

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-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	0.0076	0.0061	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	0.2563	0.2714	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	349.0000	373.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	170.0000	180.0000	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	7.5062	7.5055	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	780	7.5211	7.5209	0.0000	0.0000	0	0.00		
Mar 2012	ZAAD	Future	680	7.5472	7.5517	0.0000	0.0000	0	0.00		
			<u>26,745</u>					<u>0.00</u>	<u>0.00</u>	<u>1,232,440.00</u>	<u>8,147,389,750.40</u>
		Total	26,745					0.00	0.00	1,232,640.00	8,147,455,874.40
Future											
Sep 2011	ZAEU	Future	61,139	10.3811	10.3621	10.3785	10.3600	784	8,133,379.00		
Dec 2011	ZAEU	Future	5,190	10.5047	10.4864	10.5110	10.5110	230	2,417,530.00		
Mar 2012	ZAEU	Future	8,103	10.6242	10.6102	0.0000	0.0000	0	0.00		
			<u>74,432</u>					<u>1,014.00</u>	<u>10,550,909.00</u>	<u>1,618,881.00</u>	<u>18,019,788,564.70</u>
Option											
Sep 2011	ZAEU	9.30 Put	6,195	2.0000	2.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	6.0000	5.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	593.0000	571.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	249.0000	234.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	177.0000	165.0000	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	98,132					1,014.00	10,550,909.00	1,891,715.00	18,125,052,639.10
Future											
Sep 2011	ZAFR	Future	300	9.1636	9.1624	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	100	9.3288	9.3278	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>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Total			400					0.00	0.00	10,848.00	84,913,162.00
Future											
Sep 2011	ZAGB	Future	29,798	11.9434	11.9241	11.9822	11.9550	31	370,902.00		
Dec 2011	ZAGB	Future	11,887	12.0855	12.0689	12.1200	12.0720	60	725,820.00		
Mar 2012	ZAGB	Future	2,612	12.2209	12.2112	12.1985	12.1950	10	121,967.50		
			44,297					101.00	1,218,689.50	1,291,793.00	15,700,106,158.50
Option											
Sep 2011	ZAGB	10.50 Put	5,490	3.0000	3.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.85 Put	630	8.0000	8.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	10.0000	10.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	954.0000	935.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	858.0000	838.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	762.0000	741.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	53.0000	53.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	5,490	384.0000	366.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	91.0000	92.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	308.0000	317.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	150	513.0000	511.0000	0.0000	0.0000	0	0.00		
			18,745					0.00	0.00	146,120.00	84,918,521.38
Total			63,042					101.00	1,218,689.50	1,437,913.00	15,785,024,679.88
Future											
Sep 2011	ZAJY	Future	12,398	0.0945	0.0946	0.0000	0.0000	0	0.00		
Dec 2011	ZAJY	Future	200	0.0958	0.0960	0.0000	0.0000	0	0.00		
			12,598					0.00	0.00	66,429.00	569,148,653.00
Total			12,598					0.00	0.00	66,429.00	569,148,653.00
Future											
Sep 2011	ZAUM	Future	449	7.1992	7.2411	7.2359	7.2359	5	3,617,950.00		
Dec 2011	ZAUM	Future	31	7.2920	7.3362	0.0000	0.0000	0	0.00		
			480					5.00	3,617,950.00	5,505.00	3,823,807,240.00
Option											
Sep 2011	ZAUM	7.20 Call	50	15458.0000	17480.0000	0.0000	0.0000	0	0.00		
			50					0.00	0.00	126.00	2,274,306.00
Total			530					5.00	3,617,950.00	5,631.00	3,826,081,546.00
Future											
Sep 2011	ZAUS	Future	227,601	7.1992	7.2411	7.2949	7.1755	26,359	191,118,994.00		
Dec 2011	ZAUS	Future	66,026	7.2920	7.3362	7.3900	7.3049	3,268	23,956,718.50		
Mar 2012	ZAUS	Future	17,595	7.3804	7.4290	7.4300	7.4300	5	37,150.00		
Jun 2012	ZAUS	Future	2,009	7.4696	7.5231	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	Future	416	7.5636	7.6205	0.0000	0.0000	0	0.00		

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			313,647					29,632.00	215,112,862.50	20,885,910.00	166,078,453,541.50
Option											
Sep 2011	ZAUS	6.55 Put	8,880	3.0000	2.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	604.0000	644.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.65 Put	200	7.0000	5.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	10.0000	7.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	14.0000	10.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	1,230	418.0000	456.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	19.0000	15.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	375.0000	411.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	335.0000	369.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	36.0000	28.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.00 Call	9,143	264.0000	293.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	203.0000	228.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,250	155.0000	175.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	118.0000	133.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	89.0000	101.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	290.0000	260.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	78.0000	88.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	52.0000	58.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	31.0000	35.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	19.0000	21.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	11.0000	10.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	41.0000	35.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	49.0000	42.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	68.0000	59.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	622.0000	656.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	585.0000	617.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	550.0000	580.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	13,600	352.0000	370.0000	0.0000	0.0000	5,000	1,917,460.00		
Dec 2011	ZAUS	7.25 Call	5,560	330.0000	346.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	380.0000	349.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	9,000	240.0000	251.0000	0.0000	0.0000	5,000	1,257,490.00		
Dec 2011	ZAUS	7.80 Call	1,000	166.0000	172.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	112.0000	101.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	212.0000	193.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	537.0000	564.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	512.0000	538.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	756.0000	790.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	42,000	686.0000	714.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	546.0000	563.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1510.0000	1512.0000	0.0000	0.0000	0	0.00		
			281,148					10,000.00	3,174,950.00	2,495,480.00	1,340,713,930.28

<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>
		Total	594,795				39,632.00	218,287,812.50	23,381,390.00	167,419,167,471.78
		Grand Total	861,571				40,752.00	233,675,361.00	29,286,320	224,997,221,128.31