

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-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	0.0275	0.0242	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	0.1413	0.1547	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	25,354	7.4109	7.4292	7.4290	7.4290	300	2,230,600.00		
Dec 2011	ZAAD	Future	690	7.4273	7.4468	0.0000	0.0000	0	0.00		
Mar 2012	ZAAD	Future	4	7.4509	7.4703	0.0000	0.0000	0	0.00		
			<u>26,048</u>					<u>300.00</u>	<u>2,230,600.00</u>	<u>1,222,102.00</u>	<u>8,070,618,759.40</u>
		Total	26,048					300.00	2,230,600.00	1,222,302.00	8,070,684,883.40
Future											
Sep 2011	ZAEU	Future	60,571	9.8543	9.9045	9.8775	9.8526	2,619	25,853,861.60		
Dec 2011	ZAEU	Future	4,928	9.9605	10.0123	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	Future	8,503	10.0724	10.1254	0.0000	0.0000	0	0.00		
			<u>74,002</u>					<u>2,619.00</u>	<u>25,853,861.60</u>	<u>1,573,410.00</u>	<u>17,560,361,253.50</u>
Option											
Sep 2011	ZAEU	9.30 Put	6,195	33.0000	30.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	93.0000	84.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	220.0000	254.0000	0.0000	0.0000	540	106,920.00		
Sep 2011	ZAEU	10.25 Call	6,195	72.0000	86.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	48.0000	59.0000	0.0000	0.0000	540	25,380.00		
			<u>23,700</u>					<u>1,080.00</u>	<u>132,300.00</u>	<u>265,654.00</u>	<u>102,672,094.40</u>
		Total	97,702					3,699.00	25,986,161.60	1,839,064.00	17,663,033,347.90
Future											
Sep 2011	ZAFR	Future	922	8.4818	8.5372	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	50	8.6033	8.6603	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	31,459	11.2106	11.2960	11.2375	11.1980	1,236	13,892,169.00		
Dec 2011	ZAGB	Future	9,409	11.3491	11.4355	11.3650	11.3650	10	113,650.00		
Mar 2012	ZAGB	Future	2,832	11.4920	11.5802	0.0000	0.0000	0	0.00		

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			43,700					1,246.00	14,005,819.00	1,226,101.00	14,937,006,136.80
Option											
	Sep 2011	ZAGB	10.50 Put	5,490	37.0000	29.0000	0.0000	0	0.00		
	Sep 2011	ZAGB	10.85 Put	630	100.0000	83.0000	0.0000	0	0.00		
	Sep 2011	ZAGB	10.95 Put	1,200	129.0000	108.0000	0.0000	0	0.00		
	Sep 2011	ZAGB	11.00 Call	3,455	357.0000	418.0000	0.0000	520	171,080.00		
	Sep 2011	ZAGB	11.10 Call	630	295.0000	351.0000	0.0000	0	0.00		
	Sep 2011	ZAGB	11.20 Call	1,200	239.0000	291.0000	0.0000	0	0.00		
	Sep 2011	ZAGB	11.50 Put	200	423.0000	366.0000	0.0000	0	0.00		
	Sep 2011	ZAGB	11.65 Call	8,945	99.0000	121.0000	0.0000	520	48,880.00		
	Sep 2011	ZAGB	11.65 Put	100	538.0000	475.0000	0.0000	0	0.00		
	Sep 2011	ZAGB	12.10 Put	200	929.0000	854.0000	0.0000	0	0.00		
	Dec 2011	ZAGB	12.20 Put	250	1010.0000	943.0000	0.0000	0	0.00		
			22,300					1,040.00	219,960.00	139,010.00	81,751,351.53
	Total		66,000					2,286.00	14,225,779.00	1,365,111.00	15,018,757,488.33
Future											
	Sep 2011	ZAJY	Future	12,444	0.0882	0.0886	0.0000	0	0.00		
			12,444					0.00	0.00	65,335.00	559,022,133.80
	Total		12,444					0.00	0.00	65,335.00	559,022,133.80
Future											
	Sep 2011	ZAUM	Future	417	6.9528	6.9915	0.0000	0	0.00		
	Dec 2011	ZAUM	Future	15	7.0457	7.0846	0.0000	0	0.00		
			432					0.00	0.00	5,054.00	3,511,134,630.00
Option											
	Sep 2011	ZAUM	7.20 Call	50	9333.0000	10348.0000	0.0000	0	0.00		
			50					0.00	0.00	110.00	2,091,730.00
	Total		482					0.00	0.00	5,164.00	3,513,226,360.00
Future											
	Sep 2011	ZAUS	Future	293,016	6.9528	6.9915	6.9886	14,755	102,790,990.00		
	Dec 2011	ZAUS	Future	46,593	7.0457	7.0846	7.0581	560	3,950,436.00		
	Mar 2012	ZAUS	Future	16,114	7.1412	7.1804	7.1700	25	179,250.00		
	Jun 2012	ZAUS	Future	2,000	7.2417	7.2821	0.0000	0	0.00		
			357,723					15,340.00	106,920,676.00	20,011,564.00	159,928,132,267.10
Option											
	Sep 2011	ZAUS	6.55 Put	8,880	40.0000	35.0000	0.0000	0	0.00		
	Sep 2011	ZAUS	6.60 Call	6,060	402.0000	435.0000	0.0000	912	355,680.00		
	Sep 2011	ZAUS	6.65 Put	200	60.0000	54.0000	0.0000	0	0.00		
	Sep 2011	ZAUS	6.70 Put	5,980	73.0000	65.0000	0.0000	0	0.00		
	Sep 2011	ZAUS	6.75 Put	1,980	88.0000	79.0000	0.0000	0	0.00		
	Sep 2011	ZAUS	6.80 Call	980	258.0000	285.0000	0.0000	0	0.00		

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Sep 2011	ZAUS	6.80 Put	10,000	105.0000	94.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	227.0000	253.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	199.0000	222.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	146.0000	131.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	119.0000	132.0000	0.0000	0.0000	912	109,440.00		
Sep 2011	ZAUS	7.20 Call	6,000	93.0000	103.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	73.0000	81.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	58.0000	64.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	505.0000	473.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	51.0000	57.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	36.0000	40.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	24.0000	26.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	16.0000	18.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	24.0000	21.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	103.0000	93.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	446.0000	473.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	304.0000	325.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,000	211.0000	224.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	500	150.0000	159.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	81.0000	85.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	291.0000	274.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	4,100	359.0000	379.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	598.0000	620.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	528.0000	548.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	403.0000	416.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1244.0000	1265.0000	0.0000	0.0000	0	0.00		
			<u>166,449</u>					<u>1,824.00</u>	<u>465,120.00</u>	<u>2,346,551.00</u>	<u>1,291,944,025.34</u>
	Total		524,172					17,164.00	107,385,796.00	22,358,115.00	161,220,076,292.44

Grand Total

772,106

23,449.00

149,828,336.60

28,070,915

217,008,813,670.77