

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-August-2011

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
Sep 2011	CAAD	Future	22,388	0.0124	0.0093	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	0.2271	0.2482	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>
		<b>Total</b>	<b>21,898</b>					<b>0.00</b>	<b>0.00</b>	<b>32,847.00</b>	<b>2,221,324,360.80</b>
<b>Option</b>											
Oct 2011	CAAG	7.00 Call	14,286	329.0000	399.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	161.0000	208.0000	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>
		<b>Total</b>	<b>21,043</b>					<b>0.00</b>	<b>0.00</b>	<b>14,286.00</b>	<b>1,641,818.55</b>
<b>Future</b>											
Sep 2011	ZAAD	Future	24,185	7.4504	7.4415	7.4810	7.4810	130	971,180.00		
Dec 2011	ZAAD	Future	780	7.4732	7.4661	0.0000	0.0000	0	0.00		
Mar 2012	ZAAD	Future	1,213	7.5039	7.4983	7.5670	7.5670	50	378,350.00		
			<u>26,178</u>					<u>180.00</u>	<u>1,349,530.00</u>	<u>1,229,140.00</u>	<u>8,122,690,710.40</u>
		<b>Total</b>	<b>26,178</b>					<b>180.00</b>	<b>1,349,530.00</b>	<b>1,229,340.00</b>	<b>8,122,756,834.40</b>
<b>Future</b>											
Sep 2011	ZAEU	Future	62,860	10.3160	10.2880	10.3550	10.2669	4,062	42,021,898.20		
Dec 2011	ZAEU	Future	5,420	10.4396	10.4121	10.4992	10.4992	41	427,907.20		
Mar 2012	ZAEU	Future	8,503	10.5633	10.5362	0.0000	0.0000	0	0.00		
			<u>76,783</u>					<u>4,103.00</u>	<u>42,449,805.40</u>	<u>1,611,753.00</u>	<u>17,945,213,995.60</u>
<b>Option</b>											
Sep 2011	ZAEU	9.30 Put	6,195	4.0000	6.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	18.0000	25.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	558.0000	544.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	245.0000	250.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	176.0000	185.0000	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>
		<b>Total</b>	<b>100,483</b>					<b>4,103.00</b>	<b>42,449,805.40</b>	<b>1,884,587.00</b>	<b>18,050,478,070.00</b>
<b>Future</b>											
Sep 2011	ZAFR	Future	600	9.1554	9.3716	0.0000	0.0000	600	5,421,600.00		
Dec 2011	ZAFR	Future	100	9.2958	9.5161	0.0000	0.0000	0	0.00		
			<u>700</u>					<u>600.00</u>	<u>5,421,600.00</u>	<u>10,248.00</u>	<u>79,378,162.00</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Total</b>			<b>700</b>					<b>600.00</b>	<b>5,421,600.00</b>	10,248.00	79,378,162.00
<b>Future</b>											
Sep 2011	ZAGB	Future	29,982	11.7166	11.7792	11.8225	11.7223	9,420	110,923,939.60		
Dec 2011	ZAGB	Future	12,082	11.8601	11.9230	11.8370	11.8370	210	2,498,090.00		
Mar 2012	ZAGB	Future	2,867	12.0029	12.0659	12.0625	12.0625	5	60,312.50		
			<b>44,931</b>					<b>9,635.00</b>	<b>113,482,342.10</b>	<b>1,267,190.00</b>	<b>15,409,665,485.00</b>
<b>Option</b>											
Sep 2011	ZAGB	10.50 Put	5,490	4.0000	6.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.85 Put	630	13.0000	15.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	20.0000	22.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	740.0000	805.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	651.0000	716.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	564.0000	630.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	116.0000	122.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	5,490	239.0000	306.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	172.0000	177.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	468.0000	445.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	611.0000	590.0000	0.0000	0.0000	0	0.00		
			<b>18,845</b>					<b>0.00</b>	<b>0.00</b>	<b>145,920.00</b>	<b>84,797,521.38</b>
<b>Total</b>			<b>63,776</b>					<b>9,635.00</b>	<b>113,482,342.10</b>	<b>1,413,110.00</b>	<b>15,494,463,006.38</b>
<b>Future</b>											
Sep 2011	ZAJY	Future	12,358	0.0932	0.0944	0.0000	0.0000	0	0.00		
Dec 2011	ZAJY	Future	245	0.0945	0.0957	0.0000	0.0000	0	0.00		
			<b>12,603</b>					<b>0.00</b>	<b>0.00</b>	<b>65,804.00</b>	<b>563,271,293.00</b>
<b>Total</b>			<b>12,603</b>					<b>0.00</b>	<b>0.00</b>	<b>65,804.00</b>	<b>563,271,293.00</b>
<b>Future</b>											
Sep 2011	ZAUM	Future	454	7.1463	7.2390	7.2149	7.2149	5	3,607,450.00		
Dec 2011	ZAUM	Future	31	7.2404	7.3336	0.0000	0.0000	0	0.00		
			<b>485</b>					<b>5.00</b>	<b>3,607,450.00</b>	<b>5,480.00</b>	<b>3,805,773,440.00</b>
<b>Option</b>											
Sep 2011	ZAUM	7.20 Call	50	14667.0000	20612.0000	0.0000	0.0000	0	0.00		
			<b>50</b>					<b>0.00</b>	<b>0.00</b>	<b>110.00</b>	<b>2,091,730.00</b>
<b>Total</b>			<b>535</b>					<b>5.00</b>	<b>3,607,450.00</b>	<b>5,590.00</b>	<b>3,807,865,170.00</b>
<b>Future</b>											
Sep 2011	ZAUS	Future	233,129	7.1463	7.2390	7.2430	7.1500	26,510	190,631,470.80		
Dec 2011	ZAUS	Future	62,779	7.2404	7.3336	7.3301	7.2600	3,268	23,850,112.90		
Mar 2012	ZAUS	Future	18,050	7.3340	7.4272	7.3720	7.3396	149	1,094,809.00		
Jun 2012	ZAUS	Future	2,009	7.4283	7.5222	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	Future	416	7.5263	7.6216	0.0000	0.0000	0	0.00		

