

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 10-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	0.0080	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>
		<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	0.2599	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>
		<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	421.0000	282.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	215.0000	128.0000	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>Future</b>											
Sep 2011	ZAAD	Future	24,535	7.3902	7.2829	7.3935	7.3800	345	2,554,195.00		
Dec 2011	ZAAD	Future	1,180	7.4146	7.3085	7.4115	7.4115	80	590,715.00		
Mar 2012	ZAAD	Future	1,163	7.4408	7.3422	0.0000	0.0000	0	0.00		
			<u>26,878</u>					<u>425.00</u>	<u>3,144,910.00</u>	<u>1,227,210.00</u>	<u>8,108,271,750.40</u>
		<b>Total</b>	<b>26,878</b>					<b>425.00</b>	<b>3,144,910.00</b>	<b>1,227,410.00</b>	<b>8,108,337,874.40</b>
<b>Future</b>											
Sep 2011	ZACA	Future	0	7.3463	7.1548	7.2840	7.2840	115	839,560.00		
			<u>0</u>					<u>115.00</u>	<u>839,560.00</u>	<u>20,339.00</u>	<u>144,189,609.50</u>
		<b>Total</b>	<b>0</b>					<b>115.00</b>	<b>839,560.00</b>	<b>20,339.00</b>	<b>144,189,609.50</b>
<b>Future</b>											
Sep 2011	ZAEU	Future	61,550	10.3075	10.0575	10.3290	10.2400	4,998	51,442,591.90		
Dec 2011	ZAEU	Future	5,228	10.4323	10.1793	0.0000	0.0000	200	2,033,400.00		
Mar 2012	ZAEU	Future	8,503	10.5593	10.3036	0.0000	0.0000	0	0.00		
			<u>75,281</u>					<u>5,198.00</u>	<u>53,475,991.90</u>	<u>1,597,058.00</u>	<u>17,793,680,366.50</u>
		<b>Total</b>	<b>75,281</b>					<b>5,198.00</b>	<b>53,475,991.90</b>	<b>1,597,058.00</b>	<b>17,793,680,366.50</b>
<b>Option</b>											
Sep 2011	ZAEU	9.30 Put	6,195	5.0000	13.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	22.0000	42.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	555.0000	339.0000	0.0000	0.0000	3,590	1,899,110.00		
Sep 2011	ZAEU	10.25 Call	6,195	247.0000	105.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	180.0000	69.0000	0.0000	0.0000	3,590	692,870.00		
			<u>23,700</u>					<u>7,180.00</u>	<u>2,591,980.00</u>	<u>272,834.00</u>	<u>105,264,074.40</u>
		<b>Total</b>	<b>98,981</b>					<b>12,378.00</b>	<b>56,067,971.90</b>	<b>1,869,892.00</b>	<b>17,898,944,440.90</b>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
Sep 2011	ZAFR	Future	900	10.0132	9.3328	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	100	10.1614	9.4739	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>
	<b>Total</b>		<b>1,000</b>					<b>0.00</b>	<b>0.00</b>	<b>9,648.00</b>	<b>73,956,562.00</b>
<b>Future</b>											
Sep 2011	ZAGB	Future	22,736	11.7404	11.5702	11.7825	11.5695	7,850	91,777,543.80		
Dec 2011	ZAGB	Future	9,627	11.8855	11.7140	11.8500	11.7155	1,001	11,759,621.50		
Mar 2012	ZAGB	Future	2,862	12.0298	11.8572	11.9560	11.9335	25	298,450.00		
			<u>35,225</u>					<u>8,876.00</u>	<u>103,835,615.30</u>	<u>1,254,198.00</u>	<u>15,256,318,080.90</u>
<b>Option</b>											
Sep 2011	ZAGB	10.50 Put	5,490	9.0000	14.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.85 Put	630	21.0000	37.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	31.0000	49.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	776.0000	626.0000	0.0000	0.0000	3,455	2,290,112.20		
Sep 2011	ZAGB	11.10 Call	630	690.0000	543.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	608.0000	464.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	152.0000	189.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	5,490	304.0000	188.0000	0.0000	0.0000	3,455	756,057.65		
Sep 2011	ZAGB	11.65 Put	100	214.0000	268.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	494.0000	600.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	644.0000	721.0000	0.0000	0.0000	0	0.00		
			<u>18,845</u>					<u>6,910.00</u>	<u>3,046,169.85</u>	<u>145,920.00</u>	<u>84,797,521.38</u>
	<b>Total</b>		<b>54,070</b>					<b>15,786.00</b>	<b>106,881,785.15</b>	<b>1,400,118.00</b>	<b>15,341,115,602.28</b>
<b>Future</b>											
Sep 2011	ZAJY	Future	12,358	0.0951	0.0914	0.0000	0.0000	0	0.00		
Dec 2011	ZAJY	Future	25	0.0965	0.0927	0.0000	0.0000	0	0.00		
			<u>12,383</u>					<u>0.00</u>	<u>0.00</u>	<u>65,584.00</u>	<u>561,186,299.00</u>
	<b>Total</b>		<b>12,383</b>					<b>0.00</b>	<b>0.00</b>	<b>65,584.00</b>	<b>561,186,299.00</b>
<b>Future</b>											
Sep 2011	ZAUM	Future	449	7.2716	7.0913	7.1855	7.1855	7	5,029,850.00		
Dec 2011	ZAUM	Future	31	7.3673	7.1859	0.0000	0.0000	0	0.00		
			<u>480</u>					<u>7.00</u>	<u>5,029,850.00</u>	<u>5,405.00</u>	<u>3,751,288,990.00</u>
<b>Option</b>											
Sep 2011	ZAUM	7.20 Call	50	22105.0000	11640.0000	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>110.00</u>	<u>2,091,730.00</u>
	<b>Total</b>		<b>530</b>					<b>7.00</b>	<b>5,029,850.00</b>	<b>5,515.00</b>	<b>3,753,380,720.00</b>
<b>Future</b>											
Sep 2011	ZAUS	Future	242,482	7.2716	7.0913	7.2800	7.1200	141,862	1,025,468,636.50		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Dec 2011	ZAUS	Future	60,805	7.3673	7.1859	7.3760	7.2218	10,610	77,141,958.50		
Mar 2012	ZAUS	Future	17,906	7.4624	7.2813	7.4675	7.3240	750	5,529,162.50		
Jun 2012	ZAUS	Future	2,009	7.5581	7.3785	7.4660	7.4660	672	5,013,792.00		
Sep 2012	ZAUS	Future	416	7.6574	7.4787	7.5570	7.5570	662	4,999,424.00		
			<u>323,618</u>					<u>154,556.00</u>	<u>1,118,152,973.50</u>	<u>20,615,731.00</u>	<u>164,124,178,749.80</u>

