

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-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	0.0242	0.0192	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	0.1547	0.1768	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	7.4292	7.4021	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	690	7.4468	7.4209	0.0000	0.0000	0	0.00		
Mar 2012	ZAAD	Future	4	7.4703	7.4457	0.0000	0.0000	0	0.00		
			<u>26,148</u>					<u>0.00</u>	<u>0.00</u>	<u>1,221,802.00</u>	<u>8,068,388,159.40</u>
		Total	26,148					0.00	0.00	1,222,002.00	8,068,454,283.40
Future											
Sep 2011	ZAEU	Future	58,554	9.9045	9.8799	9.9235	9.9150	383	3,800,530.50		
Dec 2011	ZAEU	Future	4,928	10.0123	9.9880	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	Future	8,503	10.1254	10.1017	0.0000	0.0000	0	0.00		
			<u>71,985</u>					<u>383.00</u>	<u>3,800,530.50</u>	<u>1,570,791.00</u>	<u>17,534,507,391.90</u>
Option											
Sep 2011	ZAEU	9.30 Put	6,195	30.0000	31.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	84.0000	89.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	254.0000	240.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	86.0000	81.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	59.0000	55.0000	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					383.00	3,800,530.50	1,835,365.00	17,637,047,186.30
Future											
Sep 2011	ZAFR	Future	922	8.5372	8.6324	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	50	8.6603	8.7578	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	31,445	11.2960	11.2936	11.3210	11.2670	4,503	50,805,347.90		
Dec 2011	ZAGB	Future	9,409	11.4355	11.4332	11.4600	11.4025	76	869,423.00		
Mar 2012	ZAGB	Future	2,832	11.5802	11.5769	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			43,686					4,579.00	51,674,770.90	1,224,855.00	14,923,000,317.80
Option											
	Sep 2011	ZAGB	10.50 Put	5,490	29.0000	30.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	10.85 Put	630	83.0000	85.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	10.95 Put	1,200	108.0000	110.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.00 Call	3,455	418.0000	419.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.10 Call	630	351.0000	352.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.20 Call	1,200	291.0000	292.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.50 Put	200	366.0000	371.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Call	8,945	121.0000	123.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Put	100	475.0000	479.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	12.10 Put	200	854.0000	857.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAGB	12.20 Put	250	943.0000	948.0000	0.0000	0.0000	0	0.00	
			22,300					0.00	0.00	137,970.00	81,531,391.53
	Total		65,986					4,579.00	51,674,770.90	1,362,825.00	15,004,531,709.33
Future											
	Sep 2011	ZAJY	Future	12,444	0.0886	0.0892	0.0000	0.0000	28	248,883.60	
			12,444					28.00	248,883.60	65,335.00	559,022,133.80
	Total		12,444					28.00	248,883.60	65,335.00	559,022,133.80
Future											
	Sep 2011	ZAUM	Future	417	6.9915	7.0579	7.0198	7.0096	675	472,568,550.00	
	Dec 2011	ZAUM	Future	15	7.0846	7.1517	0.0000	0.0000	0	0.00	
			432					675.00	472,568,550.00	5,054.00	3,511,134,630.00
Option											
	Sep 2011	ZAUM	7.20 Call	50	10348.0000	12845.0000	0.0000	0.0000	0	0.00	
			50					0.00	0.00	110.00	2,091,730.00
	Total		482					675.00	472,568,550.00	5,164.00	3,513,226,360.00
Future											
	Sep 2011	ZAUS	Future	291,894	6.9915	7.0579	7.0368	6.9865	25,506	178,958,364.50	
	Dec 2011	ZAUS	Future	47,153	7.0846	7.1517	7.1274	7.0861	3,357	23,861,446.00	
	Mar 2012	ZAUS	Future	16,114	7.1804	7.2476	7.2122	7.1596	2,500	17,977,200.00	
	Jun 2012	ZAUS	Future	2,000	7.2821	7.3499	0.0000	0.0000	0	0.00	
			357,161					31,363.00	220,797,010.50	19,996,224.00	159,821,211,591.10
Option											
	Sep 2011	ZAUS	6.55 Put	8,880	35.0000	27.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.60 Call	6,060	435.0000	492.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.65 Put	200	54.0000	42.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.70 Put	5,980	65.0000	52.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.75 Put	1,980	79.0000	64.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.80 Call	980	285.0000	335.0000	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Sep 2011	ZAUS	6.80 Put	10,000	94.0000	77.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	253.0000	300.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	222.0000	268.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	131.0000	110.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	132.0000	162.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,000	103.0000	128.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	81.0000	102.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	64.0000	81.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	473.0000	423.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	57.0000	72.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	40.0000	52.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	26.0000	34.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	18.0000	23.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	21.0000	17.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	93.0000	81.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	473.0000	523.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	325.0000	367.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,000	224.0000	253.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	500	159.0000	181.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	85.0000	97.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	274.0000	249.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	4,100	379.0000	417.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	620.0000	661.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	548.0000	587.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	416.0000	442.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1265.0000	1305.0000	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		523,610					31,363.00	220,797,010.50	22,340,951.00	161,112,690,496.44

Grand Total	769,613							37,028.00	749,089,745.50	28,047,466	216,858,985,334.17
--------------------	----------------	--	--	--	--	--	--	------------------	-----------------------	-------------------	---------------------------
