

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-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	0.0412	0.0415	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	0.0810	0.0797	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											
Aug 2011	CAAF	Future	5,500	6.7089	6.7043	0.0000	0.0000	10,000	67,710,000.00		
			<u>5,500</u>					<u>10,000.00</u>	<u>67,710,000.00</u>	<u>10,000.00</u>	<u>67,710,000.00</u>
Option											
Aug 2011	CAAF	6.70 Call	11,000	50.0000	52.0000	0.0000	0.0000	0	0.00		
Aug 2011	CAAF	6.80 Call	11,000	17.0000	0.0000	0.0000	0.0000	11,000	486,420.00		
			<u>22,000</u>					<u>11,000.00</u>	<u>486,420.00</u>	<u>22,000.00</u>	<u>1,009,470.00</u>
		Total	27,500					21,000.00	68,196,420.00	32,000.00	68,719,470.00
Option											
Oct 2011	CAAG	7.00 Call	7,143	130.0000	0.0000	0.0000	0.0000	7,143	1,116,093.75		
Oct 2011	CAAG	7.40 Call	6,757	58.0000	0.0000	0.0000	0.0000	6,757	443,934.90		
			<u>13,900</u>					<u>13,900.00</u>	<u>1,560,028.65</u>	<u>7,143.00</u>	<u>1,116,093.75</u>
		Total	13,900					13,900.00	1,560,028.65	7,143.00	1,116,093.75
Future											
Sep 2011	ZAAD	Future	24,630	7.3691	7.3867	7.3890	7.3890	744	5,504,656.00		
Dec 2011	ZAAD	Future	690	7.3838	7.4004	0.0000	0.0000	0	0.00		
Mar 2012	ZAAD	Future	1,104	7.4032	7.4170	7.4585	7.4180	1,500	11,162,150.00		
			<u>26,424</u>					<u>2,244.00</u>	<u>16,666,806.00</u>	<u>1,225,546.00</u>	<u>8,096,138,425.40</u>
		Total	26,424					2,244.00	16,666,806.00	1,225,746.00	8,096,204,549.40
Future											
Sep 2011	ZAEU	Future	65,141	9.6912	9.6418	0.0000	0.0000	103	995,186.00		
Dec 2011	ZAEU	Future	4,928	9.7977	9.7471	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	Future	8,503	9.9082	9.8555	0.0000	0.0000	0	0.00		
			<u>78,572</u>					<u>103.00</u>	<u>995,186.00</u>	<u>1,585,088.00</u>	<u>17,673,838,596.10</u>
Option											
Sep 2011	ZAEU	9.30 Put	6,195	49.0000	58.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	132.0000	152.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	128.0000	112.0000	0.0000	0.0000	0	0.00		

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Sep 2011	ZAEU	10.25 Call	6,195	35.0000	31.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	23.0000	20.0000	0.0000	0.0000	0	0.00		
			23,700					0.00	0.00	265,654.00	102,672,094.40
	Total		102,272					103.00	995,186.00	1,850,742.00	17,776,510,690.50
Future											
Sep 2011	ZAFR	Future	970	8.5765	8.4092	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	50	8.7031	8.5301	0.0000	0.0000	0	0.00		
			1,020					0.00	0.00	9,528.00	72,911,608.00
	Total		1,020					0.00	0.00	9,528.00	72,911,608.00
Future											
Sep 2011	ZAGB	Future	32,566	11.0825	11.0158	11.1100	11.0500	243	2,685,870.00		
Dec 2011	ZAGB	Future	9,333	11.2194	11.1515	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	Future	2,832	11.3587	11.2905	0.0000	0.0000	0	0.00		
			44,731					243.00	2,685,870.00	1,237,194.00	15,060,563,270.60
Option											
Sep 2011	ZAGB	10.50 Put	5,490	40.0000	51.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.85 Put	630	112.0000	136.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	145.0000	174.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	247.0000	212.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	191.0000	171.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	153.0000	137.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	494.0000	553.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	8,945	53.0000	48.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	621.0000	682.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	1036.0000	1101.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1098.0000	1160.0000	0.0000	0.0000	0	0.00		
			22,300					0.00	0.00	139,010.00	81,751,351.53
	Total		67,031					243.00	2,685,870.00	1,376,204.00	15,142,314,622.13
Future											
Sep 2011	ZAJY	Future	12,358	0.0875	0.0867	0.0000	0.0000	0	0.00		
			12,358					0.00	0.00	65,539.00	560,778,069.00
	Total		12,358					0.00	0.00	65,539.00	560,778,069.00
Future											
Sep 2011	ZAUM	Future	449	6.7551	6.7504	6.8174	6.8174	7	4,772,180.00		
Dec 2011	ZAUM	Future	31	6.8454	6.8407	0.0000	0.0000	0	0.00		
			480					7.00	4,772,180.00	5,210.00	3,617,106,390.00
Option											
Sep 2011	ZAUM	7.20 Call	50	4249.0000	4278.0000	0.0000	0.0000	0	0.00		
			50					0.00	0.00	110.00	2,091,730.00

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Total			530					7.00	4,772,180.00	5,320.00	3,619,198,120.00
Future											
Sep 2011	ZAUS	Future	345,193	6.7551	6.7504	6.8310	6.7485	18,768	127,420,472.90		
Dec 2011	ZAUS	Future	50,582	6.8454	6.8407	6.9095	6.8449	720	4,971,544.90		
Mar 2012	ZAUS	Future	16,711	6.9375	6.9326	7.0110	7.0110	120	841,320.00		
Jun 2012	ZAUS	Future	2,000	7.0340	7.0292	0.0000	0.0000	0	0.00		
			414,486					19,608.00	133,233,337.80	20,202,750.00	161,226,845,136.80
Option											
Sep 2011	ZAUS	6.55 Put	8,880	71.0000	74.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	242.0000	240.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.65 Put	400	105.0000	108.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	126.0000	129.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	149.0000	152.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	1,230	134.0000	132.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	179.0000	182.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	2,480	116.0000	115.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	100.0000	100.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	245.0000	250.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.00 Call	9,143	75.0000	75.0000	0.0000	0.0000	7,143	687,870.90		
Sep 2011	ZAUS	7.10 Call	6,060	56.0000	57.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,250	42.0000	43.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.25 Call	500	37.0000	37.0000	0.0000	0.0000	0	0.00		
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	670.0000	675.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	21.0000	22.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	15.0000	15.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	9.0000	10.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	6.0000	6.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	41.0000	43.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	154.0000	157.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	195.0000	197.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	312.0000	310.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	286.0000	284.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	208.0000	207.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	5,000	154.0000	154.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,000	143.0000	143.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	500	100.0000	100.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	52.0000	54.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	230.0000	232.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	382.0000	384.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	285.0000	283.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAUS	7.15 Call	4,100	269.0000	268.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	481.0000	479.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	428.0000	427.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	333.0000	334.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1147.0000	1143.0000	0.0000	0.0000	0	0.00		
			<u>207,492</u>					<u>7,143.00</u>	<u>687,870.90</u>	<u>2,387,794.00</u>	<u>1,300,043,538.24</u>
	Total		621,978					26,751.00	133,921,208.70	22,590,544.00	162,526,888,675.04

Grand Total	917,299							64,248.00	228,797,699.35	28,375,931	218,757,127,609.62
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