

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-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	0.0239	0.0360	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	0.1489	0.0997	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>
		<b>Total</b>	<b>21,898</b>					<b>0.00</b>	<b>0.00</b>	<b>21,898.00</b>	<b>2,220,019,240.00</b>
<b>Option</b>											
Oct 2011	CAAG	7.00 Call	14,286	192.0000	139.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	85.0000	62.0000	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>Option</b>											
Aug 2011	CAAH	6.70 Put	20,000	5.0000	0.0000	0.0000	0.0000	20,000	727,000.00		
			<u>20,000</u>					<u>20,000.00</u>	<u>727,000.00</u>	<u>20,000.00</u>	<u>727,000.00</u>
		<b>Total</b>	<b>20,000</b>					<b>20,000.00</b>	<b>727,000.00</b>	<b>20,000.00</b>	<b>727,000.00</b>
<b>Future</b>											
Sep 2011	ZAAD	Future	24,680	7.2999	7.2530	7.2865	7.2430	150	1,088,625.00		
Dec 2011	ZAAD	Future	1,110	7.3170	7.2724	0.0000	0.0000	400	2,902,400.00		
Mar 2012	ZAAD	Future	1,163	7.3409	7.2968	0.0000	0.0000	0	0.00		
			<u>26,953</u>					<u>550.00</u>	<u>3,991,025.00</u>	<u>1,226,175.00</u>	<u>8,100,709,440.40</u>
		<b>Total</b>	<b>26,953</b>					<b>550.00</b>	<b>3,991,025.00</b>	<b>1,226,375.00</b>	<b>8,100,775,564.40</b>
<b>Future</b>											
Sep 2011	ZACA	Future	145	7.1093	7.0604	7.0920	7.0850	145	1,031,270.00		
			<u>145</u>					<u>145.00</u>	<u>1,031,270.00</u>	<u>20,130.00</u>	<u>142,676,428.50</u>
		<b>Total</b>	<b>145</b>					<b>145.00</b>	<b>1,031,270.00</b>	<b>20,130.00</b>	<b>142,676,428.50</b>
<b>Future</b>											
Sep 2011	ZAEU	Future	63,841	9.8113	9.7305	9.8190	9.8000	1,702	16,589,338.00		
Dec 2011	ZAEU	Future	4,928	9.9221	9.8402	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	Future	8,503	10.0358	9.9522	0.0000	0.0000	0	0.00		
			<u>77,272</u>					<u>1,702.00</u>	<u>16,589,338.00</u>	<u>1,587,441.00</u>	<u>17,696,718,786.10</u>
<b>Option</b>											
Sep 2011	ZAEU	9.30 Put	6,195	29.0000	40.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	86.0000	115.0000	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	9.80 Call	5,655	171.0000	139.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	47.0000	38.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	30.0000	24.0000	0.0000	0.0000	0	0.00		
			23,700					0.00	0.00	265,654.00	102,672,094.40
	<b>Total</b>		<b>100,972</b>					<b>1,702.00</b>	<b>16,589,338.00</b>	<b>1,853,095.00</b>	<b>17,799,390,880.50</b>
<b>Future</b>											
Sep 2011	ZAFR	Future	900	9.0222	8.9041	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	75	9.1570	9.0391	0.0000	0.0000	0	0.00		
			975					0.00	0.00	9,623.00	73,727,549.50
	<b>Total</b>		<b>975</b>					<b>0.00</b>	<b>0.00</b>	<b>9,623.00</b>	<b>73,727,549.50</b>
<b>Future</b>											
Sep 2011	ZAGB	Future	31,657	11.3237	11.1765	11.3170	11.2250	385	4,338,955.00		
Dec 2011	ZAGB	Future	9,304	11.4624	11.3146	11.4500	11.3500	159	1,814,976.00		
Mar 2012	ZAGB	Future	2,832	11.6015	11.4547	0.0000	0.0000	0	0.00		
			43,793					544.00	6,153,931.00	1,239,568.00	15,087,115,512.60
<b>Option</b>											
Sep 2011	ZAGB	10.50 Put	5,490	17.0000	28.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.85 Put	630	54.0000	83.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	72.0000	110.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	407.0000	302.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	334.0000	240.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	268.0000	189.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	308.0000	419.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	8,945	93.0000	67.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	419.0000	541.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	807.0000	947.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	893.0000	1014.0000	0.0000	0.0000	0	0.00		
			22,300					0.00	0.00	139,010.00	81,751,351.53
	<b>Total</b>		<b>66,093</b>					<b>544.00</b>	<b>6,153,931.00</b>	<b>1,378,578.00</b>	<b>15,168,866,864.13</b>
<b>Future</b>											
Sep 2011	ZAJY	Future	12,358	0.0879	0.0887	0.0000	0.0000	10	85,872.00		
			12,358					10.00	85,872.00	65,549.00	560,863,941.00
	<b>Total</b>		<b>12,358</b>					<b>10.00</b>	<b>85,872.00</b>	<b>65,549.00</b>	<b>560,863,941.00</b>
<b>Future</b>											
Sep 2011	ZAUM	Future	449	6.9397	6.8163	6.9331	6.9168	85	58,923,200.00		
Dec 2011	ZAUM	Future	31	7.0320	6.9070	0.0000	0.0000	0	0.00		
			480					85.00	58,923,200.00	5,398.00	3,746,259,140.00
<b>Option</b>											
Sep 2011	ZAUM	7.20 Call	50	6987.0000	4971.0000	0.0000	0.0000	0	0.00		

