

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-August-2011

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
Sep 2011	CAAD	Future	22,388	0.0029	0.0020	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>
		<b>Total</b>	<b>22,388</b>					<b>0.00</b>	<b>0.00</b>	<b>22,388.00</b>	<b>584,998,440.00</b>
<b>Future</b>											
Sep 2011	CAAE	Future	21,898	0.2619	0.2911	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>
		<b>Total</b>	<b>21,898</b>					<b>0.00</b>	<b>0.00</b>	<b>32,847.00</b>	<b>2,221,324,360.80</b>
<b>Option</b>											
Oct 2011	CAAG	7.00 Call	14,286	332.0000	374.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	153.0000	176.0000	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>
		<b>Total</b>	<b>21,043</b>					<b>0.00</b>	<b>0.00</b>	<b>14,286.00</b>	<b>1,641,818.55</b>
<b>Future</b>											
Sep 2011	ZAAD	Future	25,785	7.5688	7.5646	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	780	7.5823	7.5778	0.0000	0.0000	0	0.00		
Mar 2012	ZAAD	Future	1,680	7.6043	7.6004	0.0000	0.0000	1,000	7,592,000.00		
			<u>28,245</u>					<u>1,000.00</u>	<u>7,592,000.00</u>	<u>1,234,555.00</u>	<u>8,163,396,870.40</u>
		<b>Total</b>	<b>28,245</b>					<b>1,000.00</b>	<b>7,592,000.00</b>	<b>1,234,755.00</b>	<b>8,163,462,994.40</b>
<b>Future</b>											
Dec 2011	ZACA	Future	10	7.3553	7.4410	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>
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	<b>20,349.00</b>	<b>144,264,189.50</b>
<b>Future</b>											
Sep 2011	ZAEU	Future	64,019	10.3431	10.4089	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	Future	5,190	10.4653	10.5312	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	Future	8,203	10.5799	10.6472	10.5915	10.5915	130	1,376,895.00		
			<u>77,412</u>					<u>130.00</u>	<u>1,376,895.00</u>	<u>1,629,272.00</u>	<u>18,128,369,190.70</u>
<b>Option</b>											
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	3.0000	3.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	550.0000	615.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	198.0000	242.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	130.0000	162.0000	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>
		<b>Total</b>	<b>101,112</b>					<b>130.00</b>	<b>1,376,895.00</b>	<b>1,902,106.00</b>	<b>18,233,633,265.10</b>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
Sep 2011	ZAFR	Future	900	8.8841	9.0941	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	132	9.0327	9.2422	0.0000	0.0000	132	1,219,680.00		
			<u>1,032</u>					<u>132.00</u>	<u>1,219,680.00</u>	<u>11,580.00</u>	<u>91,678,642.00</u>
		<b>Total</b>	<b>1,032</b>					<b>132.00</b>	<b>1,219,680.00</b>	<b>11,580.00</b>	<b>91,678,642.00</b>
<b>Future</b>											
Sep 2011	ZAGB	Future	22,328	11.6846	11.8094	0.0000	0.0000	7,560	88,815,279.00		
Dec 2011	ZAGB	Future	12,155	11.8233	11.9491	11.9570	11.8003	860	10,204,757.50		
Mar 2012	ZAGB	Future	2,802	11.9516	12.0796	12.0100	11.9930	230	2,760,600.00		
			<u>37,285</u>					<u>8,650.00</u>	<u>101,780,636.50</u>	<u>1,301,793.00</u>	<u>15,818,065,870.00</u>
<b>Option</b>											
Sep 2011	ZAGB	10.50 Put	5,490	2.0000	2.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.85 Put	630	6.0000	6.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	9.0000	7.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	695.0000	817.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	599.0000	720.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	509.0000	623.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	93.0000	61.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	5,490	190.0000	266.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	155.0000	107.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	472.0000	376.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	150	667.0000	586.0000	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>
		<b>Total</b>	<b>56,030</b>					<b>8,650.00</b>	<b>101,780,636.50</b>	<b>1,447,913.00</b>	<b>15,902,984,391.38</b>
<b>Future</b>											
Sep 2011	ZAJY	Future	12,698	0.0937	0.0937	0.0000	0.0000	0	0.00		
Dec 2011	ZAJY	Future	200	0.0950	0.0951	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>
		<b>Total</b>	<b>12,898</b>					<b>0.00</b>	<b>0.00</b>	<b>66,729.00</b>	<b>571,986,653.00</b>
<b>Future</b>											
Sep 2011	ZAUM	Future	449	7.1978	7.2564	7.2190	7.2190	5	3,609,500.00		
Dec 2011	ZAUM	Future	100	7.2905	7.3496	7.3110	7.3110	5	3,655,500.00		
			<u>549</u>					<u>10.00</u>	<u>7,265,000.00</u>	<u>5,621.00</u>	<u>3,908,537,580.00</u>
<b>Option</b>											
Sep 2011	ZAUM	7.20 Call	50	13074.0000	16231.0000	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>
		<b>Total</b>	<b>599</b>					<b>10.00</b>	<b>7,265,000.00</b>	<b>5,747.00</b>	<b>3,910,811,886.00</b>
<b>Future</b>											
Sep 2011	ZAUS	Future	232,972	7.1978	7.2564	7.2400	7.2006	8,582	62,034,984.60		

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Dec 2011	ZAUS	Future	61,918	7.2905	7.3496	7.3436	7.2888	6,561	48,045,105.80		
Mar 2012	ZAUS	Future	17,880	7.3774	7.4376	7.4200	7.4180	25	185,490.00		
Jun 2012	ZAUS	Future	2,009	7.4650	7.5263	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	Future	416	7.5568	7.6195	0.0000	0.0000	0	0.00		
			<u>315,195</u>					<u>15,168.00</u>	<u>110,265,580.40</u>	<u>20,990,226.00</u>	<u>166,835,710,418.30</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	601.0000	658.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.65 Put	200	4.0000	3.0000	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	7.0000	6.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	1,230	408.0000	465.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	10.0000	9.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	362.0000	418.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	320.0000	372.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	22.0000	16.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.00 Call	9,143	244.0000	290.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	181.0000	220.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,250	131.0000	162.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	96.0000	119.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	71.0000	88.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	273.0000	232.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	61.0000	76.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	39.0000	49.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	23.0000	29.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	14.0000	18.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	13.0000	11.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	38.0000	34.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	45.0000	39.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	63.0000	55.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	614.0000	664.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	576.0000	625.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	539.0000	587.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	14,600	336.0000	370.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	314.0000	347.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	368.0000	335.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	10,000	226.0000	251.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	157.0000	174.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	108.0000	98.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	204.0000	189.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	525.0000	565.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	501.0000	539.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	744.0000	790.0000	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	674.0000	714.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	538.0000	567.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1512.0000	1545.0000	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>
		<b>Total</b>	<b>598,343</b>					<b>15,168.00</b>	<b>110,265,580.40</b>	<b>23,499,706.00</b>	<b>168,180,767,288.58</b>

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<b>Grand Total</b>	<b>863,598</b>	<b>25,090.00</b>	<b>229,499,791.90</b>	<b>29,453,300</b>	<b>226,096,650,552.61</b>
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