

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 03-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	0.0360	0.0382	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	0.0997	0.0921	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	0	6.7511	6.7502	6.7900	6.7900	11,000	74,690,000.00		
			<u>0</u>					<u>11,000.00</u>	<u>74,690,000.00</u>	<u>21,000.00</u>	<u>142,400,000.00</u>
Option											
Aug 2011	CAAF	6.80 Call	0	0.0000	7.0000	0.0000	0.0000	11,000	165,000.00		
			<u>0</u>					<u>11,000.00</u>	<u>165,000.00</u>	<u>34,000.00</u>	<u>1,218,690.00</u>
		Total	0					22,000.00	74,855,000.00	55,000.00	143,618,690.00
Option											
Oct 2011	CAAG	7.00 Call	14,286	139.0000	133.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	62.0000	59.0000	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	7.2530	7.3184	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	710	7.2724	7.3164	7.2835	7.2835	20	145,670.00		
Mar 2012	ZAAD	Future	1,163	7.2968	7.3132	7.3800	7.3600	59	434,320.00		
			<u>26,503</u>					<u>79.00</u>	<u>579,990.00</u>	<u>1,225,625.00</u>	<u>8,096,718,415.40</u>
		Total	26,503					79.00	579,990.00	1,225,825.00	8,096,784,539.40
Future											
Sep 2011	ZAEU	Future	65,141	9.7305	9.6493	9.7880	9.7880	100	978,800.00		
Dec 2011	ZAEU	Future	4,928	9.8402	9.7324	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	Future	8,503	9.9522	9.8103	0.0000	0.0000	0	0.00		
			<u>78,572</u>					<u>100.00</u>	<u>978,800.00</u>	<u>1,585,739.00</u>	<u>17,680,129,448.10</u>
Option											
Sep 2011	ZAEU	9.30 Put	6,195	40.0000	49.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	115.0000	137.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	139.0000	107.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	38.0000	27.0000	0.0000	0.0000	0	0.00		

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Sep 2011	ZAEU	10.40 Call	3,590	24.0000	17.0000	0.0000	0.0000	0	0.00		
			23,700					0.00	0.00	265,654.00	102,672,094.40
		Total	102,272					100.00	978,800.00	1,851,393.00	17,782,801,542.50
Future											
Sep 2011	ZAFR	Future	900	8.9041	8.8080	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	75	9.0391	8.9146	0.0000	0.0000	0	0.00		
			975					0.00	0.00	9,623.00	73,727,549.50
		Total	975					0.00	0.00	9,623.00	73,727,549.50
Future											
Sep 2011	ZAGB	Future	31,986	11.1765	11.0569	11.2220	11.1396	555	6,186,631.00		
Dec 2011	ZAGB	Future	9,308	11.3146	11.1649	11.3010	11.2818	575	6,488,610.00		
Mar 2012	ZAGB	Future	2,832	11.4547	11.2665	11.4200	11.4200	15	171,300.00		
			44,126					1,145.00	12,846,541.00	1,239,024.00	15,080,961,581.60
Option											
Sep 2011	ZAGB	10.50 Put	5,490	28.0000	38.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.85 Put	630	83.0000	109.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	110.0000	143.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	302.0000	219.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	240.0000	175.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	189.0000	139.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	419.0000	510.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	8,945	67.0000	46.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	541.0000	639.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	947.0000	1058.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1014.0000	1136.0000	0.0000	0.0000	0	0.00		
			22,300					0.00	0.00	139,010.00	81,751,351.53
		Total	66,426					1,145.00	12,846,541.00	1,378,034.00	15,162,712,933.13
Future											
Sep 2011	ZAJY	Future	12,358	0.0887	0.0881	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	529	6.8163	6.7904	6.8372	6.8200	83	56,617,260.00		
Dec 2011	ZAUM	Future	31	6.9070	6.8631	6.9278	6.9278	3	2,078,340.00		
			560					86.00	58,695,600.00	5,313.00	3,687,335,940.00
Option											
Sep 2011	ZAUM	7.20 Call	50	4971.0000	4399.0000	0.0000	0.0000	0	0.00		
			50					0.00	0.00	110.00	2,091,730.00
		Total	610					86.00	58,695,600.00	5,423.00	3,689,427,670.00

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Future											
Sep 2011	ZAUS	Future	328,300	6.8163	6.7904	6.8735	6.7900	59,342	404,062,698.90		
Dec 2011	ZAUS	Future	50,103	6.9070	6.8631	6.9630	6.8950	2,041	14,169,771.00		
Mar 2012	ZAUS	Future	18,043	6.9989	6.9318	7.0094	6.9800	1,000	7,002,050.00		
Jun 2012	ZAUS	Future	2,000	7.0941	7.0086	0.0000	0.0000	0	0.00		
			<u>398,446</u>					<u>62,383.00</u>	<u>425,234,519.90</u>	<u>20,317,044.00</u>	<u>162,003,714,986.50</u>
Option											
Sep 2011	ZAUS	6.55 Put	8,880	53.0000	55.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	281.0000	259.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.65 Put	400	80.0000	84.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	98.0000	102.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	117.0000	123.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	1,230	156.0000	141.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	140.0000	151.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	2,480	135.0000	122.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	117.0000	105.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	201.0000	215.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.00 Call	9,143	88.0000	79.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	66.0000	59.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,250	50.0000	44.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.25 Call	500	43.0000	38.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	38.0000	33.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	29.0000	25.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	613.0000	635.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	25.0000	22.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	17.0000	15.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	11.0000	10.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	7.0000	6.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	34.0000	38.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	116.0000	126.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	132.0000	143.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	169.0000	181.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	346.0000	315.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	318.0000	288.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	291.0000	262.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	228.0000	207.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	5,000	169.0000	153.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	157.0000	142.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	500	110.0000	99.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	58.0000	52.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	206.0000	229.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	345.0000	380.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAUS	7.10 Call	10,000	307.0000	278.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	4,100	290.0000	262.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	505.0000	459.0000	0.0000	0.0000	3,000	1,561,860.00		
Sep 2012	ZAUS	7.30 Call	16,000	447.0000	408.0000	0.0000	0.0000	5,000	2,315,000.00		
Dec 2012	ZAUS	8.00 Call	300	345.0000	319.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1147.0000	1141.0000	0.0000	0.0000	0	0.00		
			<u>217,172</u>					<u>8,000.00</u>	<u>3,876,860.00</u>	<u>2,397,474.00</u>	<u>1,304,207,118.24</u>
	Total		615,618					70,383.00	429,111,379.90	22,714,518.00	163,307,922,104.74

Grand Total	890,091							93,793.00	577,067,310.90	28,532,806	219,711,900,628.62
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