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		316,383					29,927.00	215,576,392.70	20,755,992.00	165,142,348,775.00
Option										
Sep 2011	ZAUS	6.55 Put	8,880	13.0000	9.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	563.0000	651.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.65 Put	200	22.0000	16.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	29.0000	22.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	37.0000	28.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	1,230	393.0000	475.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	47.0000	36.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	354.0000	435.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	317.0000	396.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	71.0000	57.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.00 Call	9,143	250.0000	324.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	192.0000	261.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,250	147.0000	206.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	113.0000	162.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	86.0000	127.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	340.0000	288.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	75.0000	112.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	50.0000	77.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	29.0000	47.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	17.0000	28.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	13.0000	10.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	56.0000	41.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	66.0000	50.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	90.0000	71.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	595.0000	667.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	560.0000	631.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	527.0000	597.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	6,000	334.0000	394.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	312.0000	370.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	419.0000	374.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	1,500	228.0000	273.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	159.0000	193.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	132.0000	111.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	243.0000	215.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	524.0000	585.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	498.0000	558.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	742.0000	803.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	42,000	669.0000	728.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	529.0000	575.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1457.0000	1517.0000	0.0000	0	0.00		
		266,048					0.00	0.00	2,477,880.00	1,335,617,515.28

<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>Total</b>	<b>582,431</b>				<b>29,927.00</b>	<b>215,576,392.70</b>	<b>23,233,872.00</b>	<b>166,477,966,290.28</b>
		<b>Grand Total</b>	<b>852,035</b>				<b>44,450.00</b>	<b>381,887,120.20</b>	<b>29,102,305</b>	<b>223,636,555,928.21</b>