

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-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	0.0061	0.0121	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	0.2714	0.2181	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	373.0000	293.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	180.0000	134.0000	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	25,285	7.5055	7.4905	7.5100	7.4810	1,100	8,241,100.00		
Dec 2011	ZAAD	Future	780	7.5209	7.5108	0.0000	0.0000	0	0.00		
Mar 2012	ZAAD	Future	680	7.5517	7.5402	0.0000	0.0000	0	0.00		
			<u>26,745</u>					<u>1,100.00</u>	<u>8,241,100.00</u>	<u>1,232,440.00</u>	<u>8,147,389,750.40</u>
		Total	26,745					1,100.00	8,241,100.00	1,232,640.00	8,147,455,874.40
Future											
Sep 2011	ZAEU	Future	60,648	10.3621	10.2665	10.3721	10.3080	161	1,662,936.00		
Dec 2011	ZAEU	Future	5,420	10.4864	10.3888	10.4635	10.4635	11	115,098.50		
Mar 2012	ZAEU	Future	8,103	10.6102	10.5105	10.6100	10.6100	1,102	11,754,370.00		
			<u>74,171</u>					<u>1,274.00</u>	<u>13,532,404.50</u>	<u>1,617,867.00</u>	<u>18,009,237,655.70</u>
Option											
Sep 2011	ZAEU	9.30 Put	6,195	2.0000	4.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	5.0000	19.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	571.0000	509.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	234.0000	202.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	165.0000	139.0000	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	97,871					1,274.00	13,532,404.50	1,890,701.00	18,114,501,730.10
Future											
Sep 2011	ZAFR	Future	300	9.1624	8.9824	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	100	9.3278	9.1368	0.0000	0.0000	0	0.00		
			<u>400</u>					<u>0.00</u>	<u>0.00</u>	<u>10,848.00</u>	<u>84,913,162.00</u>

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Total			400					0.00	0.00	10,848.00	84,913,162.00
Future											
Sep 2011	ZAGB	Future	29,808	11.9241	11.7712	11.9500	11.9350	123	1,464,900.00		
Dec 2011	ZAGB	Future	11,867	12.0689	11.9144	12.1000	12.0000	300	3,603,327.50		
Mar 2012	ZAGB	Future	2,607	12.2112	12.0546	12.2400	12.2000	1,623	19,912,800.00		
			44,282					2,046.00	24,981,027.50	1,291,692.00	15,698,887,469.00
Option											
Sep 2011	ZAGB	10.50 Put	5,490	3.0000	4.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.85 Put	630	8.0000	11.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	10.0000	16.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	935.0000	791.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	838.0000	700.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	741.0000	612.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	53.0000	104.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	5,490	366.0000	277.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	92.0000	156.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	317.0000	428.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	150	511.0000	598.0000	0.0000	0.0000	0	0.00		
			18,745					0.00	0.00	146,120.00	84,918,521.38
Total			63,027					2,046.00	24,981,027.50	1,437,812.00	15,783,805,990.38
Future											
Sep 2011	ZAJY	Future	12,398	0.0946	0.0928	0.0000	0.0000	200	1,869,200.00		
Dec 2011	ZAJY	Future	200	0.0960	0.0942	0.0944	0.0944	225	2,136,160.00		
			12,598					425.00	4,005,360.00	66,429.00	569,148,653.00
Total			12,598					425.00	4,005,360.00	66,429.00	569,148,653.00
Future											
Sep 2011	ZAUM	Future	449	7.2411	7.1067	7.2410	7.2127	10	7,226,850.00		
Dec 2011	ZAUM	Future	31	7.3362	7.1998	0.0000	0.0000	0	0.00		
			480					10.00	7,226,850.00	5,500.00	3,820,189,290.00
Option											
Sep 2011	ZAUM	7.20 Call	50	17480.0000	11354.0000	0.0000	0.0000	16	182,576.00		
			50					16.00	182,576.00	126.00	2,274,306.00
Total			530					26.00	7,409,426.00	5,626.00	3,822,463,596.00
Future											
Sep 2011	ZAUS	Future	227,535	7.2411	7.1067	7.2759	7.1450	26,583	191,364,844.10		
Dec 2011	ZAUS	Future	65,280	7.3362	7.1998	7.3799	7.2450	9,833	71,902,984.50		
Mar 2012	ZAUS	Future	17,595	7.4290	7.2916	7.4400	7.4400	405	3,025,200.00		
Jun 2012	ZAUS	Future	2,009	7.5231	7.3841	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	Future	416	7.6205	7.4801	0.0000	0.0000	0	0.00		

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			312,835					36,821.00	266,293,028.60	20,856,278.00	165,863,340,679.00
Option											
Sep 2011	ZAUS	6.55 Put	8,880	2.0000	12.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	644.0000	523.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.65 Put	200	5.0000	21.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	7.0000	27.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	10.0000	35.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	1,230	456.0000	351.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	15.0000	44.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	411.0000	313.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	369.0000	276.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	28.0000	69.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.00 Call	9,143	293.0000	209.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	228.0000	152.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,250	175.0000	114.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	133.0000	84.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	101.0000	62.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	260.0000	355.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	88.0000	53.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	58.0000	33.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	35.0000	18.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	21.0000	10.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	10.0000	13.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	35.0000	59.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	42.0000	69.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	59.0000	94.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	656.0000	559.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	617.0000	524.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	580.0000	491.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	8,600	370.0000	301.0000	0.0000	0.0000	2,600	876,465.00		
Dec 2011	ZAUS	7.25 Call	5,560	346.0000	281.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	349.0000	431.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	4,000	251.0000	202.0000	0.0000	0.0000	5,000	1,045,000.00		
Dec 2011	ZAUS	7.80 Call	1,000	172.0000	139.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	101.0000	140.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	193.0000	254.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	564.0000	493.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	538.0000	468.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	790.0000	714.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	42,000	714.0000	643.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	563.0000	505.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1512.0000	1420.0000	0.0000	0.0000	0	0.00		
			271,148					7,600.00	1,921,465.00	2,485,480.00	1,337,538,980.28

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		Total	583,983				44,421.00	268,214,493.60	23,341,758.00	167,200,879,659.28
		Grand Total	850,483				49,292.00	326,383,811.60	29,245,568	224,763,545,767.31