

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-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	0.0246	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	0.1452	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	282.0000	190.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	128.0000	86.0000	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	0.0000	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	24,880	7.2829	7.2072	7.2500	7.2500	450	3,255,820.00		
Dec 2011	ZAAD	Future	1,120	7.3085	7.2332	0.0000	0.0000	0	0.00		
Mar 2012	ZAAD	Future	1,163	7.3422	7.2668	0.0000	0.0000	0	0.00		
			<u>27,163</u>					<u>450.00</u>	<u>3,255,820.00</u>	<u>1,226,785.00</u>	<u>8,105,126,840.40</u>
		Total	27,163					450.00	3,255,820.00	1,226,985.00	8,105,192,964.40
Future											
Sep 2011	ZACA	Future	115	7.1548	7.0491	0.0000	0.0000	0	0.00		
			<u>115</u>					<u>0.00</u>	<u>0.00</u>	<u>20,224.00</u>	<u>143,350,049.50</u>
		Total	115					0.00	0.00	20,224.00	143,350,049.50
Future											
Sep 2011	ZAEU	Future	62,109	10.0575	9.8235	10.0130	9.9950	222	2,222,506.50		
Dec 2011	ZAEU	Future	5,028	10.1793	9.9373	10.1630	10.1630	125	1,266,075.00		
Mar 2012	ZAEU	Future	8,503	10.3036	10.0537	0.0000	0.0000	0	0.00		
			<u>75,640</u>					<u>347.00</u>	<u>3,488,581.50</u>	<u>1,591,860.00</u>	<u>17,740,204,374.60</u>
Option											
Sep 2011	ZAEU	9.30 Put	6,195	13.0000	29.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	42.0000	85.0000	0.0000	0.0000	0	0.00		

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Sep 2011	ZAEU	9.80 Call	5,655	339.0000	179.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	105.0000	50.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	69.0000	32.0000	0.0000	0.0000	0	0.00		
			23,700					0.00	0.00	265,654.00	102,672,094.40
	Total		99,340					347.00	3,488,581.50	1,857,514.00	17,842,876,469.00
Future											
Sep 2011	ZAFR	Future	900	9.3328	9.0888	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	100	9.4739	9.2242	0.0000	0.0000	0	0.00		
			1,000					0.00	0.00	9,648.00	73,956,562.00
	Total		1,000					0.00	0.00	9,648.00	73,956,562.00
Future											
Sep 2011	ZAGB	Future	28,737	11.5702	11.3455	11.5525	11.4180	2,354	26,895,541.50		
Dec 2011	ZAGB	Future	9,549	11.7140	11.4857	11.7070	11.5640	230	2,670,795.00		
Mar 2012	ZAGB	Future	2,862	11.8572	11.6272	11.8500	11.7665	35	412,535.00		
			41,148					2,619.00	29,978,871.50	1,245,322.00	15,152,482,465.60
Option											
Sep 2011	ZAGB	10.50 Put	5,490	14.0000	20.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.85 Put	630	37.0000	59.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	49.0000	78.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	626.0000	435.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	543.0000	361.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	464.0000	294.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	189.0000	305.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	8,945	188.0000	107.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	268.0000	412.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	600.0000	792.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	721.0000	885.0000	0.0000	0.0000	0	0.00		
			22,300					0.00	0.00	139,010.00	81,751,351.53
	Total		63,448					2,619.00	29,978,871.50	1,384,332.00	15,234,233,817.13
Future											
Sep 2011	ZAJY	Future	12,358	0.0914	0.0883	0.0000	0.0000	10	90,058.00		
Dec 2011	ZAJY	Future	25	0.0927	0.0896	0.0929	0.0929	25	232,300.00		
			12,383					35.00	322,358.00	65,584.00	561,186,299.00
	Total		12,383					35.00	322,358.00	65,584.00	561,186,299.00
Future											
Sep 2011	ZAUM	Future	449	7.0913	6.9296	0.0000	0.0000	0	0.00		
Dec 2011	ZAUM	Future	31	7.1859	7.0220	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	11640.0000	7033.0000	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	277,816	7.0913	6.9296	7.1000	6.9531	17,269	121,298,616.60		
Dec 2011	ZAUS	Future	53,927	7.1859	7.0220	7.1936	7.0464	2,568	18,329,889.10		
Mar 2012	ZAUS	Future	17,871	7.2813	7.1151	7.2810	7.1680	142	1,023,891.80		
Jun 2012	ZAUS	Future	2,000	7.3785	7.2106	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	Future	85	7.4787	7.3108	0.0000	0.0000	0	0.00		
			351,699					19,979.00	140,652,397.50	20,461,175.00	163,006,025,776.30

Option

Sep 2011	ZAUS	6.55 Put	8,880	18.0000	32.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	514.0000	370.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.65 Put	200	29.0000	51.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	36.0000	62.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	45.0000	77.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	1,230	346.0000	223.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	55.0000	93.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	2,480	309.0000	192.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	273.0000	163.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	82.0000	133.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.00 Call	9,143	208.0000	123.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	153.0000	93.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,250	116.0000	70.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.25 Call	500	101.0000	61.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	88.0000	53.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	66.0000	41.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	375.0000	511.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	58.0000	36.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	38.0000	25.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	22.0000	15.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	14.0000	10.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	15.0000	27.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	61.0000	93.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	71.0000	106.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	95.0000	136.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	545.0000	425.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	510.0000	393.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	476.0000	363.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	5,000	281.0000	210.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	262.0000	196.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	500	185.0000	138.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAUS	6.70 Put	10,000	133.0000	177.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	240.0000	301.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	466.0000	366.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	440.0000	347.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	683.0000	584.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	42,000	607.0000	516.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	461.0000	402.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1347.0000	1258.0000	0.0000	0.0000	0	0.00		
			<u>263,048</u>					<i>0.00</i>	<i>0.00</i>	<i>2,458,560.00</i>	<i>1,328,066,612.28</i>
	Total		614,747					19,979.00	140,652,397.50	22,919,735.00	164,334,092,388.58

Grand Total	904,055	23,430.00	177,698,028.50	28,737,996	220,938,848,791.46
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