

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-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	0.0192	0.0262	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	0.1768	0.1458	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											
Sep 2011	ZAAD	Future	25,454	7.4021	7.3611	0.0000	0.0000	600	4,441,350.00		
Dec 2011	ZAAD	Future	690	7.4209	7.3808	0.0000	0.0000	0	0.00		
Mar 2012	ZAAD	Future	4	7.4457	7.4051	0.0000	0.0000	0	0.00		
			<u>26,148</u>					<u>600.00</u>	<u>4,441,350.00</u>	<u>1,221,802.00</u>	<u>8,068,388,159.40</u>
		Total	26,148					600.00	4,441,350.00	1,222,002.00	8,068,454,283.40
Future											
Sep 2011	ZAEU	Future	58,554	9.8799	9.8244	9.9000	9.9000	1,232	12,196,068.00		
Dec 2011	ZAEU	Future	4,928	9.9880	9.9310	9.9720	9.9720	10	99,720.00		
Mar 2012	ZAEU	Future	8,503	10.1017	10.0417	0.0000	0.0000	0	0.00		
			<u>71,985</u>					<u>1,242.00</u>	<u>12,295,788.00</u>	<u>1,570,408.00</u>	<u>17,530,706,861.40</u>
Option											
Sep 2011	ZAEU	9.30 Put	6,195	31.0000	40.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	89.0000	108.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	240.0000	210.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	81.0000	72.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	55.0000	50.0000	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>
		Total	95,685					1,242.00	12,295,788.00	1,834,982.00	17,633,246,655.80
Future											
Sep 2011	ZAFR	Future	922	8.6324	8.5441	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	50	8.7578	8.6674	0.0000	0.0000	0	0.00		
			<u>972</u>					<u>0.00</u>	<u>0.00</u>	<u>9,416.00</u>	<u>71,971,388.00</u>
		Total	972					0.00	0.00	9,416.00	71,971,388.00
Future											
Sep 2011	ZAGB	Future	34,357	11.2936	11.2247	11.3350	11.2600	1,121	12,664,945.30		
Dec 2011	ZAGB	Future	9,345	11.4332	11.3636	11.4660	11.3875	543	6,221,267.00		
Mar 2012	ZAGB	Future	2,832	11.5769	11.5058	11.6200	11.5500	70	811,545.00		

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			46,534					1,734.00	19,697,757.30	1,220,276.00	14,871,325,546.90
Option											
	Sep 2011	ZAGB	10.50 Put	5,490	30.0000	38.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	10.85 Put	630	85.0000	102.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	10.95 Put	1,200	110.0000	130.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.00 Call	3,455	419.0000	372.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.10 Call	630	352.0000	309.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.20 Call	1,200	292.0000	253.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.50 Put	200	371.0000	420.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Call	8,945	123.0000	108.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Put	100	479.0000	533.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	12.10 Put	200	857.0000	920.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAGB	12.20 Put	250	948.0000	996.0000	0.0000	0.0000	0	0.00	
			22,300					0.00	0.00	137,970.00	81,531,391.53
	Total		68,834					1,734.00	19,697,757.30	1,358,246.00	14,952,856,938.43
Future											
	Sep 2011	ZAJY	Future	12,416	0.0892	0.0882	0.0888	0.0888	118	1,050,707.20	
			12,416						118.00	1,050,707.20	65,307.00
	Total		12,416						118.00	1,050,707.20	65,307.00
Future											
	Sep 2011	ZAUM	Future	417	7.0579	6.9692	7.0435	7.0113	41	28,862,250.00	
	Dec 2011	ZAUM	Future	15	7.1517	7.0621	0.0000	0.0000	0	0.00	
			432						41.00	28,862,250.00	4,379.00
	Total										3,038,566,080.00
Option											
	Sep 2011	ZAUM	7.20 Call	50	12845.0000	10383.0000	0.0000	0.0000	0	0.00	
			50						0.00	0.00	110.00
	Total		482						41.00	28,862,250.00	4,489.00
Future											
	Sep 2011	ZAUS	Future	297,379	7.0579	6.9692	7.0625	6.9900	48,332	339,575,174.80	
	Dec 2011	ZAUS	Future	47,668	7.1517	7.0621	7.1580	7.1035	1,996	14,234,195.80	
	Mar 2012	ZAUS	Future	15,114	7.2476	7.1573	7.2500	7.2005	120	865,050.00	
	Jun 2012	ZAUS	Future	2,000	7.3499	7.2591	0.0000	0.0000	0	0.00	
			362,161						50,448.00	354,674,420.60	19,964,861.00
	Total										159,600,414,580.60
Option											
	Sep 2011	ZAUS	6.55 Put	8,880	27.0000	40.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.60 Call	6,060	492.0000	419.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.65 Put	200	42.0000	61.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.70 Put	5,980	52.0000	73.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.75 Put	1,980	64.0000	88.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.80 Call	980	335.0000	273.0000	0.0000	0.0000	0	0.00	

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Sep 2011	ZAUS	6.80 Put	10,000	77.0000	104.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	300.0000	242.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	268.0000	213.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	110.0000	144.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	162.0000	131.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,000	128.0000	104.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	102.0000	82.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	81.0000	66.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	423.0000	497.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	72.0000	59.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	52.0000	42.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	34.0000	28.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	23.0000	19.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	17.0000	24.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	81.0000	102.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	523.0000	460.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	367.0000	316.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,000	253.0000	221.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	500	181.0000	158.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	97.0000	86.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	249.0000	287.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	4,100	417.0000	370.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	661.0000	610.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	587.0000	540.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	442.0000	413.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1305.0000	1258.0000	0.0000	0.0000	0	0.00		
			<u>166,449</u>					<u>0.00</u>	<u>0.00</u>	<u>2,344,727.00</u>	<u>1,291,478,905.34</u>
	Total		528,610					50,448.00	354,674,420.60	22,309,588.00	160,891,893,485.94

Grand Total	777,433							54,183.00	421,022,273.10	28,010,438	216,109,895,588.67
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