

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-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	0.0261	0.0307	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	0.0874	0.0886	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	25,654	7.3073	7.2800	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	890	7.3251	7.2977	0.0000	0.0000	0	0.00		
Mar 2012	ZAAD	Future	4	7.3482	7.3182	0.0000	0.0000	0	0.00		
			<u>26,548</u>					<u>0.00</u>	<u>0.00</u>	<u>1,220,686.00</u>	<u>8,060,147,848.20</u>
		<b>Total</b>	<b>26,548</b>					<b>0.00</b>	<b>0.00</b>	<b>1,220,886.00</b>	<b>8,060,213,972.20</b>
<b>Future</b>											
Sep 2011	ZAEU	Future	58,476	9.7014	9.6451	9.7485	9.6700	25,787	250,981,096.00		
Dec 2011	ZAEU	Future	4,928	9.8081	9.7503	9.8145	9.8145	20	196,290.00		
Mar 2012	ZAEU	Future	8,503	9.9200	9.8611	0.0000	0.0000	0	0.00		
			<u>71,907</u>					<u>25,807.00</u>	<u>251,177,386.00</u>	<u>1,567,293.00</u>	<u>17,500,161,784.60</u>
<b>Option</b>											
Sep 2011	ZAEU	9.30 Put	6,195	55.0000	65.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	140.0000	160.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	145.0000	122.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	45.0000	36.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	30.0000	24.0000	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>95,607</b>					<b>25,807.00</b>	<b>251,177,386.00</b>	<b>1,831,867.00</b>	<b>17,602,701,579.00</b>
<b>Future</b>											
Sep 2011	ZAFR	Future	960	8.3497	8.2745	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	25	8.4710	8.3953	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	34,915	11.0508	10.9640	11.0757	11.0150	19,967	220,612,641.80		
Dec 2011	ZAGB	Future	9,478	11.1881	11.1005	11.2001	11.1370	567	6,331,503.70		
Mar 2012	ZAGB	Future	2,827	11.3307	11.2416	0.0000	0.0000	0	0.00		

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			47,220					20,534.00	226,944,145.50	1,217,282.00	14,837,541,312.30
<b>Option</b>											
	Sep 2011	ZAGB	10.50 Put	5,490	59.0000	71.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	10.85 Put	630	146.0000	172.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	10.95 Put	1,200	184.0000	215.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.00 Call	3,455	256.0000	207.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.10 Call	630	209.0000	170.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.20 Call	1,200	172.0000	139.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.50 Put	200	543.0000	611.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Call	8,945	70.0000	55.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Put	100	669.0000	741.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	12.10 Put	200	1077.0000	1158.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAGB	12.20 Put	250	1146.0000	1220.0000	0.0000	0.0000	0	0.00	
			22,300					0.00	0.00	137,970.00	81,531,391.53
	<b>Total</b>		<b>69,520</b>					<b>20,534.00</b>	<b>226,944,145.50</b>	<b>1,355,252.00</b>	<b>14,919,072,703.83</b>
<b>Future</b>											
	Sep 2011	ZAJY	Future	12,348	0.0875	0.0859	0.0000	0.0000	7,978	70,273,632.00	
			12,348					7,978.00	70,273,632.00	65,189.00	557,722,543.00
	<b>Total</b>		<b>12,348</b>					<b>7,978.00</b>	<b>70,273,632.00</b>	<b>65,189.00</b>	<b>557,722,543.00</b>
<b>Future</b>											
	Sep 2011	ZAUM	Future	381	6.9556	6.9042	6.9595	6.9510	85	59,087,750.00	
	Dec 2011	ZAUM	Future	15	7.0485	6.9968	7.0536	7.0536	5	3,526,800.00	
			396					90.00	62,614,550.00	4,338.00	3,009,703,830.00
<b>Option</b>											
	Sep 2011	ZAUM	7.20 Call	50	10102.0000	0.0000	0.0000	0.0000	50	570,550.00	
			50					50.00	570,550.00	110.00	2,091,730.00
	<b>Total</b>		<b>446</b>					<b>140.00</b>	<b>63,185,100.00</b>	<b>4,448.00</b>	<b>3,011,795,560.00</b>
<b>Future</b>											
	Sep 2011	ZAUS	Future	309,864	6.9556	6.9042	7.0140	6.9440	42,622	297,758,596.80	
	Dec 2011	ZAUS	Future	47,307	7.0485	6.9968	7.0980	7.0331	9,514	67,093,839.50	
	Mar 2012	ZAUS	Future	15,126	7.1449	7.0926	7.1970	7.1519	1,350	9,680,152.00	
	Jun 2012	ZAUS	Future	2,000	7.2483	7.1955	0.0000	0.0000	0	0.00	
			374,297					53,486.00	374,532,588.30	19,861,149.00	158,876,057,999.40
<b>Option</b>											
	Sep 2011	ZAUS	6.55 Put	8,880	43.0000	48.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.60 Call	6,060	408.0000	363.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.65 Put	200	64.0000	71.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.70 Put	5,980	77.0000	86.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.75 Put	1,980	93.0000	102.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.80 Call	980	266.0000	225.0000	0.0000	0.0000	0	0.00	

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Sep 2011	ZAUS	6.80 Put	10,000	110.0000	121.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	235.0000	196.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	207.0000	169.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	151.0000	165.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	127.0000	103.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,000	101.0000	81.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	80.0000	64.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	64.0000	50.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	508.0000	546.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	57.0000	45.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	42.0000	32.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	28.0000	21.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	19.0000	15.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	25.0000	29.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	105.0000	114.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	450.0000	411.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	307.0000	274.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,000	214.0000	191.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	500	153.0000	136.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	83.0000	73.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	292.0000	307.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	606.0000	571.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	536.0000	504.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	413.0000	387.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1265.0000	1220.0000	0.0000	0.0000	0	0.00		
			<u>162,349</u>					<u>0.00</u>	<u>0.00</u>	<u>2,336,527.00</u>	<u>1,288,344,619.34</u>
	<b>Total</b>		<b>536,646</b>					<b>53,486.00</b>	<b>374,532,588.30</b>	<b>22,197,676.00</b>	<b>160,164,402,618.74</b>

<b>Grand Total</b>	<b>786,386</b>							<b>107,945.00</b>	<b>986,112,851.80</b>	<b>27,891,039</b>	<b>215,279,054,806.67</b>
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