

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-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	0.0307	0.0885	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	0.0886	0.0895	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	25,654	7.2800	7.2110	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	890	7.2977	7.2278	7.3980	7.3040	1,000	7,351,000.00		
Mar 2012	ZAAD	Future	4	7.3182	7.2483	0.0000	0.0000	0	0.00		
			<u>26,548</u>					<u>1,000.00</u>	<u>7,351,000.00</u>	<u>1,220,686.00</u>	<u>8,060,147,848.20</u>
		Total	26,548					1,000.00	7,351,000.00	1,220,886.00	8,060,213,972.20
Future											
Sep 2011	ZAEU	Future	58,516	9.6451	9.6549	9.6521	9.6232	2,348	22,590,050.10		
Dec 2011	ZAEU	Future	4,928	9.7503	9.7589	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	Future	8,503	9.8611	9.8664	0.0000	0.0000	500	4,921,500.00		
			<u>71,947</u>					<u>2,848.00</u>	<u>27,511,550.10</u>	<u>1,541,486.00</u>	<u>17,248,984,398.60</u>
Option											
Sep 2011	ZAEU	9.30 Put	6,195	65.0000	67.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	160.0000	165.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	122.0000	133.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	36.0000	42.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	24.0000	29.0000	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	95,647					2,848.00	27,511,550.10	1,806,060.00	17,351,524,193.00
Future											
Sep 2011	ZAFR	Future	960	8.2745	8.0985	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	25	8.3953	8.2149	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>
		Total	985					0.00	0.00	9,313.00	71,104,053.00
Future											
Sep 2011	ZAGB	Future	48,399	10.9640	10.8783	10.9694	10.9265	115	1,259,705.00		
Dec 2011	ZAGB	Future	10,029	11.1005	11.0139	11.0926	11.0500	27	294,497.60		
Mar 2012	ZAGB	Future	2,827	11.2416	11.1549	0.0000	0.0000	0	0.00		

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			61,255					142.00	1,554,202.60	1,196,748.00	14,610,597,166.80
Option											
	Sep 2011	ZAGB	10.50 Put	5,490	71.0000	97.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	10.85 Put	630	172.0000	223.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	10.95 Put	1,200	215.0000	277.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.00 Call	3,455	207.0000	186.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.10 Call	630	170.0000	154.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.20 Call	1,200	139.0000	127.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.50 Put	200	611.0000	692.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Call	8,945	55.0000	52.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Put	100	741.0000	824.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	12.10 Put	200	1158.0000	1244.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAGB	12.20 Put	250	1220.0000	1301.0000	0.0000	0.0000	0	0.00	
			22,300					0.00	0.00	137,970.00	81,531,391.53
	Total		83,555					142.00	1,554,202.60	1,334,718.00	14,692,128,558.33
Future											
	Sep 2011	ZAJY	Future	12,348	0.0859	0.0841	0.0000	0.0000	0	0.00	
			12,348					0.00	0.00	57,211.00	487,448,911.00
	Total		12,348					0.00	0.00	57,211.00	487,448,911.00
Future											
	Sep 2011	ZAUM	Future	301	6.9042	6.7834	6.8360	6.8290	50	34,172,500.00	
	Dec 2011	ZAUM	Future	20	6.9968	6.8752	0.0000	0.0000	0	0.00	
			321					50.00	34,172,500.00	4,248.00	2,947,089,280.00
	Total		321					50.00	34,172,500.00	4,308.00	2,948,610,460.00
Future											
	Sep 2011	ZAUS	Future	331,192	6.9042	6.7834	6.9075	6.8140	22,947	157,113,813.30	
	Dec 2011	ZAUS	Future	42,616	6.9968	6.8752	6.9800	6.9055	635	4,420,168.00	
	Mar 2012	ZAUS	Future	14,306	7.0926	6.9710	7.0500	7.0500	815	5,712,950.00	
	Jun 2012	ZAUS	Future	2,000	7.1955	7.0732	0.0000	0.0000	0	0.00	
			390,114					24,397.00	167,246,931.30	19,807,663.00	158,501,525,411.10
Option											
	Sep 2011	ZAUS	6.55 Put	8,880	48.0000	76.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.60 Call	6,060	363.0000	274.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.65 Put	200	71.0000	109.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.70 Put	5,980	86.0000	129.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.75 Put	1,980	102.0000	151.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.80 Call	980	225.0000	158.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.80 Put	10,000	121.0000	175.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.85 Call	1,980	196.0000	140.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.90 Call	6,000	169.0000	123.0000	0.0000	0.0000	0	0.00	

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Sep 2011	ZAUS	6.90 Put	10,000	165.0000	240.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	103.0000	74.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,000	81.0000	58.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	64.0000	45.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	50.0000	36.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	546.0000	653.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	45.0000	32.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	32.0000	23.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	21.0000	15.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	15.0000	10.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	29.0000	41.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	114.0000	150.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	411.0000	335.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	274.0000	223.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,000	191.0000	156.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	500	136.0000	110.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	73.0000	60.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	307.0000	363.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	571.0000	503.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	504.0000	446.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	387.0000	346.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1220.0000	1152.0000	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		552,463					24,397.00	167,246,931.30	22,144,190.00	159,789,870,030.44

Grand Total	816,153		28,437.00	237,836,184.00	27,783,094	214,292,941,954.87
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