

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-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	0.0246	0.0239	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	0.1452	0.1489	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
Option											
Oct 2011	CAAG	7.00 Call	14,286	190.0000	192.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	86.0000	85.0000	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
Option											
Aug 2011	CAAH	6.70 Put	20,000	5.0000	5.0000	0.0000	0.0000	0	0.00		
			<u>20,000</u>					<u>0.00</u>	<u>0.00</u>	<u>20,000.00</u>	<u>727,000.00</u>
		Total	20,000					0.00	0.00	20,000.00	727,000.00
Future											
Sep 2011	ZAAD	Future	24,680	7.2072	7.2999	7.2700	7.2700	50	363,500.00		
Dec 2011	ZAAD	Future	1,120	7.2332	7.3170	7.2568	7.2400	110	798,080.00		
Mar 2012	ZAAD	Future	1,163	7.2668	7.3409	0.0000	0.0000	0	0.00		
			<u>26,963</u>					<u>160.00</u>	<u>1,161,580.00</u>	<u>1,226,335.00</u>	<u>8,101,871,020.40</u>
		Total	26,963					160.00	1,161,580.00	1,226,535.00	8,101,937,144.40
Future											
Sep 2011	ZACA	Future	115	7.0491	7.1093	7.1480	7.0990	32	227,217.00		
Dec 2011	ZACA	Future	0	7.1293	7.1884	7.2290	7.1710	62	446,404.00		
			<u>115</u>					<u>94.00</u>	<u>673,621.00</u>	<u>20,224.00</u>	<u>143,350,049.50</u>
		Total	115					94.00	673,621.00	20,224.00	143,350,049.50
Future											
Sep 2011	ZAEU	Future	62,311	9.8235	9.8113	9.8910	9.8130	4,066	39,937,175.00		
Dec 2011	ZAEU	Future	4,928	9.9373	9.9221	9.9720	9.9720	6	59,832.00		
Mar 2012	ZAEU	Future	8,503	10.0537	10.0358	0.0000	0.0000	0	0.00		
			<u>75,742</u>					<u>4,072.00</u>	<u>39,997,007.00</u>	<u>1,591,513.00</u>	<u>17,736,715,793.10</u>
Option											
Sep 2011	ZAEU	9.30 Put	6,195	29.0000	29.0000	0.0000	0.0000	0	0.00		

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Sep 2011	ZAEU	9.60 Put	2,065	85.0000	86.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	179.0000	171.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	50.0000	47.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	32.0000	30.0000	0.0000	0.0000	0	0.00		
			23,700					0.00	0.00	265,654.00	102,672,094.40
	Total		99,442					4,072.00	39,997,007.00	1,857,167.00	17,839,387,887.50
Future											
Sep 2011	ZAFR	Future	900	9.0888	9.0222	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	100	9.2242	9.1570	9.1605	9.1605	25	229,012.50		
			1,000					25.00	229,012.50	9,648.00	73,956,562.00
	Total		1,000					25.00	229,012.50	9,648.00	73,956,562.00
Future											
Sep 2011	ZAGB	Future	30,909	11.3455	11.3237	11.3660	11.2700	3,060	34,523,314.00		
Dec 2011	ZAGB	Future	9,324	11.4857	11.4624	11.5100	11.4050	45	516,030.00		
Mar 2012	ZAGB	Future	2,837	11.6272	11.6015	11.6295	11.6000	30	348,737.50		
			43,070					3,135.00	35,388,081.50	1,242,703.00	15,122,503,594.10
Option											
Sep 2011	ZAGB	10.50 Put	5,490	20.0000	17.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.85 Put	630	59.0000	54.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	78.0000	72.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	435.0000	407.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	361.0000	334.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	294.0000	268.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	305.0000	308.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	8,945	107.0000	93.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	412.0000	419.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	792.0000	807.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	885.0000	893.0000	0.0000	0.0000	0	0.00		
			22,300					0.00	0.00	139,010.00	81,751,351.53
	Total		65,370					3,135.00	35,388,081.50	1,381,713.00	15,204,254,945.63
Future											
Sep 2011	ZAJY	Future	12,358	0.0883	0.0879	0.0000	0.0000	0	0.00		
			12,358					0.00	0.00	65,549.00	560,863,941.00
	Total		12,358					0.00	0.00	65,549.00	560,863,941.00
Future											
Sep 2011	ZAUM	Future	449	6.9296	6.9397	0.0000	0.0000	0	0.00		
Dec 2011	ZAUM	Future	31	7.0220	7.0320	0.0000	0.0000	0	0.00		
			480					0.00	0.00	5,398.00	3,746,259,140.00
Option											

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Sep 2011	ZAUM	7.20 Call	50	7033.0000	6987.0000	0.0000	0.0000	0	0.00		
			50					0.00	0.00	110.00	2,091,730.00
		Total	530					0.00	0.00	5,508.00	3,748,350,870.00

Future

Sep 2011	ZAUS	Future	285,081	6.9296	6.9397	6.9970	6.8925	64,546	449,122,111.50		
Dec 2011	ZAUS	Future	53,312	7.0220	7.0320	7.0850	6.9800	4,239	29,985,911.00		
Mar 2012	ZAUS	Future	17,898	7.1151	7.1249	7.1726	7.0810	1,852	13,267,280.00		
Jun 2012	ZAUS	Future	2,000	7.2106	7.2205	7.2255	7.2255	174	1,256,367.00		
Sep 2012	ZAUS	Future	85	7.3108	7.3210	7.3820	7.3820	170	1,254,090.00		
			358,376					70,981.00	494,885,759.50	20,441,196.00	162,865,373,378.80

Option

Sep 2011	ZAUS	6.55 Put	8,880	32.0000	30.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	370.0000	379.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.65 Put	200	51.0000	49.0000	0.0000	0.0000	200	8,776.00		
Sep 2011	ZAUS	6.70 Put	5,980	62.0000	61.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	77.0000	75.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	1,230	223.0000	231.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	93.0000	91.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	2,480	192.0000	200.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	163.0000	172.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	133.0000	132.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.00 Call	9,143	123.0000	126.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	93.0000	94.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,250	70.0000	70.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.25 Call	500	61.0000	60.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	53.0000	52.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	41.0000	39.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	511.0000	499.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	36.0000	33.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	25.0000	22.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	15.0000	13.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	10.0000	8.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	27.0000	20.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	93.0000	84.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	106.0000	97.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	136.0000	127.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	425.0000	427.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	393.0000	395.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	363.0000	366.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.00 Call	0	282.0000	286.0000	0.0000	0.0000	5,924	1,690,117.20		
Dec 2011	ZAUS	7.20 Call	5,000	210.0000	210.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	196.0000	195.0000	0.0000	0.0000	0	0.00		

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Dec 2011	ZAUS	7.50 Call	500	138.0000	136.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	0	73.0000	70.0000	0.0000	0.0000	2,962	257,160.84		
Mar 2012	ZAUS	6.70 Put	10,000	177.0000	165.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	301.0000	289.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	366.0000	364.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	347.0000	345.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	584.0000	576.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	42,000	516.0000	507.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	402.0000	389.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1258.0000	1226.0000	0.0000	0.0000	0	0.00		
			<u>263,048</u>					<u>9,086.00</u>	<u>1,956,054.04</u>	<u>2,458,560.00</u>	<u>1,328,066,612.28</u>
	Total		621,424					80,067.00	496,841,813.54	22,899,756.00	164,193,439,991.08

Grand Total	912,531							87,553.00	574,291,115.54	28,714,566	220,761,150,762.96
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