

**CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-July-2011**

<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>
<b>Future</b>											
Sep 2011	CAAD	Future	22,388	0.0373	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	0.1056	0.1115	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	25,154	7.3734	7.3824	0.0000	0.0000	200	1,476,000.00		
Dec 2011	ZAAD	Future	690	7.3887	7.3978	7.3586	7.3586	100	735,860.00		
Mar 2012	ZAAD	Future	4	7.4099	7.4203	0.0000	0.0000	0	0.00		
			<u>25,848</u>					<u>300.00</u>	<u>2,211,860.00</u>	<u>1,223,102.00</u>	<u>8,078,004,619.40</u>
		<b>Total</b>	<b>25,848</b>					<b>300.00</b>	<b>2,211,860.00</b>	<b>1,223,302.00</b>	<b>8,078,070,743.40</b>
<b>Future</b>											
Sep 2011	ZAEU	Future	63,820	9.8097	9.8474	9.8125	9.7850	3,831	37,509,717.60		
Dec 2011	ZAEU	Future	4,928	9.9136	9.9513	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	Future	8,503	10.0216	10.0598	0.0000	0.0000	0	0.00		
			<u>77,251</u>					<u>3,831.00</u>	<u>37,509,717.60</u>	<u>1,577,754.00</u>	<u>17,602,931,611.10</u>
<b>Option</b>											
Sep 2011	ZAEU	9.30 Put	6,195	37.0000	34.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	103.0000	96.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	191.0000	217.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	62.0000	71.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	41.0000	48.0000	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>
		<b>Total</b>	<b>100,951</b>					<b>3,831.00</b>	<b>37,509,717.60</b>	<b>1,843,408.00</b>	<b>17,705,603,705.50</b>
<b>Future</b>											
Sep 2011	ZAFR	Future	932	8.3833	8.3868	8.3000	8.3000	10	83,000.00		
Dec 2011	ZAFR	Future	50	8.5014	8.5057	0.0000	0.0000	0	0.00		
			<u>982</u>					<u>10.00</u>	<u>83,000.00</u>	<u>9,426.00</u>	<u>72,054,388.00</u>
		<b>Total</b>	<b>982</b>					<b>10.00</b>	<b>83,000.00</b>	<b>9,426.00</b>	<b>72,054,388.00</b>
<b>Future</b>											
Sep 2011	ZAGB	Future	31,512	11.1448	11.1714	11.1295	11.0705	724	8,054,159.00		
Dec 2011	ZAGB	Future	9,409	11.2804	11.3073	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	Future	2,832	11.4209	11.4474	11.3500	11.3500	5	56,750.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			43,753					729.00	8,110,909.00	1,230,392.00	14,985,223,983.30
<b>Option</b>											
	Sep 2011	ZAGB	10.50 Put	5,490	42.0000	42.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	10.85 Put	630	114.0000	110.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	10.95 Put	1,200	147.0000	141.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.00 Call	3,455	311.0000	330.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.10 Call	630	253.0000	270.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.20 Call	1,200	206.0000	221.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.50 Put	200	469.0000	452.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Call	8,945	84.0000	90.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Put	100	589.0000	569.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	12.10 Put	200	988.0000	965.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAGB	12.20 Put	250	1069.0000	1045.0000	0.0000	0.0000	0	0.00	
			22,300					0.00	0.00	139,010.00	81,751,351.53
	<b>Total</b>		<b>66,053</b>					<b>729.00</b>	<b>8,110,909.00</b>	<b>1,369,402.00</b>	<b>15,066,975,334.83</b>
<b>Future</b>											
	Sep 2011	ZAJY	Future	12,434	0.0873	0.0874	0.0000	0.0000	0	0.00	
			12,434					0.00	0.00	65,345.00	559,110,733.80
	<b>Total</b>		<b>12,434</b>					<b>0.00</b>	<b>0.00</b>	<b>65,345.00</b>	<b>559,110,733.80</b>
<b>Future</b>											
	Sep 2011	ZAUM	Future	449	6.8426	6.8612	0.0000	0.0000	0	0.00	
	Dec 2011	ZAUM	Future	10	6.9338	6.9523	0.0000	0.0000	0	0.00	
			459					0.00	0.00	5,096.00	3,540,208,980.00
<b>Option</b>											
	Sep 2011	ZAUM	7.20 Call	50	6302.0000	7112.0000	0.0000	0.0000	0	0.00	
			50					0.00	0.00	110.00	2,091,730.00
	<b>Total</b>		<b>509</b>					<b>0.00</b>	<b>0.00</b>	<b>5,206.00</b>	<b>3,542,300,710.00</b>
<b>Future</b>											
	Sep 2011	ZAUS	Future	303,899	6.8426	6.8612	6.8592	6.7990	24,087	164,476,922.80	
	Dec 2011	ZAUS	Future	46,192	6.9338	6.9523	6.9210	6.8950	1,526	10,580,446.50	
	Mar 2012	ZAUS	Future	16,194	7.0277	7.0462	7.0015	6.9886	245	1,713,878.50	
	Jun 2012	ZAUS	Future	2,000	7.1263	7.1455	0.0000	0.0000	0	0.00	
			368,285					25,858.00	176,771,247.80	20,062,548.00	160,278,607,903.30
<b>Option</b>											
	Sep 2011	ZAUS	6.55 Put	8,880	56.0000	56.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.60 Call	6,060	312.0000	329.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.65 Put	200	84.0000	82.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.70 Put	5,980	101.0000	99.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.75 Put	1,980	120.0000	117.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.80 Call	980	184.0000	199.0000	0.0000	0.0000	0	0.00	

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Sep 2011	ZAUS	6.80 Put	10,000	141.0000	138.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	158.0000	172.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	139.0000	152.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	196.0000	191.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	82.0000	92.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,000	63.0000	71.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	49.0000	55.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	38.0000	43.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	595.0000	582.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	33.0000	39.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	23.0000	27.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	15.0000	18.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	10.0000	12.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	33.0000	32.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	131.0000	127.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	166.0000	162.0000	0.0000	0.0000	5,000	815,000.00		
Dec 2011	ZAUS	6.75 Call	6,425	371.0000	384.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	247.0000	258.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	5,000	185.0000	0.0000	0.0000	0.0000	5,000	905,000.00		
Dec 2011	ZAUS	7.25 Call	5,000	172.0000	181.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	500	121.0000	128.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	65.0000	69.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	338.0000	333.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	4,100	307.0000	318.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	533.0000	544.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	471.0000	481.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	365.0000	373.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1191.0000	1200.0000	0.0000	0.0000	0	0.00		
			<u>176,449</u>					<u>10,000.00</u>	<u>1,720,000.00</u>	<u>2,356,551.00</u>	<u>1,293,664,025.34</u>
	<b>Total</b>		<b>544,734</b>					<b>35,858.00</b>	<b>178,491,247.80</b>	<b>22,419,099.00</b>	<b>161,572,271,928.64</b>
	<b>Grand Total</b>		<b>795,797</b>					<b>40,728.00</b>	<b>226,406,734.40</b>	<b>28,141,596</b>	<b>217,488,429,321.07</b>