Option

Sep 2011	ZAUS	6.55 Put	8,880	8.0000	18.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	683.0000	514.0000	0.0000	0.0000	6,060	3,726,900.00		
Sep 2011	ZAUS	6.65 Put	200	14.0000	29.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	19.0000	36.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	25.0000	45.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	1,230	504.0000	346.0000	0.0000	0.0000	250	106,270.00		
Sep 2011	ZAUS	6.80 Put	10,000	32.0000	55.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	462.0000	309.0000	0.0000	0.0000	500	186,000.00		
Sep 2011	ZAUS	6.90 Call	6,000	422.0000	273.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	50.0000	82.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.00 Call	9,143	347.0000	208.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	280.0000	153.0000	0.0000	0.0000	6,060	1,478,640.00		
Sep 2011	ZAUS	7.20 Call	6,250	221.0000	116.0000	0.0000	0.0000	250	47,130.00		
Sep 2011	ZAUS	7.25 Call	0	195.0000	101.0000	0.0000	0.0000	500	80,500.00		
Sep 2011	ZAUS	7.30 Call	8,880	171.0000	88.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	135.0000	66.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	263.0000	375.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	120.0000	58.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	84.0000	38.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	52.0000	22.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	33.0000	14.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	12.0000	15.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	44.0000	61.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	52.0000	71.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	71.0000	95.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	700.0000	545.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	250	662.0000	510.0000	0.0000	0.0000	450	269,797.50		
Dec 2011	ZAUS	6.85 Call	560	626.0000	476.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	5,000	410.0000	281.0000	0.0000	0.0000	200	77,688.00		
Dec 2011	ZAUS	7.25 Call	5,560	384.0000	262.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	500	281.0000	185.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	108.0000	133.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	205.0000	240.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	608.0000	466.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	580.0000	440.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	831.0000	683.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	42,000	753.0000	607.0000	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>
Dec 2012	ZAUS	8.00 Call	300	587.0000	461.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1530.0000	1347.0000	0.0000	0.0000	0	0.00		
			<u>262,098</u>					<u>14,270.00</u>	<u>5,972,925.50</u>	<u>2,472,830.00</u>	<u>1,334,039,537.78</u>
		<b>Total</b>	<b>585,716</b>					<b>168,826.00</b>	<b>1,124,125,899.00</b>	<b>23,088,561.00</b>	<b>165,458,218,287.58</b>

---

<b>Grand Total</b>	<b>844,887</b>			<b>197,537.00</b>	<b>1,296,089,976.05</b>	<b>28,935,533</b>	<b>222,234,938,767.51</b>
--------------------	----------------	--	--	-------------------	-------------------------	-------------------	---------------------------

---