10.9350	2,497	27,476,820.40		
Dec 2011	ZAGB	Future	9,333	11.1515	11.1254	11.1000	11.0470	30	331,940.00		
Mar 2012	ZAGB	Future	2,832	11.2905	11.2636	0.0000	0.0000	0	0.00		
			<u>44,956</u>					<u>2,527.00</u>	<u>27,808,760.40</u>	<u>1,236,951.00</u>	<u>15,057,877,400.60</u>
Option											
Sep 2011	ZAGB	10.50 Put	5,490	51.0000	58.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.85 Put	630	136.0000	151.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	174.0000	192.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	212.0000	205.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	171.0000	166.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	137.0000	133.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	553.0000	578.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	8,945	48.0000	48.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	682.0000	708.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	1101.0000	1128.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1160.0000	1186.0000	0.0000	0.0000	0	0.00		
			<u>22,300</u>					<u>0.00</u>	<u>0.00</u>	<u>139,010.00</u>	<u>81,751,351.53</u>
Total			67,256					2,527.00	27,808,760.40	1,375,961.00	15,139,628,752.13
Future											
Sep 2011	ZAJY	Future	12,358	0.0867	0.0864	0.0000	0.0000	0	0.00		
			<u>12,358</u>					<u>0.00</u>	<u>0.00</u>	<u>65,539.00</u>	<u>560,778,069.00</u>
Total			12,358					0.00	0.00	65,539.00	560,778,069.00
Future											
Sep 2011	ZAUM	Future	449	6.7504	6.7281	6.7625	6.7279	35	23,625,210.00		
Dec 2011	ZAUM	Future	31	6.8407	6.8178	6.8522	6.8297	21	14,370,650.00		
			<u>480</u>					<u>56.00</u>	<u>37,995,860.00</u>	<u>5,203.00</u>	<u>3,612,334,210.00</u>
Option											
Sep 2011	ZAUM	7.20 Call	50	4278.0000	4207.0000	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>110.00</u>	<u>2,091,730.00</u>
Total			530					56.00	37,995,860.00	5,313.00	3,614,425,940.00
Future											
Sep 2011	ZAUS	Future	348,787	6.7504	6.7281	6.7630	6.6800	18,131	121,957,967.40		
Dec 2011	ZAUS	Future	50,992	6.8407	6.8178	6.8527	6.7750	1,522	10,387,115.20		
Mar 2012	ZAUS	Future	16,831	6.9326	6.9094	6.8935	6.8703	137	943,215.50		
Jun 2012	ZAUS	Future	2,000	7.0292	7.0058	0.0000	0.0000	0	0.00		
			<u>418,610</u>					<u>19,790.00</u>	<u>133,288,298.10</u>	<u>20,183,142.00</u>	<u>161,093,611,799.00</u>
Option											
Sep 2011	ZAUS	6.55 Put	8,880	74.0000	80.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	240.0000	225.0000	0.0000	0.0000	0	0.00		

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Sep 2011	ZAUS	6.65 Put	400	108.0000	116.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	129.0000	138.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	152.0000	167.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	1,230	132.0000	126.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	182.0000	198.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	2,480	115.0000	110.0000	0.0000	0.0000	500	51,500.00		
Sep 2011	ZAUS	6.90 Call	6,000	100.0000	96.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	250.0000	268.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.00 Call	2,000	75.0000	72.0000	0.0000	0.0000	1,500	106,000.00		
Sep 2011	ZAUS	7.10 Call	6,060	57.0000	55.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,250	43.0000	42.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.25 Call	500	37.0000	37.0000	0.0000	0.0000	500	13,000.00		
Sep 2011	ZAUS	7.30 Call	8,880	33.0000	32.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	25.0000	25.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	675.0000	697.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	22.0000	22.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	15.0000	16.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	10.0000	10.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	6.0000	7.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	43.0000	45.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	157.0000	164.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	197.0000	206.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	310.0000	297.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	284.0000	272.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	207.0000	200.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	5,000	154.0000	149.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,000	143.0000	138.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	500	100.0000	97.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	54.0000	52.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	232.0000	242.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	384.0000	402.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	283.0000	277.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	4,100	268.0000	262.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	479.0000	470.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	427.0000	418.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	334.0000	328.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1143.0000	1133.0000	0.0000	0.0000	0	0.00		
			<u>200,349</u>					<u>2,500.00</u>	<u>170,500.00</u>	<u>2,380,651.00</u>	<u>1,299,355,667.34</u>
Total			618,959					22,290.00	133,458,798.10	22,563,793.00	162,392,967,466.34

<u>DATE</u>	<u>CONTRACT</u>	<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE VALUE</u>
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Grand Total		883,729					41,320.00	252,110,351.50	28,311,683	218,528,329,910.27
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