

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-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	0.0036	0.0066	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	0.2186	0.1859	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	256.0000	237.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	108.0000	104.0000	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	7.5652	7.4836	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	831	7.5765	7.4942	7.5727	7.5260	250	1,886,095.00		
Mar 2012	ZAAD	Future	1,680	7.5961	7.5135	0.0000	0.0000	0	0.00		
			<u>28,296</u>					<u>250.00</u>	<u>1,886,095.00</u>	<u>1,234,807.00</u>	<u>8,165,298,038.40</u>
		Total	28,296					250.00	1,886,095.00	1,235,007.00	8,165,364,162.40
Future											
Dec 2011	ZACA	Future	10	7.3160	7.2933	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	60,919	10.2485	10.2486	10.2885	10.2080	5,744	58,681,766.80		
Dec 2011	ZAEU	Future	5,371	10.3686	10.3681	10.3785	10.3785	225	2,335,632.50		
Mar 2012	ZAEU	Future	8,103	10.4809	10.4800	0.0000	0.0000	0	0.00		
			<u>74,393</u>					<u>5,969.00</u>	<u>61,017,399.30</u>	<u>1,635,506.00</u>	<u>18,192,159,467.00</u>
		Total	74,393					5,969.00	61,017,399.30	1,635,506.00	18,192,159,467.00
Option											
Sep 2011	ZAEU	9.30 Put	6,195	2.0000	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	459.0000	461.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	132.0000	141.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	80.0000	87.0000	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	98,093					5,969.00	61,017,399.30	1,908,340.00	18,297,423,541.40

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Future											
Dec 2011	ZAFR	Future	264	8.8144	8.7386	8.8400	8.8400	157	1,387,220.00		
			264					157.00	1,387,220.00	13,537.00	108,846,462.00
		Total	264					157.00	1,387,220.00	13,537.00	108,846,462.00
Future											
Sep 2011	ZAGB	Future	22,001	11.5525	11.5838	0.0000	0.0000	1,018	11,772,568.00		
Dec 2011	ZAGB	Future	12,325	11.6887	11.7204	11.7280	11.6850	477	5,592,830.00		
Mar 2012	ZAGB	Future	2,782	11.8151	11.8469	11.8250	11.8250	5	59,125.00		
			37,108					1,500.00	17,424,523.00	1,304,135.00	15,845,329,571.90
		Total									
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	11.0000	11.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	566.0000	597.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	476.0000	506.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	391.0000	420.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	130.0000	124.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	5,490	117.0000	135.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	215.0000	201.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	578.0000	551.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	150	752.0000	735.0000	0.0000	0.0000	0	0.00		
			18,745					0.00	0.00	146,120.00	84,918,521.38
		Total	55,853					1,500.00	17,424,523.00	1,450,255.00	15,930,248,093.28
Future											
Sep 2011	ZAJY	Future	12,401	0.0925	0.0917	0.0929	0.0929	2,037	18,573,660.20		
Dec 2011	ZAJY	Future	200	0.0938	0.0930	0.0000	0.0000	0	0.00		
			12,601					2,037.00	18,573,660.20	68,768.00	590,578,885.20
		Total	12,601					2,037.00	18,573,660.20	68,768.00	590,578,885.20
Future											
Sep 2011	ZAUM	Future	449	7.0987	7.0526	7.0970	7.0702	12	8,497,640.00		
Dec 2011	ZAUM	Future	97	7.1900	7.1431	7.1875	7.1875	5	3,593,750.00		
			546					17.00	12,091,390.00	5,645.00	3,925,575,450.00
		Total									
Option											
Sep 2011	ZAUM	7.20 Call	50	7591.0000	6841.0000	0.0000	0.0000	0	0.00		
			50					0.00	0.00	126.00	2,274,306.00
		Total	596					17.00	12,091,390.00	5,771.00	3,927,849,756.00
Future											
Sep 2011	ZAUS	Future	228,965	7.0987	7.0526	7.1118	7.0500	26,919	190,711,577.10		
Dec 2011	ZAUS	Future	63,908	7.1900	7.1431	7.2061	7.1538	1,871	13,436,810.60		

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Mar 2012	ZAUS	Future	17,731	7.2751	7.2282	7.2770	7.2735	81	589,257.00		
Jun 2012	ZAUS	Future	2,009	7.3606	7.3136	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	Future	416	7.4498	7.4035	0.0000	0.0000	0	0.00		
			<u>313,029</u>					<u>28,871.00</u>	<u>204,737,644.70</u>	<u>21,043,205.00</u>	<u>167,212,348,786.50</u>

Option

Sep 2011	ZAUS	6.55 Put	8,880	2.0000	4.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	502.0000	458.0000	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	8.0000	16.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	1,230	313.0000	277.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	14.0000	24.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	271.0000	239.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	232.0000	203.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	33.0000	50.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.00 Call	9,143	164.0000	142.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	111.0000	98.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,250	76.0000	68.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	52.0000	48.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	36.0000	34.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	337.0000	381.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	30.0000	29.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	18.0000	18.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	10.0000	10.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	5.0000	6.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	11.0000	17.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	42.0000	55.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	50.0000	65.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	72.0000	88.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	524.0000	495.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	488.0000	460.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	454.0000	429.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	14,600	275.0000	261.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	256.0000	244.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	417.0000	456.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	10,000	181.0000	174.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	122.0000	120.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	122.0000	140.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	232.0000	259.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	458.0000	441.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	435.0000	419.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	674.0000	654.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	42,000	608.0000	591.0000	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	8.00 Call	300	485.0000	475.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1435.0000	1425.0000	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	596,177					28,871.00	204,737,644.70	23,552,685.00	168,557,405,656.78

Grand Total	857,219			38,801.00	317,117,932.20	29,494,127	226,618,168,239.21
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