

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-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	0.0095	0.0080	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	0.2385	0.2599	0.0000	0.0000	10,949	1,305,120.80		
			<u>21,898</u>					<u>10,949.00</u>	<u>1,305,120.80</u>	<u>32,847.00</u>	<u>2,221,324,360.80</u>
		Total	21,898					10,949.00	1,305,120.80	32,847.00	2,221,324,360.80
Option											
Oct 2011	CAAG	7.00 Call	14,286	431.0000	421.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	234.0000	215.0000	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	24,535	7.4337	7.3902	0.0000	0.0000	700	5,210,800.00		
Dec 2011	ZAAD	Future	1,180	7.4579	7.4146	0.0000	0.0000	0	0.00		
Mar 2012	ZAAD	Future	1,163	7.4904	7.4408	0.0000	0.0000	0	0.00		
			<u>26,878</u>					<u>700.00</u>	<u>5,210,800.00</u>	<u>1,227,910.00</u>	<u>8,113,482,550.40</u>
		Total	26,878					700.00	5,210,800.00	1,228,110.00	8,113,548,674.40
Future											
Sep 2011	ZAEU	Future	60,501	10.3530	10.3075	10.4290	10.2395	6,122	62,962,800.00		
Dec 2011	ZAEU	Future	5,458	10.4787	10.4323	10.5095	10.5095	230	2,417,185.00		
Mar 2012	ZAEU	Future	8,503	10.6064	10.5593	0.0000	0.0000	0	0.00		
			<u>74,462</u>					<u>6,352.00</u>	<u>65,379,985.00</u>	<u>1,603,410.00</u>	<u>17,859,060,351.50</u>
Option											
Sep 2011	ZAEU	9.30 Put	6,195	4.0000	5.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	17.0000	22.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	593.0000	555.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	276.0000	247.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	203.0000	180.0000	0.0000	0.0000	0	0.00		
			<u>23,700</u>					<u>0.00</u>	<u>0.00</u>	<u>272,834.00</u>	<u>105,264,074.40</u>
		Total	98,162					6,352.00	65,379,985.00	1,876,244.00	17,964,324,425.90
Future											
Sep 2011	ZAFR	Future	900	9.5379	10.0132	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	100	9.6874	10.1614	0.0000	0.0000	0	0.00		
			<u>1,000</u>					<u>0.00</u>	<u>0.00</u>	<u>9,648.00</u>	<u>73,956,562.00</u>

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Total			1,000					0.00	0.00	9,648.00	73,956,562.00
Future											
Sep 2011	ZAGB	Future	22,726	11.7788	11.7404	11.8900	11.6665	158	1,862,754.00		
Dec 2011	ZAGB	Future	9,932	11.9235	11.8855	11.9800	11.8100	335	4,017,630.00		
Mar 2012	ZAGB	Future	2,862	12.0695	12.0298	0.0000	0.0000	0	0.00		
			35,520					493.00	5,880,384.00	1,254,691.00	15,262,198,464.90
Option											
Sep 2011	ZAGB	10.50 Put	5,490	6.0000	9.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.85 Put	630	15.0000	21.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	22.0000	31.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	806.0000	776.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	717.0000	690.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	632.0000	608.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	124.0000	152.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	5,490	309.0000	304.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	180.0000	214.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	451.0000	494.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	595.0000	644.0000	0.0000	0.0000	0	0.00		
			18,845					0.00	0.00	145,920.00	84,797,521.38
Total			54,365					493.00	5,880,384.00	1,400,611.00	15,346,995,986.28
Future											
Sep 2011	ZAJY	Future	12,358	0.0946	0.0951	0.0000	0.0000	0	0.00		
Dec 2011	ZAJY	Future	245	0.0960	0.0965	0.0000	0.0000	220	2,084,994.00		
			12,603					220.00	2,084,994.00	65,804.00	563,271,293.00
Total			12,603					220.00	2,084,994.00	65,804.00	563,271,293.00
Future											
Sep 2011	ZAUM	Future	449	7.2616	7.2716	7.3371	7.1995	30	21,776,950.00		
Dec 2011	ZAUM	Future	28	7.3567	7.3673	7.4329	7.4329	5	3,716,450.00		
			477					35.00	25,493,400.00	5,440.00	3,776,782,390.00
Option											
Sep 2011	ZAUM	7.20 Call	50	23437.0000	22105.0000	0.0000	0.0000	0	0.00		
			50					0.00	0.00	110.00	2,091,730.00
Total			527					35.00	25,493,400.00	5,550.00	3,778,874,120.00
Future											
Sep 2011	ZAUS	Future	231,433	7.2616	7.2716	7.3775	7.1794	71,784	522,284,940.60		
Dec 2011	ZAUS	Future	61,181	7.3567	7.3673	7.4775	7.2745	3,992	29,423,253.20		
Mar 2012	ZAUS	Future	17,906	7.4512	7.4624	7.5500	7.4100	535	4,005,236.00		
Jun 2012	ZAUS	Future	2,009	7.5464	7.5581	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	Future	416	7.6455	7.6574	0.0000	0.0000	0	0.00		

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			312,945					76,311.00	555,713,429.80	20,692,042.00	164,679,892,179.60
Option											
Sep 2011	ZAUS	6.55 Put	8,880	11.0000	8.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	677.0000	683.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.65 Put	200	20.0000	14.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	25.0000	19.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	33.0000	25.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	1,230	503.0000	504.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	41.0000	32.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	463.0000	462.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	425.0000	422.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	63.0000	50.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.00 Call	9,143	354.0000	347.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	290.0000	280.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,250	234.0000	221.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	189.0000	171.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	153.0000	135.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	291.0000	263.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	137.0000	120.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	99.0000	84.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	64.0000	52.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	42.0000	33.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	14.0000	12.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	52.0000	44.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	61.0000	52.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	83.0000	71.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	703.0000	700.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	667.0000	662.0000	0.0000	0.0000	50	29,977.50		
Dec 2011	ZAUS	6.85 Call	560	632.0000	626.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	5,000	425.0000	410.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	401.0000	384.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	379.0000	350.0000	0.0000	0.0000	1,000	307,000.00		
Dec 2011	ZAUS	7.50 Call	500	300.0000	281.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	215.0000	198.0000	0.0000	0.0000	1,000	231,000.00		
Mar 2012	ZAUS	6.70 Put	10,000	121.0000	108.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	224.0000	205.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	618.0000	608.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	591.0000	580.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	830.0000	831.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	42,000	754.0000	753.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	601.0000	587.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1573.0000	1530.0000	0.0000	0.0000	0	0.00		
			264,048					2,050.00	567,977.50	2,474,880.00	1,334,607,515.28

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		Total	576,993				78,361.00	556,281,407.30	23,166,922.00	166,014,499,694.88
		Grand Total	835,857				97,110.00	661,636,091.10	29,012,643	222,895,847,858.61