

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 01-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	0.0411	0.0412	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	0.0831	0.0810	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>Future</b>											
Aug 2011	CAAF	Future	5,500	6.7260	6.7089	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>
<b>Option</b>											
Aug 2011	CAAF	6.70 Call	11,000	45.0000	50.0000	0.0000	0.0000	0	0.00		
Aug 2011	CAAF	6.80 Call	11,000	10.0000	17.0000	0.0000	0.0000	1,000	44,220.00		
			<u>22,000</u>					<u>1,000.00</u>	<u>44,220.00</u>	<u>23,000.00</u>	<u>1,053,690.00</u>
		<b>Total</b>	<b>27,500</b>					<b>1,000.00</b>	<b>44,220.00</b>	<b>33,000.00</b>	<b>68,763,690.00</b>
<b>Option</b>											
Oct 2011	CAAG	7.00 Call	14,286	128.0000	130.0000	0.0000	0.0000	7,143	525,724.80		
Oct 2011	CAAG	7.40 Call	6,757	57.0000	58.0000	0.0000	0.0000	0	0.00		
			<u>21,043</u>					<u>7,143.00</u>	<u>525,724.80</u>	<u>14,286.00</u>	<u>1,641,818.55</u>
		<b>Total</b>	<b>21,043</b>					<b>7,143.00</b>	<b>525,724.80</b>	<b>14,286.00</b>	<b>1,641,818.55</b>
<b>Future</b>											
Sep 2011	ZAAD	Future	24,630	7.3801	7.3691	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	690	7.3938	7.3838	0.0000	0.0000	0	0.00		
Mar 2012	ZAAD	Future	1,104	7.4113	7.4032	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>
		<b>Total</b>	<b>26,424</b>					<b>0.00</b>	<b>0.00</b>	<b>1,225,746.00</b>	<b>8,096,204,549.40</b>
<b>Future</b>											
Sep 2011	ZAEU	Future	65,141	9.6183	9.6912	9.6550	9.6420	151	1,457,892.00		
Dec 2011	ZAEU	Future	4,928	9.7229	9.7977	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	Future	8,503	9.8294	9.9082	0.0000	0.0000	0	0.00		
			<u>78,572</u>					<u>151.00</u>	<u>1,457,892.00</u>	<u>1,585,239.00</u>	<u>17,675,296,488.10</u>
<b>Option</b>											
Sep 2011	ZAEU	9.30 Put	6,195	57.0000	49.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	153.0000	132.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	97.0000	128.0000	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	25.0000	35.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	16.0000	23.0000	0.0000	0.0000	0	0.00		
			23,700					0.00	0.00	265,654.00	102,672,094.40
	<b>Total</b>		<b>102,272</b>					<b>151.00</b>	<b>1,457,892.00</b>	1,850,893.00	17,777,968,582.50
<b>Future</b>											
Sep 2011	ZAFR	Future	900	8.6756	8.5765	0.0000	0.0000	70	594,454.00		
Dec 2011	ZAFR	Future	50	8.8017	8.7031	0.0000	0.0000	0	0.00		
			950					70.00	594,454.00	9,598.00	73,506,062.00
	<b>Total</b>		<b>950</b>					<b>70.00</b>	<b>594,454.00</b>	9,598.00	73,506,062.00
<b>Future</b>											
Sep 2011	ZAGB	Future	31,986	11.0171	11.0825	11.0000	10.9930	640	7,052,160.00		
Dec 2011	ZAGB	Future	9,333	11.1523	11.2194	11.1380	11.1380	25	278,450.00		
Mar 2012	ZAGB	Future	2,832	11.2910	11.3587	0.0000	0.0000	0	0.00		
			44,151					665.00	7,330,610.00	1,237,859.00	15,067,893,880.60
<b>Option</b>											
Sep 2011	ZAGB	10.50 Put	5,490	45.0000	40.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.85 Put	630	125.0000	112.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	161.0000	145.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	200.0000	247.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	159.0000	191.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	125.0000	153.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	543.0000	494.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	8,945	41.0000	53.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	674.0000	621.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	1097.0000	1036.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	1148.0000	1098.0000	0.0000	0.0000	0	0.00		
			22,300					0.00	0.00	139,010.00	81,751,351.53
	<b>Total</b>		<b>66,451</b>					<b>665.00</b>	<b>7,330,610.00</b>	1,376,869.00	15,149,645,232.13
<b>Future</b>											
Sep 2011	ZAJY	Future	12,358	0.0885	0.0875	0.0000	0.0000	0	0.00		
			12,358					0.00	0.00	65,539.00	560,778,069.00
	<b>Total</b>		<b>12,358</b>					<b>0.00</b>	<b>0.00</b>	65,539.00	560,778,069.00
<b>Future</b>											
Sep 2011	ZAUM	Future	449	6.7711	6.7551	6.7155	6.7155	3	2,014,650.00		
Dec 2011	ZAUM	Future	31	6.8612	6.8454	0.0000	0.0000	0	0.00		
			480					3.00	2,014,650.00	5,213.00	3,619,121,040.00
<b>Option</b>											
Sep 2011	ZAUM	7.20 Call	50	4163.0000	4249.0000	0.0000	0.0000	0	0.00		
			50					0.00	0.00	110.00	2,091,730.00

