

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-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	0.0066	0.0029	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	0.1859	0.2619	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	237.0000	332.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	104.0000	153.0000	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	7.4836	7.5688	7.5365	7.5365	2	15,073.00		
Dec 2011	ZAAD	Future	780	7.4942	7.5823	0.0000	0.0000	0	0.00		
Mar 2012	ZAAD	Future	1,680	7.5135	7.6043	0.0000	0.0000	0	0.00		
			<u>28,245</u>					<u>2.00</u>	<u>15,073.00</u>	<u>1,234,557.00</u>	<u>8,163,411,943.40</u>
		<b>Total</b>	<b>28,245</b>					<b>2.00</b>	<b>15,073.00</b>	<b>1,234,757.00</b>	<b>8,163,478,067.40</b>
<b>Future</b>											
Dec 2011	ZACA	Future	10	7.2933	7.3553	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	10.2486	10.3431	10.3335	10.3335	2	20,667.00		
Dec 2011	ZAEU	Future	5,290	10.3681	10.4653	10.4340	10.3760	163	1,695,960.00		
Mar 2012	ZAEU	Future	8,103	10.4800	10.5799	10.5625	10.5625	100	1,056,250.00		
			<u>77,412</u>					<u>265.00</u>	<u>2,772,877.00</u>	<u>1,629,537.00</u>	<u>18,131,142,067.70</u>
		<b>Total</b>						<b>265.00</b>	<b>2,772,877.00</b>	<b>1,629,537.00</b>	<b>18,131,142,067.70</b>
<b>Option</b>											
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	4.0000	3.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	461.0000	550.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	141.0000	198.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	87.0000	130.0000	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>265.00</b>	<b>2,772,877.00</b>	<b>1,902,371.00</b>	<b>18,236,406,142.10</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	0	8.5960	8.8841	0.0000	0.0000	1,800	15,780,600.00		
Dec 2011	ZAFR	Future	132	8.7386	9.0327	0.0000	0.0000	0	0.00		
			132					1,800.00	15,780,600.00	13,380.00	107,459,242.00
		<b>Total</b>	<b>132</b>					<b>1,800.00</b>	<b>15,780,600.00</b>	13,380.00	107,459,242.00
<b>Future</b>											
Sep 2011	ZAGB	Future	22,335	11.5838	11.6846	11.6760	11.5880	457	5,307,078.90		
Dec 2011	ZAGB	Future	12,225	11.7204	11.8233	11.7600	11.7250	370	4,354,000.00		
Mar 2012	ZAGB	Future	2,787	11.8469	11.9516	11.9000	11.8500	15	178,100.00		
			37,347					842.00	9,839,178.90	1,302,635.00	15,827,905,048.90
<b>Option</b>											
Sep 2011	ZAGB	10.50 Put	5,490	3.0000	2.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.85 Put	630	8.0000	6.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	11.0000	9.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	597.0000	695.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	506.0000	599.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	420.0000	509.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	124.0000	93.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	5,490	135.0000	190.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	201.0000	155.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	551.0000	472.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	150	735.0000	667.0000	0.0000	0.0000	0	0.00		
			18,745					0.00	0.00	146,120.00	84,918,521.38
		<b>Total</b>	<b>56,092</b>					<b>842.00</b>	<b>9,839,178.90</b>	1,448,755.00	15,912,823,570.28
<b>Future</b>											
Sep 2011	ZAJY	Future	12,700	0.0917	0.0937	0.0933	0.0924	2	18,572.00		
Dec 2011	ZAJY	Future	200	0.0930	0.0950	0.0000	0.0000	0	0.00		
			12,900					2.00	18,572.00	66,731.00	572,005,225.00
		<b>Total</b>	<b>12,900</b>					<b>2.00</b>	<b>18,572.00</b>	66,731.00	572,005,225.00
<b>Future</b>											
Sep 2011	ZAUM	Future	449	7.0526	7.1978	7.0664	7.0664	7	4,946,480.00		
Dec 2011	ZAUM	Future	100	7.1431	7.2905	0.0000	0.0000	0	0.00		
			549					7.00	4,946,480.00	5,628.00	3,913,484,060.00
<b>Option</b>											
Sep 2011	ZAUM	7.20 Call	50	6841.0000	13074.0000	0.0000	0.0000	0	0.00		
			50					0.00	0.00	126.00	2,274,306.00
		<b>Total</b>	<b>599</b>					<b>7.00</b>	<b>4,946,480.00</b>	5,754.00	3,915,758,366.00
<b>Future</b>											
Sep 2011	ZAUS	Future	227,235	7.0526	7.1978	7.1406	7.0499	16,726	118,711,847.70		

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Dec 2011	ZAUS	Future	63,485	7.1431	7.2905	7.2306	7.1400	7,069	50,911,716.80		
Mar 2012	ZAUS	Future	17,731	7.2282	7.3774	7.2900	7.2290	313	2,277,159.00		
Jun 2012	ZAUS	Future	2,009	7.3136	7.4650	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	Future	416	7.4035	7.5568	0.0000	0.0000	0	0.00		
			<u>310,876</u>					<u>24,108.00</u>	<u>171,900,723.50</u>	<u>21,014,334.00</u>	<u>167,007,611,141.80</u>

Option

Sep 2011	ZAUS	6.55 Put	8,880	4.0000	2.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	458.0000	601.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.65 Put	200	7.0000	4.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	10.0000	5.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	16.0000	7.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	1,230	277.0000	408.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	24.0000	10.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	239.0000	362.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	203.0000	320.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	50.0000	22.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.00 Call	9,143	142.0000	244.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	98.0000	181.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,250	68.0000	131.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	48.0000	96.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	34.0000	71.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	381.0000	273.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	29.0000	61.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	18.0000	39.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	10.0000	23.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	6.0000	14.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	17.0000	13.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	55.0000	38.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	65.0000	45.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	88.0000	63.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	495.0000	614.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	460.0000	576.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	429.0000	539.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	14,600	261.0000	336.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	244.0000	314.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	456.0000	368.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	10,000	174.0000	226.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	120.0000	157.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	140.0000	108.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	259.0000	204.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	441.0000	525.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	419.0000	501.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	654.0000	744.0000	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	591.0000	674.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	475.0000	538.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1425.0000	1512.0000	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>594,024</b>					<b>24,108.00</b>	<b>171,900,723.50</b>	<b>23,523,814.00</b>	<b>168,352,668,012.08</b>

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<b>Grand Total</b>	<b>858,443</b>							<b>27,026.00</b>	<b>205,273,504.40</b>	<b>29,455,326</b>	<b>226,301,050,307.01</b>
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