

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-August-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	0.0093	0.0095	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	0.2482	0.2385	0.0000	0.0000	0	0.00		
			<u>21,898</u>					<u>0.00</u>	<u>0.00</u>	<u>32,847.00</u>	<u>2,221,324,360.80</u>
		Total	21,898					0.00	0.00	32,847.00	2,221,324,360.80
Option											
Oct 2011	CAAG	7.00 Call	14,286	399.0000	431.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	208.0000	234.0000	0.0000	0.0000	0	0.00		
			<u>21,043</u>					<u>0.00</u>	<u>0.00</u>	<u>14,286.00</u>	<u>1,641,818.55</u>
		Total	21,043					0.00	0.00	14,286.00	1,641,818.55
Future											
Sep 2011	ZAAD	Future	24,185	7.4415	7.4337	7.4800	7.4800	370	2,762,910.00		
Dec 2011	ZAAD	Future	780	7.4661	7.4579	0.0000	0.0000	400	2,995,040.00		
Mar 2012	ZAAD	Future	1,163	7.4983	7.4904	7.5030	7.5010	280	2,100,680.00		
			<u>26,128</u>					<u>1,050.00</u>	<u>7,858,630.00</u>	<u>1,228,960.00</u>	<u>8,121,341,180.40</u>
		Total	26,128					1,050.00	7,858,630.00	1,229,160.00	8,121,407,304.40
Future											
Sep 2011	ZAEU	Future	60,802	10.2880	10.3530	10.3470	10.2840	4,213	43,422,563.70		
Dec 2011	ZAEU	Future	5,460	10.4121	10.4787	10.4750	10.4130	27	281,275.00		
Mar 2012	ZAEU	Future	8,503	10.5362	10.6064	0.0000	0.0000	0	0.00		
			<u>74,765</u>					<u>4,240.00</u>	<u>43,703,838.70</u>	<u>1,607,650.00</u>	<u>17,902,764,190.20</u>
Option											
Sep 2011	ZAEU	9.30 Put	6,195	6.0000	4.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	25.0000	17.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	544.0000	593.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	250.0000	276.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	185.0000	203.0000	0.0000	0.0000	0	0.00		
			<u>23,700</u>					<u>0.00</u>	<u>0.00</u>	<u>272,834.00</u>	<u>105,264,074.40</u>
		Total	98,465					4,240.00	43,703,838.70	1,880,484.00	18,008,028,264.60
Future											
Sep 2011	ZAFR	Future	900	9.3716	9.5379	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	100	9.5161	9.6874	0.0000	0.0000	0	0.00		
			<u>1,000</u>					<u>0.00</u>	<u>0.00</u>	<u>9,648.00</u>	<u>73,956,562.00</u>

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Total			1,000					0.00	0.00	9,648.00	73,956,562.00
Future											
Sep 2011	ZAGB	Future	22,597	11.7792	11.7788	11.8295	11.7310	587	6,907,143.00		
Dec 2011	ZAGB	Future	12,182	11.9230	11.9235	11.9795	11.8875	2,277	27,077,535.00		
Mar 2012	ZAGB	Future	2,862	12.0659	12.0695	0.0000	0.0000	0	0.00		
			37,641					2,864.00	33,984,678.00	1,257,555.00	15,296,183,142.90
Option											
Sep 2011	ZAGB	10.50 Put	5,490	6.0000	6.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.85 Put	630	15.0000	15.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	22.0000	22.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	805.0000	806.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	716.0000	717.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	630.0000	632.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	122.0000	124.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	5,490	306.0000	309.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	177.0000	180.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	445.0000	451.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	590.0000	595.0000	0.0000	0.0000	0	0.00		
			18,845					0.00	0.00	145,920.00	84,797,521.38
Total			56,486					2,864.00	33,984,678.00	1,403,475.00	15,380,980,664.28
Future											
Sep 2011	ZAJY	Future	12,358	0.0944	0.0946	0.0000	0.0000	0	0.00		
Dec 2011	ZAJY	Future	245	0.0957	0.0960	0.0000	0.0000	0	0.00		
			12,603					0.00	0.00	65,804.00	563,271,293.00
Total			12,603					0.00	0.00	65,804.00	563,271,293.00
Future											
Sep 2011	ZAUM	Future	449	7.2390	7.2616	7.2522	7.2518	30	21,711,000.00		
Dec 2011	ZAUM	Future	31	7.3336	7.3567	7.3452	7.3452	5	3,672,600.00		
			480					35.00	25,383,600.00	5,475.00	3,802,165,990.00
Option											
Sep 2011	ZAUM	7.20 Call	50	20612.0000	23437.0000	0.0000	0.0000	0	0.00		
			50					0.00	0.00	110.00	2,091,730.00
Total			530					35.00	25,383,600.00	5,585.00	3,804,257,720.00
Future											
Sep 2011	ZAUS	Future	233,718	7.2390	7.2616	7.3230	7.1970	32,639	236,704,292.70		
Dec 2011	ZAUS	Future	61,509	7.3336	7.3567	7.4000	7.2873	1,271	9,332,382.50		
Mar 2012	ZAUS	Future	17,956	7.4272	7.4512	7.5151	7.4000	113	843,527.50		
Jun 2012	ZAUS	Future	2,009	7.5222	7.5464	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	Future	416	7.6216	7.6455	0.0000	0.0000	0	0.00		

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			315,608					34,023.00	246,880,202.70	20,726,065.00	164,926,772,382.30
Option											
Sep 2011	ZAUS	6.55 Put	8,880	9.0000	11.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	651.0000	677.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.65 Put	200	16.0000	20.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	22.0000	25.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	28.0000	33.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	1,230	475.0000	503.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	36.0000	41.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	435.0000	463.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	396.0000	425.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	57.0000	63.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.00 Call	9,143	324.0000	354.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	261.0000	290.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,250	206.0000	234.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	162.0000	189.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	127.0000	153.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	288.0000	291.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	112.0000	137.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	77.0000	99.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	47.0000	64.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	28.0000	42.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	10.0000	14.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	41.0000	52.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	50.0000	61.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	71.0000	83.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	667.0000	703.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	631.0000	667.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	597.0000	632.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	6,000	394.0000	425.0000	0.0000	0.0000	1,000	440,000.00		
Dec 2011	ZAUS	7.25 Call	5,560	370.0000	401.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	374.0000	379.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	1,500	273.0000	300.0000	0.0000	0.0000	2,000	570,000.00		
Dec 2011	ZAUS	7.80 Call	1,000	193.0000	215.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	111.0000	121.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	215.0000	224.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	585.0000	618.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	558.0000	591.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	803.0000	830.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	42,000	728.0000	754.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	575.0000	601.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1517.0000	1573.0000	0.0000	0.0000	0	0.00		
			266,048					3,000.00	1,010,000.00	2,477,880.00	1,335,617,515.28

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		Total	581,656				37,023.00	247,890,202.70	23,203,945.00	166,262,389,897.58
		Grand Total	842,197				45,212.00	358,820,949.40	29,057,855	223,254,668,808.01