

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 31-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	0.0053	0.0036	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	0.1737	0.2186	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	207.0000	256.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	84.0000	108.0000	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	25,785	7.5012	7.5652	7.4886	7.4886	10	74,886.00		
Dec 2011	ZAAD	Future	831	7.5135	7.5765	0.0000	0.0000	0	0.00		
Mar 2012	ZAAD	Future	1,680	7.5329	7.5961	7.5350	7.5350	3	22,605.00		
			<u>28,296</u>					<u>13.00</u>	<u>97,491.00</u>	<u>1,234,820.00</u>	<u>8,165,395,529.40</u>
		Total	28,296					13.00	97,491.00	1,235,020.00	8,165,461,653.40
Future											
Dec 2011	ZACA	Future	10	7.2560	7.3160	0.0000	0.0000	0	0.00		
			<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>20,349.00</u>	<u>144,264,189.50</u>
		Total	10					0.00	0.00	20,349.00	144,264,189.50
Future											
Sep 2011	ZAEU	Future	60,976	10.1128	10.2485	10.2013	10.1589	1,866	19,040,333.50		
Dec 2011	ZAEU	Future	5,471	10.2343	10.3686	0.0000	0.0000	100	1,029,100.00		
Mar 2012	ZAEU	Future	8,103	10.3458	10.4809	0.0000	0.0000	0	0.00		
			<u>74,550</u>					<u>1,966.00</u>	<u>20,069,433.50</u>	<u>1,637,472.00</u>	<u>18,212,228,900.50</u>
		Total						1,966.00	20,069,433.50	1,637,472.00	18,212,228,900.50
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	6.0000	4.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	336.0000	459.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	72.0000	132.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	40.0000	80.0000	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	98,250					1,966.00	20,069,433.50	1,910,306.00	18,317,492,974.90

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Future											
Dec 2011	ZAFR	Future	264	8.8498	8.8144	8.8100	8.8100	25	220,250.00		
			<u>264</u>					25.00	220,250.00	13,562.00	109,066,712.00
		Total	264					25.00	220,250.00	13,562.00	109,066,712.00
Future											
Sep 2011	ZAGB	Future	21,982	11.4307	11.5525	11.5100	11.4857	630	7,242,507.50		
Dec 2011	ZAGB	Future	12,530	11.5676	11.6887	11.6290	11.5980	222	2,582,579.50		
Mar 2012	ZAGB	Future	2,772	11.6931	11.8151	11.7800	11.7400	10	117,600.00		
			<u>37,284</u>					862.00	9,942,687.00	1,304,997.00	15,855,272,258.90
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	9.0000	8.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	15.0000	11.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	451.0000	566.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	366.0000	476.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	289.0000	391.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	188.0000	130.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	5,490	74.0000	117.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	293.0000	215.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	686.0000	578.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	150	835.0000	752.0000	0.0000	0.0000	0	0.00		
			<u>18,745</u>					0.00	0.00	146,120.00	84,918,521.38
		Total	56,029					862.00	9,942,687.00	1,451,117.00	15,940,190,780.28
Future											
Sep 2011	ZAJY	Future	12,401	0.0917	0.0925	0.0000	0.0000	0	0.00		
Dec 2011	ZAJY	Future	200	0.0930	0.0938	0.0000	0.0000	0	0.00		
			<u>12,601</u>					0.00	0.00	68,768.00	590,578,885.20
		Total	12,601					0.00	0.00	68,768.00	590,578,885.20
Future											
Sep 2011	ZAUM	Future	449	7.0212	7.0987	0.0000	0.0000	0	0.00		
Dec 2011	ZAUM	Future	97	7.1131	7.1900	0.0000	0.0000	0	0.00		
			<u>546</u>					0.00	0.00	5,645.00	3,925,575,450.00
Option											
Sep 2011	ZAUM	7.20 Call	50	4893.0000	7591.0000	0.0000	0.0000	0	0.00		
			<u>50</u>					0.00	0.00	126.00	2,274,306.00
		Total	596					0.00	0.00	5,771.00	3,927,849,756.00
Future											
Sep 2011	ZAUS	Future	220,209	7.0212	7.0987	7.0720	7.0200	19,319	135,988,227.20		
Dec 2011	ZAUS	Future	65,192	7.1131	7.1900	7.1590	7.1200	13,105	93,407,912.50		

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Mar 2012	ZAUS	Future	17,771	7.1978	7.2751	7.2200	7.2100	40	288,600.00		
Jun 2012	ZAUS	Future	2,009	7.2819	7.3606	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	Future	416	7.3702	7.4498	0.0000	0.0000	0	0.00		
			<u>305,597</u>					<u>32,464.00</u>	<u>229,684,739.70</u>	<u>21,075,669.00</u>	<u>167,442,033,526.20</u>

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	425.0000	502.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	6.65 Put	200	5.0000	4.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	6.70 Put	5,980	9.0000	6.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	6.75 Put	1,980	14.0000	8.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	6.80 Call	1,230	244.0000	313.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	6.80 Put	10,000	23.0000	14.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	6.85 Call	1,980	205.0000	271.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	6.90 Call	6,000	170.0000	232.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	6.90 Put	10,000	49.0000	33.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	7.00 Call	9,143	111.0000	164.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	7.10 Call	6,060	74.0000	111.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	7.20 Call	6,250	49.0000	76.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	7.30 Call	8,880	33.0000	52.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	7.40 Call	5,000	22.0000	36.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	7.40 Put	2,800	401.0000	337.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	7.45 Call	10,000	18.0000	30.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	7.60 Call	200	11.0000	18.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	7.80 Call	15,000	5.0000	10.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	8.00 Call	3,000	3.0000	5.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	6.15 Put	5,000	12.0000	11.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	6.55 Put	560	51.0000	42.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	6.60 Put	5,000	61.0000	50.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	6.70 Put	5,000	85.0000	72.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	6.75 Call	6,425	463.0000	524.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	6.80 Call	200	431.0000	488.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	6.85 Call	560	400.0000	454.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	7.20 Call	14,600	238.0000	275.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	7.25 Call	5,560	221.0000	256.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	7.40 Put	1,000	465.0000	417.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	7.50 Call	10,000	155.0000	181.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	7.80 Call	1,000	104.0000	122.0000	0.0000	0.0000	0	0.00
Mar 2012	ZAUS	6.70 Put	10,000	137.0000	122.0000	0.0000	0.0000	0	0.00
Mar 2012	ZAUS	7.00 Put	1,000	262.0000	232.0000	0.0000	0.0000	0	0.00
Mar 2012	ZAUS	7.10 Call	10,000	414.0000	458.0000	0.0000	0.0000	0	0.00
Mar 2012	ZAUS	7.15 Call	30,100	393.0000	435.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	7.15 Call	16,000	627.0000	674.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	7.30 Call	42,000	565.0000	608.0000	0.0000	0.0000	0	0.00

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Dec 2012	ZAUS	8.00 Call	300	450.0000	485.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1381.0000	1435.0000	0.0000	0.0000	0	0.00		
			<u>283,148</u>					<u>0.00</u>	<u>0.00</u>	<u>2,509,480.00</u>	<u>1,345,056,870.28</u>
		Total	588,745					32,464.00	229,684,739.70	23,585,149.00	168,787,090,396.48

Grand Total	850,120							35,330.00	260,014,601.20	29,529,457	226,878,182,840.41
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