

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-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	0.0382	0.0411	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	0.0921	0.0831	0.0000	0.0000	0	0.00		
			<u>21,898</u>					<u>0.00</u>	<u>0.00</u>	<u>21,898.00</u>	<u>2,220,019,240.00</u>
		Total	21,898					0.00	0.00	21,898.00	2,220,019,240.00
Future											
Aug 2011	CAAF	Future	5,500	6.7502	6.7260	0.0000	0.0000	0	0.00		
			<u>5,500</u>					<u>0.00</u>	<u>0.00</u>	<u>10,000.00</u>	<u>67,710,000.00</u>
Option											
Aug 2011	CAAF	6.70 Call	11,000	55.0000	45.0000	0.0000	0.0000	0	0.00		
Aug 2011	CAAF	6.80 Call	11,000	7.0000	10.0000	0.0000	0.0000	0	0.00		
			<u>22,000</u>					<u>0.00</u>	<u>0.00</u>	<u>23,000.00</u>	<u>1,053,690.00</u>
		Total	27,500					0.00	0.00	33,000.00	68,763,690.00
Option											
Oct 2011	CAAG	7.00 Call	14,286	133.0000	128.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	59.0000	57.0000	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	24,630	7.3184	7.3801	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	690	7.3164	7.3938	0.0000	0.0000	0	0.00		
Mar 2012	ZAAD	Future	1,104	7.3132	7.4113	0.0000	0.0000	0	0.00		
			<u>26,424</u>					<u>0.00</u>	<u>0.00</u>	<u>1,225,546.00</u>	<u>8,096,138,425.40</u>
		Total	26,424					0.00	0.00	1,225,746.00	8,096,204,549.40
Future											
Sep 2011	ZAEU	Future	65,141	9.6493	9.6183	9.6608	9.6608	400	3,854,160.00		
Dec 2011	ZAEU	Future	4,928	9.7324	9.7229	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	Future	8,503	9.8103	9.8294	0.0000	0.0000	0	0.00		
			<u>78,572</u>					<u>400.00</u>	<u>3,854,160.00</u>	<u>1,585,639.00</u>	<u>17,679,150,648.10</u>
Option											
Sep 2011	ZAEU	9.30 Put	6,195	49.0000	57.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	137.0000	153.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	107.0000	97.0000	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Sep 2011	ZAEU	10.25 Call	6,195	27.0000	25.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	17.0000	16.0000	0.0000	0.0000	0	0.00		
			23,700					0.00	0.00	265,654.00	102,672,094.40
	Total		102,272					400.00	3,854,160.00	1,851,293.00	17,781,822,742.50
Future											
Sep 2011	ZAFR	Future	900	8.8080	8.6756	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	75	8.9146	8.8017	8.8595	8.8595	25	221,487.50		
			975					25.00	221,487.50	9,623.00	73,727,549.50
	Total		975					25.00	221,487.50	9,623.00	73,727,549.50
Future											
Sep 2011	ZAGB	Future	32,006	11.0569	11.0171	11.0580	11.0580	20	221,160.00		
Dec 2011	ZAGB	Future	9,333	11.1649	11.1523	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	Future	2,832	11.2665	11.2910	0.0000	0.0000	0	0.00		
			44,171					20.00	221,160.00	1,237,879.00	15,068,115,040.60
Option											
Sep 2011	ZAGB	10.50 Put	5,490	38.0000	45.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.85 Put	630	109.0000	125.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	143.0000	161.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	219.0000	200.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	175.0000	159.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	139.0000	125.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	510.0000	543.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	8,945	46.0000	41.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	639.0000	674.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	1058.0000	1097.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1136.0000	1148.0000	0.0000	0.0000	0	0.00		
			22,300					0.00	0.00	139,010.00	81,751,351.53
	Total		66,471					20.00	221,160.00	1,376,889.00	15,149,866,392.13
Future											
Sep 2011	ZAJY	Future	12,358	0.0881	0.0885	0.0000	0.0000	0	0.00		
			12,358					0.00	0.00	65,539.00	560,778,069.00
	Total		12,358					0.00	0.00	65,539.00	560,778,069.00
Future											
Sep 2011	ZAUM	Future	449	6.7904	6.7711	6.8021	6.7969	14	9,519,300.00		
Dec 2011	ZAUM	Future	31	6.8631	6.8612	0.0000	0.0000	0	0.00		
			480					14.00	9,519,300.00	5,227.00	3,628,640,340.00
Option											
Sep 2011	ZAUM	7.20 Call	50	4399.0000	4163.0000	0.0000	0.0000	0	0.00		
			50					0.00	0.00	110.00	2,091,730.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Total			530					14.00	9,519,300.00	5,337.00	3,630,732,070.00
Future											
Sep 2011	ZAUS	Future	352,436	6.7904	6.7711	6.8173	6.7618	30,321	206,050,735.70		
Dec 2011	ZAUS	Future	50,514	6.8631	6.8612	6.9030	6.8805	777	5,347,521.00		
Mar 2012	ZAUS	Future	17,293	6.9318	6.9530	6.9760	6.9609	582	4,057,354.30		
Jun 2012	ZAUS	Future	2,000	7.0086	7.0492	0.0000	0.0000	0	0.00		
			422,243					31,680.00	215,455,611.00	20,254,661.00	161,578,480,466.60
Option											
Sep 2011	ZAUS	6.55 Put	8,880	55.0000	61.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	259.0000	246.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.65 Put	400	84.0000	92.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	102.0000	111.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	123.0000	133.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	1,230	141.0000	133.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	151.0000	162.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	2,480	122.0000	115.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	105.0000	99.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	215.0000	228.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.00 Call	9,143	79.0000	74.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	59.0000	55.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,250	44.0000	42.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.25 Call	500	38.0000	36.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	33.0000	32.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	25.0000	24.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	635.0000	653.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	22.0000	21.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	15.0000	15.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	10.0000	9.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	6.0000	6.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	38.0000	39.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	126.0000	127.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	143.0000	144.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	181.0000	182.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	315.0000	315.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	288.0000	288.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	262.0000	262.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	207.0000	208.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	5,000	153.0000	153.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	142.0000	142.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	500	99.0000	99.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	52.0000	53.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	229.0000	222.0000	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Mar 2012	ZAUS	7.00 Put	1,000	380.0000	370.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	278.0000	288.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	4,100	262.0000	272.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	459.0000	485.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	408.0000	432.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	319.0000	335.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1141.0000	1127.0000	0.0000	0.0000	0	0.00		
			<u>209,172</u>					<i>0.00</i>	<i>0.00</i>	<i>2,389,474.00</i>	<i>1,300,330,258.24</i>
	Total		631,415					31,680.00	215,455,611.00	22,644,135.00	162,878,810,724.84

Grand Total	933,274	32,139.00	229,271,718.50	28,439,013	219,134,833,317.72
--------------------	----------------	------------------	-----------------------	-------------------	---------------------------
