

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-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	0.0304	0.0261	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	0.1071	0.0874	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	25,754	7.3743	7.3073	0.0000	0.0000	100	738,150.00		
Dec 2011	ZAAD	Future	890	7.3918	7.3251	0.0000	0.0000	0	0.00		
Mar 2012	ZAAD	Future	4	7.4144	7.3482	0.0000	0.0000	0	0.00		
			<u>26,648</u>					<u>100.00</u>	<u>738,150.00</u>	<u>1,220,786.00</u>	<u>8,060,885,998.20</u>
		<b>Total</b>	<b>26,648</b>					<b>100.00</b>	<b>738,150.00</b>	<b>1,220,986.00</b>	<b>8,060,952,122.20</b>
<b>Future</b>											
Sep 2011	ZAEU	Future	58,476	9.7630	9.7014	9.6970	9.6970	1,420	13,804,290.00		
Dec 2011	ZAEU	Future	4,928	9.8689	9.8081	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	Future	8,503	9.9801	9.9200	0.0000	0.0000	0	0.00		
			<u>71,907</u>					<u>1,420.00</u>	<u>13,804,290.00</u>	<u>1,568,713.00</u>	<u>17,513,966,074.60</u>
<b>Option</b>											
Sep 2011	ZAEU	9.30 Put	6,195	49.0000	55.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	126.0000	140.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	179.0000	145.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	60.0000	45.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	41.0000	30.0000	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>1,420.00</b>	<b>13,804,290.00</b>	<b>1,833,287.00</b>	<b>17,616,505,869.00</b>
<b>Future</b>											
Sep 2011	ZAFR	Future	910	8.3955	8.3497	8.3220	8.3200	50	416,050.00		
Dec 2011	ZAFR	Future	50	8.5167	8.4710	8.5070	8.5070	25	212,675.00		
			<u>960</u>					<u>75.00</u>	<u>628,725.00</u>	<u>9,388.00</u>	<u>71,732,778.00</u>
		<b>Total</b>	<b>960</b>					<b>75.00</b>	<b>628,725.00</b>	<b>9,388.00</b>	<b>71,732,778.00</b>
<b>Future</b>											
Sep 2011	ZAGB	Future	34,780	11.0963	11.0508	11.1055	11.0100	172	1,903,753.00		
Dec 2011	ZAGB	Future	9,453	11.2341	11.1881	0.0000	0.0000	25	280,982.50		
Mar 2012	ZAGB	Future	2,827	11.3764	11.3307	0.0000	0.0000	0	0.00		

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			47,060					197.00	2,184,735.50	1,217,479.00	14,839,726,047.80
<b>Option</b>											
	Sep 2011	ZAGB	10.50 Put	5,490	52.0000	59.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	10.85 Put	630	133.0000	146.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	10.95 Put	1,200	168.0000	184.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.00 Call	3,455	284.0000	256.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.10 Call	630	229.0000	209.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.20 Call	1,200	189.0000	172.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.50 Put	200	509.0000	543.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Call	8,945	77.0000	70.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Put	100	631.0000	669.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	12.10 Put	200	1035.0000	1077.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAGB	12.20 Put	250	1108.0000	1146.0000	0.0000	0.0000	0	0.00	
			22,300					0.00	0.00	137,970.00	81,531,391.53
	<b>Total</b>		<b>69,360</b>					<b>197.00</b>	<b>2,184,735.50</b>	<b>1,355,449.00</b>	<b>14,921,257,439.33</b>
<b>Future</b>											
	Sep 2011	ZAJY	Future	12,348	0.0874	0.0875	0.0000	0.0000	0	0.00	
			12,348					0.00	0.00	65,189.00	557,722,543.00
	<b>Total</b>		<b>12,348</b>					<b>0.00</b>	<b>0.00</b>	<b>65,189.00</b>	<b>557,722,543.00</b>
<b>Future</b>											
	Sep 2011	ZAUM	Future	381	6.9054	6.9556	0.0000	0.0000	0	0.00	
	Dec 2011	ZAUM	Future	15	6.9980	7.0485	0.0000	0.0000	0	0.00	
			396					0.00	0.00	4,338.00	3,009,703,830.00
<b>Option</b>											
	Sep 2011	ZAUM	7.20 Call	50	8705.0000	10102.0000	0.0000	0.0000	0	0.00	
			50					0.00	0.00	110.00	2,091,730.00
	<b>Total</b>		<b>446</b>					<b>0.00</b>	<b>0.00</b>	<b>4,448.00</b>	<b>3,011,795,560.00</b>
<b>Future</b>											
	Sep 2011	ZAUS	Future	303,332	6.9054	6.9556	6.9716	6.9025	19,004	131,703,527.10	
	Dec 2011	ZAUS	Future	47,307	6.9980	7.0485	7.0501	7.0056	85	597,528.50	
	Mar 2012	ZAUS	Future	15,126	7.0935	7.1449	7.1420	7.1390	20	142,837.00	
	Jun 2012	ZAUS	Future	2,000	7.1957	7.2483	0.0000	0.0000	0	0.00	
			367,765					19,109.00	132,443,892.60	19,880,258.00	159,008,501,892.00
<b>Option</b>											
	Sep 2011	ZAUS	6.55 Put	8,880	52.0000	43.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.60 Call	6,060	368.0000	408.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.65 Put	200	76.0000	64.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.70 Put	5,980	91.0000	77.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.75 Put	1,980	108.0000	93.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.80 Call	980	232.0000	266.0000	0.0000	0.0000	0	0.00	

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Sep 2011	ZAUS	6.80 Put	10,000	127.0000	110.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	204.0000	235.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	177.0000	207.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	172.0000	151.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	110.0000	127.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,000	87.0000	101.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	69.0000	80.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	55.0000	64.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	550.0000	508.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	49.0000	57.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	36.0000	42.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	24.0000	28.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	17.0000	19.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	29.0000	25.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	118.0000	105.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	417.0000	450.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	281.0000	307.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,000	198.0000	214.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	500	142.0000	153.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	78.0000	83.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	313.0000	292.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	576.0000	606.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	509.0000	536.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	392.0000	413.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1217.0000	1265.0000	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>
	<b>Total</b>		<b>530,114</b>					<b>19,109.00</b>	<b>132,443,892.60</b>	<b>22,216,785.00</b>	<b>160,296,846,511.34</b>

<b>Grand Total</b>	<b>779,769</b>							<b>20,901.00</b>	<b>149,799,793.10</b>	<b>27,911,940</b>	<b>215,428,854,599.77</b>
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