

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-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	0.0029	0.0041	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	0.3088	0.2918	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	372.0000	361.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	173.0000	168.0000	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	3.0000	8.0000	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	7.5947	7.5692	7.5580	7.5580	15	113,370.00		
Dec 2011	ZAAD	Future	780	7.6067	7.5809	0.0000	0.0000	0	0.00		
Mar 2012	ZAAD	Future	680	7.6300	7.6045	0.0000	0.0000	0	0.00		
			<u>27,245</u>					<u>15.00</u>	<u>113,370.00</u>	<u>1,233,555.00</u>	<u>8,155,804,870.40</u>
		Total	27,245					15.00	113,370.00	1,233,755.00	8,155,870,994.40
Future											
Sep 2011	ZAEU	Future	64,019	10.4535	10.4120	10.4620	10.4620	1	10,462.00		
Dec 2011	ZAEU	Future	5,190	10.5745	10.5339	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	Future	8,333	10.6893	10.6485	10.6850	10.6850	30	320,550.00		
			<u>77,542</u>					<u>31.00</u>	<u>331,012.00</u>	<u>1,625,142.00</u>	<u>18,085,032,095.70</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	659.0000	619.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	274.0000	250.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	188.0000	171.0000	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	101,242					31.00	331,012.00	1,897,976.00	18,190,296,170.10

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Future											
Sep 2011	ZAFR	Future	900	9.1512	9.1768	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	100	9.3121	9.3406	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	29,932	11.8939	11.9356	11.9500	11.8815	60	714,945.00		
Dec 2011	ZAGB	Future	11,905	12.0326	12.0747	12.0000	12.0000	5	60,000.00		
Mar 2012	ZAGB	Future	2,902	12.1621	12.2041	12.2225	12.2225	30	366,675.00		
			<u>44,739</u>					<u>95.00</u>	<u>1,141,620.00</u>	<u>1,292,939.00</u>	<u>15,713,852,940.50</u>
Option											
Sep 2011	ZAGB	10.50 Put	5,490	2.0000	1.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.85 Put	630	6.0000	5.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	7.0000	6.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	902.0000	943.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	804.0000	845.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	708.0000	748.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	48.0000	39.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	5,490	331.0000	360.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	87.0000	74.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	321.0000	292.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	150	555.0000	514.0000	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		63,484					95.00	1,141,620.00	1,439,059.00	15,798,771,461.88
Future											
Sep 2011	ZAJY	Future	12,698	0.0946	0.0946	0.0000	0.0000	0	0.00		
Dec 2011	ZAJY	Future	200	0.0959	0.0959	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	7.2582	7.2348	0.0000	0.0000	0	0.00		
Dec 2011	ZAUM	Future	102	7.3505	7.3265	0.0000	0.0000	0	0.00		
			<u>551</u>					<u>0.00</u>	<u>0.00</u>	<u>5,589.00</u>	<u>3,885,329,890.00</u>
Option											
Sep 2011	ZAUM	7.20 Call	50	16217.0000	15368.0000	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					0.00	0.00	5,715.00	3,887,604,196.00
Future											
Sep 2011	ZAUS	Future	230,607	7.2582	7.2348	7.2560	7.2107	16,114	116,597,569.20		

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Dec 2011	ZAUS	Future	61,346	7.3505	7.3265	7.3448	7.3058	694	5,094,891.50		
Mar 2012	ZAUS	Future	17,775	7.4371	7.4123	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	Future	2,009	7.5241	7.4987	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	Future	416	7.6164	7.5901	0.0000	0.0000	0	0.00		
			<u>312,153</u>					<u>16,808.00</u>	<u>121,692,460.70</u>	<u>20,944,273.00</u>	<u>166,501,266,816.30</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	660.0000	638.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.65 Put	200	3.0000	4.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	5.0000	5.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	6.0000	8.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	1,230	467.0000	446.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	9.0000	11.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	420.0000	400.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	374.0000	356.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	16.0000	21.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.00 Call	9,143	292.0000	277.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	221.0000	209.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,250	162.0000	154.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	118.0000	112.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	87.0000	83.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	229.0000	248.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	75.0000	72.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	48.0000	46.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	29.0000	28.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	18.0000	17.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	12.0000	13.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	35.0000	39.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	40.0000	44.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	56.0000	61.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	666.0000	647.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	626.0000	609.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	588.0000	571.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	14,600	371.0000	358.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	347.0000	335.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	334.0000	349.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	10,000	250.0000	242.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	173.0000	166.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	98.0000	105.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	188.0000	196.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	563.0000	550.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	537.0000	524.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	787.0000	770.0000	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	711.0000	696.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	565.0000	554.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1541.0000	1525.0000	0.0000	0.0000	0	0.00		
			<u>283,148</u>					<i>0.00</i>	<i>0.00</i>	<i>2,509,480.00</i>	<i>1,345,056,870.28</i>
	Total		595,301					16,808.00	121,692,460.70	23,453,753.00	167,846,323,686.58

Grand Total	892,100	16,949.00	123,278,462.70	29,393,189	225,582,562,976.11
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