

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 21-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	0.0355	0.0275	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	0.1115	0.1413	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	25,154	7.3824	7.4109	0.0000	0.0000	700	5,174,000.00		
Dec 2011	ZAAD	Future	690	7.3978	7.4273	0.0000	0.0000	0	0.00		
Mar 2012	ZAAD	Future	4	7.4203	7.4509	0.0000	0.0000	0	0.00		
			<u>25,848</u>					<u>700.00</u>	<u>5,174,000.00</u>	<u>1,222,802.00</u>	<u>8,075,792,759.40</u>
		Total	25,848					700.00	5,174,000.00	1,223,002.00	8,075,858,883.40
Future											
Sep 2011	ZAEU	Future	60,781	9.8474	9.8543	9.8329	9.7850	213	2,093,640.00		
Dec 2011	ZAEU	Future	4,928	9.9513	9.9605	9.8900	9.8900	300	2,967,000.00		
Mar 2012	ZAEU	Future	8,503	10.0598	10.0724	0.0000	0.0000	0	0.00		
			<u>74,212</u>					<u>513.00</u>	<u>5,060,640.00</u>	<u>1,573,923.00</u>	<u>17,565,421,893.50</u>
Option											
Sep 2011	ZAEU	9.30 Put	6,195	34.0000	33.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	96.0000	93.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	217.0000	220.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	71.0000	72.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	48.0000	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>
		Total	97,912					513.00	5,060,640.00	1,839,577.00	17,668,093,987.90
Future											
Sep 2011	ZAFR	Future	922	8.3868	8.4818	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	50	8.5057	8.6033	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	31,586	11.1714	11.2106	11.2065	11.1400	2,062	23,026,687.50		
Dec 2011	ZAGB	Future	9,409	11.3073	11.3491	11.3450	11.3450	500	5,672,500.00		
Mar 2012	ZAGB	Future	2,832	11.4474	11.4920	11.4080	11.4075	1,000	11,407,750.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			43,827					3,562.00	40,106,937.50	1,229,663.00	14,977,113,074.30
Option											
	Sep 2011	ZAGB	10.50 Put	5,490	42.0000	37.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	10.85 Put	630	110.0000	100.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	10.95 Put	1,200	141.0000	129.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.00 Call	3,455	330.0000	357.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.10 Call	630	270.0000	295.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.20 Call	1,200	221.0000	239.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.50 Put	200	452.0000	423.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Call	8,945	90.0000	99.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Put	100	569.0000	538.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	12.10 Put	200	965.0000	929.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAGB	12.20 Put	250	1045.0000	1010.0000	0.0000	0.0000	0	0.00	
			22,300					0.00	0.00	139,010.00	81,751,351.53
	Total		66,127					3,562.00	40,106,937.50	1,368,673.00	15,058,864,425.83
Future											
	Sep 2011	ZAJY	Future	12,434	0.0874	0.0882	0.0886	0.0886	10	88,600.00	
			12,434					10.00	88,600.00	65,345.00	559,110,733.80
	Total		12,434					10.00	88,600.00	65,345.00	559,110,733.80
Future											
	Sep 2011	ZAUM	Future	449	6.8612	6.9528	6.8718	6.8718	37	25,592,700.00	
	Dec 2011	ZAUM	Future	10	6.9523	7.0457	6.9633	6.9633	5	3,481,650.00	
			459					42.00	29,074,350.00	5,096.00	3,540,208,980.00
Option											
	Sep 2011	ZAUM	7.20 Call	50	7112.0000	9333.0000	0.0000	0.0000	0	0.00	
			50					0.00	0.00	110.00	2,091,730.00
	Total		509					42.00	29,074,350.00	5,206.00	3,542,300,710.00
Future											
	Sep 2011	ZAUS	Future	300,305	6.8612	6.9528	6.9418	6.8500	24,221	167,380,600.90	
	Dec 2011	ZAUS	Future	46,898	6.9523	7.0457	7.0300	6.9645	905	6,323,787.50	
	Mar 2012	ZAUS	Future	16,114	7.0462	7.1412	0.0000	0.0000	0	0.00	
	Jun 2012	ZAUS	Future	2,000	7.1455	7.2417	0.0000	0.0000	0	0.00	
			365,317					25,126.00	173,704,388.40	20,036,690.00	160,101,836,655.50
Option											
	Sep 2011	ZAUS	6.55 Put	8,880	56.0000	40.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.60 Call	6,060	329.0000	402.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.65 Put	200	82.0000	60.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.70 Put	5,980	99.0000	73.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.75 Put	1,980	117.0000	88.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.80 Call	980	199.0000	258.0000	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	138.0000	105.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	172.0000	227.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	152.0000	199.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	191.0000	146.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	92.0000	119.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,000	71.0000	93.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	55.0000	73.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	43.0000	58.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	582.0000	505.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	39.0000	51.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	27.0000	36.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	18.0000	24.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	12.0000	16.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	32.0000	24.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	127.0000	103.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	384.0000	446.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	258.0000	304.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,000	181.0000	211.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	500	128.0000	150.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	69.0000	81.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	333.0000	291.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	4,100	318.0000	359.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	544.0000	598.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	481.0000	528.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	373.0000	403.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1200.0000	1244.0000	0.0000	0.0000	0	0.00		
			<u>166,449</u>					<u>0.00</u>	<u>0.00</u>	<u>2,346,551.00</u>	<u>1,291,944,025.34</u>
	Total		531,766					25,126.00	173,704,388.40	22,383,241.00	161,393,780,680.84
	Grand Total		779,854					29,953.00	253,208,915.90	28,100,868	217,262,022,586.67