

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-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	0.0488	0.0471	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	0.0725	0.0744	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	25,354	7.3726	7.3183	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	690	7.3862	7.3342	0.0000	0.0000	0	0.00		
Mar 2012	ZAAD	Future	4	7.4039	7.3542	0.0000	0.0000	0	0.00		
			<u>26,048</u>					<u>0.00</u>	<u>0.00</u>	<u>1,223,302.00</u>	<u>8,079,471,619.40</u>
		<b>Total</b>	<b>26,048</b>					<b>0.00</b>	<b>0.00</b>	<b>1,223,502.00</b>	<b>8,079,537,743.40</b>
<b>Future</b>											
Sep 2011	ZAEU	Future	63,320	9.6663	9.7398	9.6850	9.6650	110	1,064,520.00		
Dec 2011	ZAEU	Future	4,928	9.7707	9.8444	9.7975	9.7975	304	2,976,940.00		
Mar 2012	ZAEU	Future	8,503	9.8797	9.9526	0.0000	0.0000	0	0.00		
			<u>76,751</u>					<u>414.00</u>	<u>4,041,460.00</u>	<u>1,579,608.00</u>	<u>17,621,104,797.10</u>
		<b>Total</b>						<b>414.00</b>	<b>4,041,460.00</b>	<b>1,579,608.00</b>	<b>17,621,104,797.10</b>
<b>Option</b>											
Sep 2011	ZAEU	9.30 Put	6,195	56.0000	44.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	145.0000	119.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	124.0000	152.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	36.0000	45.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	23.0000	29.0000	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>100,451</b>					<b>414.00</b>	<b>4,041,460.00</b>	<b>1,845,262.00</b>	<b>17,723,776,891.50</b>
<b>Future</b>											
Sep 2011	ZAFR	Future	900	8.4038	8.3869	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	50	8.5233	8.5064	0.0000	0.0000	0	0.00		
			<u>950</u>					<u>0.00</u>	<u>0.00</u>	<u>9,458.00</u>	<u>72,326,338.00</u>
		<b>Total</b>	<b>950</b>					<b>0.00</b>	<b>0.00</b>	<b>9,458.00</b>	<b>72,326,338.00</b>
<b>Future</b>											
Sep 2011	ZAGB	Future	31,491	10.9905	11.0245	11.0050	10.9700	1,127	12,563,050.40		
Dec 2011	ZAGB	Future	9,323	11.1254	11.1601	11.1415	11.1190	61	680,054.00		
Mar 2012	ZAGB	Future	2,832	11.2636	11.2987	11.2900	11.2700	65	733,225.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			43,646					1,253.00	13,976,329.40	1,234,424.00	15,030,068,640.20
<b>Option</b>											
	Sep 2011	ZAGB	10.50 Put	5,490	58.0000	56.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	10.85 Put	630	151.0000	143.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	10.95 Put	1,200	192.0000	182.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.00 Call	3,455	205.0000	227.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.10 Call	630	166.0000	186.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.20 Call	1,200	133.0000	151.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.50 Put	200	578.0000	555.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Call	8,945	48.0000	56.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Put	100	708.0000	682.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	12.10 Put	200	1128.0000	1097.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAGB	12.20 Put	250	1186.0000	1158.0000	0.0000	0.0000	0	0.00	
			22,300					0.00	0.00	139,010.00	81,751,351.53
	<b>Total</b>		<b>65,946</b>					<b>1,253.00</b>	<b>13,976,329.40</b>	<b>1,373,434.00</b>	<b>15,111,819,991.73</b>
<b>Future</b>											
	Sep 2011	ZAJY	Future	12,358	0.0864	0.0863	0.0000	0.0000	184	1,580,983.20	
			12,358					184.00	1,580,983.20	65,539.00	560,778,069.00
	<b>Total</b>		<b>12,358</b>					<b>184.00</b>	<b>1,580,983.20</b>	<b>65,539.00</b>	<b>560,778,069.00</b>
<b>Future</b>											
	Sep 2011	ZAUM	Future	449	6.7281	6.7308	6.6948	6.6865	51	34,129,370.00	
	Dec 2011	ZAUM	Future	10	6.8178	6.8210	0.0000	0.0000	0	0.00	
			459					51.00	34,129,370.00	5,147.00	3,574,338,350.00
<b>Option</b>											
	Sep 2011	ZAUM	7.20 Call	50	4207.0000	4268.0000	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>51.00</b>	<b>34,129,370.00</b>	<b>5,257.00</b>	<b>3,576,430,080.00</b>
<b>Future</b>											
	Sep 2011	ZAUS	Future	344,128	6.7281	6.7308	6.7440	6.6830	33,953	227,616,317.00	
	Dec 2011	ZAUS	Future	50,022	6.8178	6.8210	6.8260	6.7749	9,079	61,565,997.90	
	Mar 2012	ZAUS	Future	16,861	6.9094	6.9131	6.9126	6.8695	342	2,354,503.00	
	Jun 2012	ZAUS	Future	2,000	7.0058	7.0098	0.0000	0.0000	0	0.00	
			413,011					43,374.00	291,536,817.90	20,163,352.00	160,960,323,500.90
<b>Option</b>											
	Sep 2011	ZAUS	6.55 Put	8,880	80.0000	83.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.60 Call	6,060	225.0000	231.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.65 Put	400	116.0000	120.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.70 Put	5,980	138.0000	142.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.75 Put	1,980	167.0000	166.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.80 Call	1,230	126.0000	129.0000	0.0000	0.0000	250	28,500.00	

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Sep 2011	ZAUS	6.80 Put	10,000	198.0000	198.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	110.0000	112.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	96.0000	97.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	268.0000	266.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.00 Call	500	72.0000	74.0000	0.0000	0.0000	500	37,500.00		
Sep 2011	ZAUS	7.10 Call	6,060	55.0000	56.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,250	42.0000	43.0000	0.0000	0.0000	250	7,500.00		
Sep 2011	ZAUS	7.30 Call	8,880	32.0000	33.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	25.0000	25.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	697.0000	694.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	22.0000	22.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	16.0000	16.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	10.0000	10.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	7.0000	7.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	45.0000	46.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	164.0000	164.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	206.0000	205.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	297.0000	300.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	272.0000	274.0000	0.0000	0.0000	200	53,800.00		
Dec 2011	ZAUS	7.00 Call	2,962	200.0000	203.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	5,000	149.0000	151.0000	0.0000	0.0000	200	27,000.00		
Dec 2011	ZAUS	7.25 Call	5,000	138.0000	140.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	500	97.0000	99.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	52.0000	53.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	242.0000	242.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	402.0000	401.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	277.0000	280.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	4,100	262.0000	265.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	470.0000	474.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	418.0000	422.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	328.0000	332.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1133.0000	1136.0000	0.0000	0.0000	0	0.00		
			<u>197,849</u>					<u>1,400.00</u>	<u>154,300.00</u>	<u>2,378,151.00</u>	<u>1,299,185,167.34</u>
	<b>Total</b>		<b>610,860</b>					<b>44,774.00</b>	<b>291,691,117.90</b>	<b>22,541,503.00</b>	<b>162,259,508,668.24</b>
	<b>Grand Total</b>		<b>861,408</b>					<b>46,676.00</b>	<b>345,419,260.50</b>	<b>28,270,363</b>	<b>218,276,219,558.77</b>