

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-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	0.0041	0.0050	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	0.2918	0.2835	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	361.0000	368.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	168.0000	178.0000	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	8.0000	11.0000	0.0000	0.0000	0	0.00		
			<u>25,000</u>					<u>0.00</u>	<u>0.00</u>	<u>25,000.00</u>	<u>873,750.00</u>
		Total	25,000					0.00	0.00	25,000.00	873,750.00
Future											
Sep 2011	ZAAD	Future	25,785	7.5692	7.5310	7.5400	7.5400	500	3,770,000.00		
Dec 2011	ZAAD	Future	780	7.5809	7.5459	7.5385	7.5385	500	3,769,250.00		
Mar 2012	ZAAD	Future	680	7.6045	7.5728	7.6250	7.6250	100	762,500.00		
			<u>27,245</u>					<u>1,100.00</u>	<u>8,301,750.00</u>	<u>1,233,540.00</u>	<u>8,155,691,500.40</u>
		Total	27,245					1,100.00	8,301,750.00	1,233,740.00	8,155,757,624.40
Future											
Sep 2011	ZAEU	Future	64,019	10.4120	10.4108	10.4325	10.3975	4,080	42,520,169.00		
Dec 2011	ZAEU	Future	5,190	10.5339	10.5349	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	Future	8,303	10.6485	10.6539	0.0000	0.0000	0	0.00		
			<u>77,512</u>					<u>4,080.00</u>	<u>42,520,169.00</u>	<u>1,625,111.00</u>	<u>18,084,701,083.70</u>
Option											
Sep 2011	ZAEU	9.30 Put	6,195	1.0000	1.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	4.0000	4.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	619.0000	619.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	250.0000	257.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	171.0000	181.0000	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	101,212					4,080.00	42,520,169.00	1,897,945.00	18,189,965,158.10

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Future											
Sep 2011	ZAFR	Future	900	9.1768	9.2246	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	100	9.3406	9.3871	0.0000	0.0000	0	0.00		
			<u>1,000</u>					<u>0.00</u>	<u>0.00</u>	<u>11,448.00</u>	<u>90,458,962.00</u>
	Total		1,000					0.00	0.00	11,448.00	90,458,962.00
Future											
Sep 2011	ZAGB	Future	29,902	11.9356	11.9114	11.9490	11.8800	205	2,446,631.00		
Dec 2011	ZAGB	Future	11,905	12.0747	12.0524	12.1200	11.9960	50	601,395.00		
Mar 2012	ZAGB	Future	2,872	12.2041	12.1859	12.1830	12.1800	60	730,890.00		
			<u>44,679</u>					<u>315.00</u>	<u>3,778,916.00</u>	<u>1,292,844.00</u>	<u>15,712,711,320.50</u>
Option											
Sep 2011	ZAGB	10.50 Put	5,490	1.0000	3.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.85 Put	630	5.0000	8.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	6.0000	10.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	943.0000	922.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	845.0000	825.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	748.0000	728.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	39.0000	54.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	5,490	360.0000	355.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	74.0000	94.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	292.0000	322.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	150	514.0000	531.0000	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		63,424					315.00	3,778,916.00	1,438,964.00	15,797,629,841.88
Future											
Sep 2011	ZAJY	Future	12,698	0.0946	0.0943	0.0000	0.0000	0	0.00		
Dec 2011	ZAJY	Future	200	0.0959	0.0957	0.0000	0.0000	0	0.00		
			<u>12,898</u>					<u>0.00</u>	<u>0.00</u>	<u>66,729.00</u>	<u>571,986,653.00</u>
	Total		12,898					0.00	0.00	66,729.00	571,986,653.00
Future											
Sep 2011	ZAUM	Future	449	7.2348	7.2403	7.1910	7.1910	5	3,595,500.00		
Dec 2011	ZAUM	Future	102	7.3265	7.3334	7.3360	7.2815	79	57,927,150.00		
			<u>551</u>					<u>84.00</u>	<u>61,522,650.00</u>	<u>5,589.00</u>	<u>3,885,329,890.00</u>
Option											
Sep 2011	ZAUM	7.20 Call	50	15368.0000	16439.0000	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		601					84.00	61,522,650.00	5,715.00	3,887,604,196.00
Future											
Sep 2011	ZAUS	Future	230,431	7.2348	7.2403	7.2640	7.1852	21,275	153,558,439.00		

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Dec 2011	ZAUS	Future	60,740	7.3265	7.3334	7.3334	7.2000	5,323	38,826,918.20		
Mar 2012	ZAUS	Future	17,775	7.4123	7.4217	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	Future	2,009	7.4987	7.5109	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	Future	416	7.5901	7.6046	0.0000	0.0000	0	0.00		
			<u>311,371</u>					<u>26,598.00</u>	<u>192,385,357.20</u>	<u>20,927,465.00</u>	<u>166,379,574,355.60</u>

Option

Sep 2011	ZAUS	6.55 Put	8,880	2.0000	2.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	638.0000	643.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.65 Put	200	4.0000	4.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	5.0000	6.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	8.0000	9.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	1,230	446.0000	452.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	11.0000	12.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	400.0000	406.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	356.0000	362.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	21.0000	22.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.00 Call	9,143	277.0000	285.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	209.0000	218.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,250	154.0000	164.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	112.0000	123.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	83.0000	92.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	248.0000	252.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	72.0000	80.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	46.0000	53.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	28.0000	32.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	17.0000	20.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	13.0000	9.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	39.0000	34.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	44.0000	39.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	61.0000	57.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	647.0000	650.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	609.0000	612.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	571.0000	575.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	14,600	358.0000	366.0000	0.0000	0.0000	6,000	2,290,440.00		
Dec 2011	ZAUS	7.25 Call	5,560	335.0000	344.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	349.0000	350.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	10,000	242.0000	249.0000	0.0000	0.0000	6,000	1,438,500.00		
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	105.0000	97.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	196.0000	191.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	550.0000	556.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	524.0000	530.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	770.0000	779.0000	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	696.0000	705.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	554.0000	561.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1525.0000	1529.0000	0.0000	0.0000	0	0.00		
			<u>283,148</u>					<u>12,000.00</u>	<u>3,728,940.00</u>	<u>2,509,480.00</u>	<u>1,345,056,870.28</u>
	Total		594,519					38,598.00	196,114,297.20	23,436,945.00	167,724,631,225.88

Grand Total	891,228	44,177.00	312,237,782.20	29,376,240	225,459,284,513.41
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