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			50					0.00	0.00	110.00	2,091,730.00
		<b>Total</b>	<b>530</b>					<b>85.00</b>	<b>58,923,200.00</b>	5,508.00	3,748,350,870.00

**Future**

Sep 2011	ZAUS	Future	309,786	6.9397	6.8163	6.9500	6.8092	48,528	334,387,746.20		
Dec 2011	ZAUS	Future	50,991	7.0320	6.9070	7.0400	6.9455	4,456	31,056,379.30		
Mar 2012	ZAUS	Future	17,973	7.1249	6.9989	7.1246	7.0799	187	1,328,507.30		
Jun 2012	ZAUS	Future	2,000	7.2205	7.0941	0.0000	0.0000	0	0.00		
			<b>380,750</b>					<b>53,171.00</b>	<b>366,772,632.80</b>	<b>20,370,215.00</b>	<b>162,370,487,619.30</b>

**Option**

Sep 2011	ZAUS	6.55 Put	8,880	30.0000	53.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	379.0000	281.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.65 Put	400	49.0000	80.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	61.0000	98.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	75.0000	117.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	1,230	231.0000	156.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	91.0000	140.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	2,480	200.0000	135.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	172.0000	117.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	132.0000	201.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.00 Call	9,143	126.0000	88.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	94.0000	66.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,250	70.0000	50.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.25 Call	500	60.0000	43.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	52.0000	38.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	39.0000	29.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	499.0000	613.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	33.0000	25.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	22.0000	17.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	13.0000	11.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	8.0000	7.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	20.0000	34.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	84.0000	116.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	97.0000	132.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	127.0000	169.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	427.0000	346.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	395.0000	318.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	366.0000	291.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	2,962	286.0000	228.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	5,000	210.0000	169.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	195.0000	157.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	500	136.0000	110.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	70.0000	58.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAUS	6.70 Put	10,000	165.0000	206.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	289.0000	345.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	364.0000	307.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	345.0000	290.0000	0.0000	0.0000	26,000	8,773,440.00		
Sep 2012	ZAUS	7.15 Call	16,000	576.0000	505.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	42,000	507.0000	447.0000	0.0000	0.0000	26,000	13,130,000.00		
Dec 2012	ZAUS	8.00 Call	300	389.0000	345.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1226.0000	1147.0000	0.0000	0.0000	0	0.00		
			<u>269,172</u>					<u>52,000.00</u>	<u>21,903,440.00</u>	<u>2,449,474.00</u>	<u>1,326,110,558.24</u>
	<b>Total</b>		<b>649,922</b>					<b>105,171.00</b>	<b>388,676,072.80</b>	<b>22,819,689.00</b>	<b>163,696,598,177.54</b>

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<b>Grand Total</b>	<b>943,277</b>	<b>128,207.00</b>	<b>476,177,708.80</b>	<b>28,627,013</b>	<b>220,186,859,647.42</b>
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