

**CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-July-2011**

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE VALUE</u>
<b>Future</b>											
Sep 2011	CAAD	Future	22,388	0.0885	0.0433	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	0.0895	0.0800	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	25,654	7.2110	7.2062	7.2150	7.2150	112	808,080.00		
Dec 2011	ZAAD	Future	890	7.2278	7.2222	0.0000	0.0000	0	0.00		
Mar 2012	ZAAD	Future	4	7.2483	7.2414	0.0000	0.0000	0	0.00		
			<u>26,548</u>					<u>112.00</u>	<u>808,080.00</u>	<u>1,219,686.00</u>	<u>8,052,796,848.20</u>
		<b>Total</b>	<b>26,548</b>					<b>112.00</b>	<b>808,080.00</b>	<b>1,219,886.00</b>	<b>8,052,862,972.20</b>
<b>Future</b>											
Sep 2011	ZAEU	Future	58,594	9.6549	9.6735	9.6880	9.5900	2,009	19,369,982.50		
Dec 2011	ZAEU	Future	4,928	9.7589	9.7771	9.6810	9.6810	2	19,362.00		
Mar 2012	ZAEU	Future	8,003	9.8664	9.8823	0.0000	0.0000	0	0.00		
			<u>71,525</u>					<u>2,011.00</u>	<u>19,389,344.50</u>	<u>1,538,638.00</u>	<u>17,221,472,848.50</u>
<b>Option</b>											
Sep 2011	ZAEU	9.30 Put	6,195	67.0000	64.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	165.0000	157.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	133.0000	139.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	42.0000	44.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	29.0000	30.0000	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>
		<b>Total</b>	<b>95,225</b>					<b>2,011.00</b>	<b>19,389,344.50</b>	<b>1,803,212.00</b>	<b>17,324,012,642.90</b>
<b>Future</b>											
Sep 2011	ZAFR	Future	960	8.0985	8.0012	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	25	8.2149	8.1172	0.0000	0.0000	0	0.00		
			<u>985</u>					<u>0.00</u>	<u>0.00</u>	<u>9,313.00</u>	<u>71,104,053.00</u>
		<b>Total</b>	<b>985</b>					<b>0.00</b>	<b>0.00</b>	<b>9,313.00</b>	<b>71,104,053.00</b>
<b>Future</b>											
Sep 2011	ZAGB	Future	48,514	10.8783	10.7793	10.8950	10.7501	1,601	17,329,165.10		
Dec 2011	ZAGB	Future	10,003	11.0139	10.9141	11.0240	10.8900	46	503,497.50		
Mar 2012	ZAGB	Future	2,827	11.1549	11.0535	11.0950	11.0600	16	177,165.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			61,344					1,663.00	18,009,827.60	1,196,606.00	14,609,042,964.20
<b>Option</b>											
Sep 2011	ZAGB	10.50 Put	5,490	97.0000	123.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.85 Put	630	223.0000	273.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	277.0000	338.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	186.0000	151.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	154.0000	124.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	127.0000	102.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	692.0000	777.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	8,945	52.0000	42.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	824.0000	913.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	1244.0000	1339.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1301.0000	1387.0000	0.0000	0.0000	0	0.00		
			22,300					0.00	0.00	137,970.00	81,531,391.53
		<b>Total</b>	<b>83,644</b>					<b>1,663.00</b>	<b>18,009,827.60</b>	<b>1,334,576.00</b>	<b>14,690,574,355.73</b>
<b>Future</b>											
Sep 2011	ZAJY	Future	12,348	0.0841	0.0831	0.0000	0.0000	0	0.00		
			12,348					0.00	0.00	57,211.00	487,448,911.00
		<b>Total</b>	<b>12,348</b>					<b>0.00</b>	<b>0.00</b>	<b>57,211.00</b>	<b>487,448,911.00</b>
<b>Future</b>											
Sep 2011	ZAUM	Future	341	6.7834	6.7489	6.7560	6.7560	20	13,512,000.00		
Dec 2011	ZAUM	Future	20	6.8752	6.8406	0.0000	0.0000	0	0.00		
			361					20.00	13,512,000.00	4,198.00	2,912,916,780.00
		<b>Total</b>	<b>361</b>					<b>20.00</b>	<b>13,512,000.00</b>	<b>4,258.00</b>	<b>2,914,437,960.00</b>
<b>Future</b>											
Sep 2011	ZAUS	Future	335,377	6.7834	6.7489	6.7890	6.7490	28,296	191,473,621.10		
Dec 2011	ZAUS	Future	42,606	6.8752	6.8406	6.8867	6.8410	5,712	39,160,307.60		
Mar 2012	ZAUS	Future	13,521	6.9710	6.9355	6.9530	6.9530	5,000	34,765,000.00		
Jun 2012	ZAUS	Future	2,000	7.0732	7.0374	0.0000	0.0000	0	0.00		
			393,504					39,008.00	265,398,928.70	19,783,266.00	158,334,278,479.80
<b>Option</b>											
Sep 2011	ZAUS	6.55 Put	8,880	76.0000	85.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	274.0000	250.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.65 Put	200	109.0000	121.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	129.0000	142.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	151.0000	166.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	980	158.0000	145.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	175.0000	196.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	140.0000	128.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	123.0000	113.0000	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	6.90 Put	10,000	240.0000	264.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	74.0000	68.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,000	58.0000	53.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	45.0000	42.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	36.0000	33.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	653.0000	684.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	32.0000	30.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	23.0000	21.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	15.0000	14.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	10.0000	10.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	41.0000	45.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	150.0000	161.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	335.0000	315.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	223.0000	212.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,000	156.0000	148.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	500	110.0000	105.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	60.0000	57.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	363.0000	387.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	503.0000	485.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	446.0000	432.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	346.0000	337.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1152.0000	1135.0000	0.0000	0.0000	0	0.00		
			<u>162,349</u>					<i>0.00</i>	<i>0.00</i>	<i>2,336,527.00</i>	<i>1,288,344,619.34</i>
	<b>Total</b>		<b>555,853</b>					<b>39,008.00</b>	<b>265,398,928.70</b>	<b>22,119,793.00</b>	<b>159,622,623,099.14</b>

<b>Grand Total</b>	<b>819,250</b>						<b>42,814.00</b>	<b>317,118,180.80</b>	<b>27,754,657</b>	<b>214,055,105,770.87</b>
--------------------	----------------	--	--	--	--	--	------------------	-----------------------	-------------------	---------------------------