

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-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	0.0388	0.0355	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	0.0916	0.1020	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	25,316	7.2111	7.2559	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	1,089	7.2276	7.2721	0.0000	0.0000	0	0.00		
			<u>26,405</u>					<u>0.00</u>	<u>0.00</u>	<u>1,219,021.00</u>	<u>8,047,985,071.30</u>
		<b>Total</b>	<b>26,405</b>					<b>0.00</b>	<b>0.00</b>	<b>1,219,221.00</b>	<b>8,048,051,195.30</b>
<b>Future</b>											
Sep 2011	ZAEU	Future	58,892	9.8345	9.8680	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	Future	4,928	9.9401	9.9742	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	Future	5,003	10.0471	10.0789	10.0850	10.0850	3	30,255.00		
			<u>68,823</u>					<u>3.00</u>	<u>30,255.00</u>	<u>1,521,467.00</u>	<u>17,053,242,966.80</u>
<b>Option</b>											
Sep 2011	ZAEU	9.30 Put	6,195	45.0000	43.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	115.0000	109.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	228.0000	251.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	83.0000	95.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	58.0000	67.0000	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>92,523</b>					<b>3.00</b>	<b>30,255.00</b>	<b>1,786,041.00</b>	<b>17,155,782,761.20</b>
<b>Future</b>											
Sep 2011	ZAFR	Future	960	8.0040	8.0505	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	25	8.1195	8.1663	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	47,586	10.8961	10.9429	10.9420	10.9030	7,193	78,591,213.90		
Dec 2011	ZAGB	Future	9,977	11.0327	11.0798	11.0720	11.0720	22	243,584.00		
Mar 2012	ZAGB	Future	2,764	11.1739	11.2181	11.2060	11.2060	5	56,030.00		
			<u>60,327</u>					<u>7,220.00</u>	<u>78,890,827.90</u>	<u>1,190,729.00</u>	<u>14,545,030,481.80</u>

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<b>Option</b>											
Sep 2011	ZAGB	10.50 Put	5,490	101.0000	95.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.85 Put	630	224.0000	214.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	278.0000	261.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	204.0000	233.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	170.0000	196.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	142.0000	164.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	685.0000	653.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	8,945	61.0000	73.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	815.0000	780.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	1231.0000	1190.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1291.0000	1256.0000	0.0000	0.0000	0	0.00		
			22,300					0.00	0.00	137,970.00	81,531,391.53
		<b>Total</b>	<b>82,627</b>					<b>7,220.00</b>	<b>78,890,827.90</b>	<b>1,328,699.00</b>	<b>14,626,561,873.33</b>
<b>Future</b>											
Sep 2011	ZAJY	Future	12,348	0.0841	0.0844	0.0000	0.0000	0	0.00		
			12,348					0.00	0.00	57,201.00	487,364,411.00
		<b>Total</b>	<b>12,348</b>					<b>0.00</b>	<b>0.00</b>	<b>57,201.00</b>	<b>487,364,411.00</b>
<b>Future</b>											
Sep 2011	ZAUM	Future	321	6.7913	6.8276	0.0000	0.0000	0	0.00		
Dec 2011	ZAUM	Future	20	6.8840	6.9206	0.0000	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	337,588	6.7913	6.8276	6.8198	6.7823	6,532	44,387,032.10		
Dec 2011	ZAUS	Future	44,523	6.8840	6.9206	6.9185	6.8800	420	2,897,751.00		
Mar 2012	ZAUS	Future	13,408	6.9801	7.0148	7.0123	6.9895	123	861,100.50		
Jun 2012	ZAUS	Future	2,000	7.0842	7.1216	0.0000	0.0000	0	0.00		
			397,519					7,075.00	48,145,883.60	19,542,286.00	156,693,819,323.40
<b>Option</b>											
Sep 2011	ZAUS	6.55 Put	8,880	81.0000	78.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	288.0000	320.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	135.0000	127.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	157.0000	147.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	980	172.0000	198.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	181.0000	170.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	153.0000	177.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	136.0000	159.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	245.0000	231.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	85.0000	103.0000	0.0000	0.0000	0	0.00		

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Sep 2011	ZAUS	7.20 Call	6,000	67.0000	83.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	54.0000	67.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	43.0000	55.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	652.0000	627.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	39.0000	50.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	28.0000	38.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	19.0000	27.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	14.0000	19.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	42.0000	43.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	347.0000	375.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	235.0000	257.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	500	119.0000	133.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	66.0000	74.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	367.0000	352.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	515.0000	537.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	458.0000	477.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	357.0000	372.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1180.0000	1202.0000	0.0000	0.0000	0	0.00		
			<u>152,149</u>					<u>0.00</u>	<u>0.00</u>	<u>2,326,327.00</u>	<u>1,286,849,191.34</u>
	<b>Total</b>		<b>549,668</b>					<b>7,075.00</b>	<b>48,145,883.60</b>	<b>21,868,613.00</b>	<b>157,980,668,514.74</b>

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<b>Grand Total</b>	<b>809,183</b>					<b>14,298.00</b>	<b>127,066,966.50</b>	<b>27,479,734</b>	<b>212,162,500,545.47</b>
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