

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-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	0.0050	0.0076	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	0.2835	0.2563	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	368.0000	349.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	178.0000	170.0000	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
Option											
Aug 2011	CAAI	7.05 Put	25,000	11.0000	0.0000	0.0000	0.0000	25,000	873,750.00		
			<u>25,000</u>					<u>25,000.00</u>	<u>873,750.00</u>	<u>25,000.00</u>	<u>873,750.00</u>
		Total	25,000					25,000.00	873,750.00	25,000.00	873,750.00
Future											
Sep 2011	ZAAD	Future	25,285	7.5310	7.5062	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	780	7.5459	7.5211	0.0000	0.0000	0	0.00		
Mar 2012	ZAAD	Future	680	7.5728	7.5472	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	61,239	10.4108	10.3811	10.4060	10.3900	1,950	20,261,350.00		
Dec 2011	ZAEU	Future	5,190	10.5349	10.5047	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	Future	8,303	10.6539	10.6242	10.6550	10.6550	200	2,131,000.00		
			<u>74,732</u>					<u>2,150.00</u>	<u>22,392,350.00</u>	<u>1,621,031.00</u>	<u>18,042,180,914.70</u>
		Total						2,150.00	22,392,350.00	1,621,031.00	18,042,180,914.70
Option											
Sep 2011	ZAEU	9.30 Put	6,195	1.0000	2.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	4.0000	6.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	619.0000	593.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	257.0000	249.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	181.0000	177.0000	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	98,432					2,150.00	22,392,350.00	1,893,865.00	18,147,444,989.10

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Future											
Sep 2011	ZAFR	Future	900	9.2246	9.1636	0.0000	0.0000	600	5,545,800.00		
Dec 2011	ZAFR	Future	100	9.3871	9.3288	0.0000	0.0000	0	0.00		
			<u>1,000</u>					<u>600.00</u>	<u>5,545,800.00</u>	<u>11,448.00</u>	<u>90,458,962.00</u>
		Total	1,000					600.00	5,545,800.00	11,448.00	90,458,962.00
Future											
Sep 2011	ZAGB	Future	29,902	11.9114	11.9434	11.9415	11.9415	404	4,802,166.00		
Dec 2011	ZAGB	Future	11,885	12.0524	12.0855	12.0500	12.0400	132	1,588,580.00		
Mar 2012	ZAGB	Future	2,812	12.1859	12.2209	12.1775	12.1775	200	2,435,500.00		
			<u>44,599</u>					<u>736.00</u>	<u>8,826,246.00</u>	<u>1,292,529.00</u>	<u>15,708,932,404.50</u>
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	922.0000	954.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	825.0000	858.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	728.0000	762.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	54.0000	53.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	5,490	355.0000	384.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	94.0000	91.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	322.0000	308.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	150	531.0000	513.0000	0.0000	0.0000	0	0.00		
			<u>18,745</u>					<u>0.00</u>	<u>0.00</u>	<u>146,120.00</u>	<u>84,918,521.38</u>
		Total	63,344					736.00	8,826,246.00	1,438,649.00	15,793,850,925.88
Future											
Sep 2011	ZAJY	Future	12,698	0.0943	0.0945	0.0000	0.0000	300	2,838,000.00		
Dec 2011	ZAJY	Future	200	0.0957	0.0958	0.0000	0.0000	0	0.00		
			<u>12,898</u>					<u>300.00</u>	<u>2,838,000.00</u>	<u>66,729.00</u>	<u>571,986,653.00</u>
		Total	12,898					300.00	2,838,000.00	66,729.00	571,986,653.00
Future											
Sep 2011	ZAUM	Future	449	7.2403	7.1992	0.0000	0.0000	0	0.00		
Dec 2011	ZAUM	Future	31	7.3334	7.2920	0.0000	0.0000	0	0.00		
			<u>480</u>					<u>0.00</u>	<u>0.00</u>	<u>5,505.00</u>	<u>3,823,807,240.00</u>
Option											
Sep 2011	ZAUM	7.20 Call	50	16439.0000	15458.0000	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>126.00</u>	<u>2,274,306.00</u>
		Total	530					0.00	0.00	5,631.00	3,826,081,546.00
Future											
Sep 2011	ZAUS	Future	226,986	7.2403	7.1992	7.2492	7.2148	8,443	60,992,148.70		

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Dec 2011	ZAUS	Future	62,706	7.3334	7.2920	7.3300	7.3118	5,692	41,663,569.70		
Mar 2012	ZAUS	Future	17,775	7.4217	7.3804	7.4100	7.3971	822	6,079,738.50		
Jun 2012	ZAUS	Future	2,009	7.5109	7.4696	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	Future	416	7.6046	7.5636	0.0000	0.0000	0	0.00		
			<u>309,892</u>					<u>14,957.00</u>	<u>108,735,456.90</u>	<u>20,900,867.00</u>	<u>166,187,188,998.40</u>

Option

Sep 2011	ZAUS	6.55 Put	8,880	2.0000	3.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	643.0000	604.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.65 Put	200	4.0000	7.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	6.0000	10.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	9.0000	14.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	1,230	452.0000	418.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	12.0000	19.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	406.0000	375.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	362.0000	335.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	22.0000	36.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.00 Call	9,143	285.0000	264.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	218.0000	203.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,250	164.0000	155.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	123.0000	118.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	92.0000	89.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	252.0000	290.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	80.0000	78.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	53.0000	52.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	32.0000	31.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	20.0000	19.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	9.0000	11.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	34.0000	41.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	39.0000	49.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	57.0000	68.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	650.0000	622.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	612.0000	585.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	575.0000	550.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	14,600	366.0000	352.0000	0.0000	0.0000	1,000	373,000.00		
Dec 2011	ZAUS	7.25 Call	5,560	344.0000	330.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	350.0000	380.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	10,000	249.0000	240.0000	0.0000	0.0000	1,000	241,000.00		
Dec 2011	ZAUS	7.80 Call	1,000	172.0000	166.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	97.0000	112.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	191.0000	212.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	556.0000	537.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	530.0000	512.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	779.0000	756.0000	0.0000	0.0000	0	0.00		

<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>
Sep 2012	ZAUS	7.30 Call	42,000	705.0000	686.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	561.0000	546.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1529.0000	1510.0000	0.0000	0.0000	0	0.00		
			<u>283,148</u>					<u>2,000.00</u>	<u>614,000.00</u>	<u>2,497,480.00</u>	<u>1,341,327,930.28</u>
		Total	593,040					16,957.00	109,349,456.90	23,398,347.00	167,528,516,928.68

Grand Total	886,318	45,743.00	149,825,602.90	29,332,063	225,147,046,731.21
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