

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 25-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	0.0386	0.0373	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	0.1025	0.1056	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	7.3593	7.3734	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	690	7.3756	7.3887	0.0000	0.0000	0	0.00		
Mar 2012	ZAAD	Future	4	7.3967	7.4099	0.0000	0.0000	0	0.00		
			<u>25,848</u>					<u>0.00</u>	<u>0.00</u>	<u>1,223,102.00</u>	<u>8,078,004,619.40</u>
		Total	25,848					0.00	0.00	1,223,302.00	8,078,070,743.40
Future											
Sep 2011	ZAEU	Future	63,820	9.7785	9.8097	9.8765	9.8430	920	9,067,835.00		
Dec 2011	ZAEU	Future	4,928	9.8831	9.9136	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	Future	8,503	9.9935	10.0216	0.0000	0.0000	0	0.00		
			<u>77,251</u>					<u>920.00</u>	<u>9,067,835.00</u>	<u>1,578,674.00</u>	<u>17,611,999,446.10</u>
Option											
Sep 2011	ZAEU	9.30 Put	6,195	42.0000	37.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	112.0000	103.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	176.0000	191.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	55.0000	62.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	37.0000	41.0000	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	100,951					920.00	9,067,835.00	1,844,328.00	17,714,671,540.50
Future											
Sep 2011	ZAFR	Future	900	8.4787	8.3833	8.5000	8.4950	32	271,950.00		
Dec 2011	ZAFR	Future	50	8.5995	8.5014	0.0000	0.0000	0	0.00		
			<u>950</u>					<u>32.00</u>	<u>271,950.00</u>	<u>9,458.00</u>	<u>72,326,338.00</u>
		Total	950					32.00	271,950.00	9,458.00	72,326,338.00
Future											
Sep 2011	ZAGB	Future	31,103	11.1185	11.1448	11.2248	11.1270	1,135	12,692,060.00		
Dec 2011	ZAGB	Future	9,340	11.2546	11.2804	11.3255	11.2600	69	780,870.00		
Mar 2012	ZAGB	Future	2,832	11.3952	11.4209	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			43,275					1,204.00	13,472,930.00	1,231,596.00	14,998,696,913.30
Option											
	Sep 2011	ZAGB	10.50 Put	5,490	42.0000	42.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	10.85 Put	630	115.0000	114.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	10.95 Put	1,200	148.0000	147.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.00 Call	3,455	285.0000	311.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.10 Call	630	228.0000	253.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.20 Call	1,200	187.0000	206.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.50 Put	200	482.0000	469.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Call	8,945	72.0000	84.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Put	100	604.0000	589.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	12.10 Put	200	1010.0000	988.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAGB	12.20 Put	250	1082.0000	1069.0000	0.0000	0.0000	0	0.00	
			22,300					0.00	0.00	139,010.00	81,751,351.53
	Total		65,575					1,204.00	13,472,930.00	1,370,606.00	15,080,448,264.83
Future											
	Sep 2011	ZAJY	Future	12,434	0.0873	0.0873	0.0000	0.0000	0	0.00	
			12,434					0.00	0.00	65,345.00	559,110,733.80
	Total		12,434					0.00	0.00	65,345.00	559,110,733.80
Future											
	Sep 2011	ZAUM	Future	449	6.8330	6.8426	0.0000	0.0000	0	0.00	
	Dec 2011	ZAUM	Future	10	6.9244	6.9338	0.0000	0.0000	0	0.00	
			459					0.00	0.00	5,096.00	3,540,208,980.00
Option											
	Sep 2011	ZAUM	7.20 Call	50	5978.0000	6302.0000	0.0000	0.0000	0	0.00	
			50					0.00	0.00	110.00	2,091,730.00
	Total		509					0.00	0.00	5,206.00	3,542,300,710.00
Future											
	Sep 2011	ZAUS	Future	304,842	6.8330	6.8426	6.9021	6.8278	8,325	57,120,183.10	
	Dec 2011	ZAUS	Future	50,292	6.9244	6.9338	6.9997	6.9300	4,135	28,805,538.50	
	Mar 2012	ZAUS	Future	16,294	7.0181	7.0277	7.0525	7.0250	600	4,228,750.00	
	Jun 2012	ZAUS	Future	2,000	7.1169	7.1263	0.0000	0.0000	0	0.00	
			373,428					13,060.00	90,154,471.60	20,075,608.00	160,368,762,374.90
Option											
	Sep 2011	ZAUS	6.55 Put	8,880	58.0000	56.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.60 Call	6,060	304.0000	312.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.65 Put	200	86.0000	84.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.70 Put	5,980	104.0000	101.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.75 Put	1,980	123.0000	120.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAUS	6.80 Call	980	178.0000	184.0000	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	145.0000	141.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	153.0000	158.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	134.0000	139.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	201.0000	196.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	78.0000	82.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,000	60.0000	63.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	46.0000	49.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	36.0000	38.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	603.0000	595.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	31.0000	33.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	22.0000	23.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	14.0000	15.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	9.0000	10.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	35.0000	33.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	134.0000	131.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	170.0000	166.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	364.0000	371.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	244.0000	247.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	5,000	182.0000	185.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,000	170.0000	172.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	500	120.0000	121.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	64.0000	65.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	341.0000	338.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	4,100	304.0000	307.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	528.0000	533.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	468.0000	471.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	363.0000	365.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1185.0000	1191.0000	0.0000	0.0000	0	0.00		
			<u>176,449</u>					<u>0.00</u>	<u>0.00</u>	<u>2,356,551.00</u>	<u>1,293,664,025.34</u>
	Total		549,877					13,060.00	90,154,471.60	22,432,159.00	161,662,426,400.24
	Grand Total		800,430					15,216.00	112,967,186.60	28,156,812	217,601,396,507.67