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<b>Total</b>			<b>530</b>					<b>3.00</b>	<b>2,014,650.00</b>	5,323.00	3,621,212,770.00
<b>Future</b>											
Sep 2011	ZAUS	Future	358,591	6.7711	6.7551	6.7750	6.7000	19,441	130,778,163.30		
Dec 2011	ZAUS	Future	50,637	6.8612	6.8454	6.8463	6.8029	660	4,504,581.50		
Mar 2012	ZAUS	Future	16,841	6.9530	6.9375	6.8998	6.8998	130	896,974.00		
Jun 2012	ZAUS	Future	2,000	7.0492	7.0340	0.0000	0.0000	0	0.00		
			<b>428,069</b>					<b>20,231.00</b>	<b>136,179,718.80</b>	<b>20,222,981.00</b>	<b>161,363,024,855.60</b>
<b>Option</b>											
Sep 2011	ZAUS	6.55 Put	8,880	61.0000	71.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	246.0000	242.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.65 Put	400	92.0000	105.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	111.0000	126.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	133.0000	149.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	1,230	133.0000	134.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	162.0000	179.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	2,480	115.0000	116.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	99.0000	100.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	228.0000	245.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.00 Call	9,143	74.0000	75.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	55.0000	56.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,250	42.0000	42.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.25 Call	500	36.0000	37.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	32.0000	32.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	24.0000	25.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	653.0000	670.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	21.0000	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	9.0000	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	39.0000	41.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	127.0000	0.0000	0.0000	0.0000	560	71,120.00		
Dec 2011	ZAUS	6.60 Put	5,000	144.0000	154.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	182.0000	195.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	315.0000	312.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	288.0000	286.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	262.0000	262.0000	0.0000	0.0000	560	144,480.00		
Dec 2011	ZAUS	7.00 Call	2,962	208.0000	208.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	5,000	153.0000	154.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	142.0000	143.0000	0.0000	0.0000	560	71,120.00		
Dec 2011	ZAUS	7.50 Call	500	99.0000	100.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.00 Call	2,962	53.0000	52.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	222.0000	230.0000	0.0000	0.0000	0	0.00		

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE VALUE</u>
Mar 2012	ZAUS	7.00 Put	1,000	370.0000	382.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	288.0000	285.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	4,100	272.0000	269.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	13,000	485.0000	481.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	11,000	432.0000	428.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	335.0000	333.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1127.0000	1147.0000	0.0000	0.0000	0	0.00		
			<u>209,172</u>					<u>1,680.00</u>	<u>286,720.00</u>	<u>2,389,474.00</u>	<u>1,300,330,258.24</u>
	<b>Total</b>		<b>637,241</b>					<b>21,911.00</b>	<b>136,466,438.80</b>	<b>22,612,455.00</b>	<b>162,663,355,113.84</b>

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<b>Grand Total</b>	<b>939,055</b>	<b>30,943.00</b>	<b>148,433,989.60</b>	<b>28,406,874</b>	<b>218,905,561,599.22</b>
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