

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 25-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 | 0.0020 | 0.0029 | 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 | 0.2911 | 0.3088 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>21,898</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>32,847.00</u> | <u>2,221,324,360.80</u> |
| | | Total | 21,898 | | | | | 0.00 | 0.00 | 32,847.00 | 2,221,324,360.80 |
| Option | | | | | | | | | | | |
| Oct 2011 | CAAG | 7.00 Call | 14,286 | 374.0000 | 372.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2011 | CAAG | 7.40 Call | 6,757 | 176.0000 | 173.0000 | 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 | CAAI | 7.05 Put | 25,000 | 0.0000 | 3.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>25,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>25,000.00</u> | <u>873,750.00</u> |
| | | Total | 25,000 | | | | | 0.00 | 0.00 | 25,000.00 | 873,750.00 |
| Future | | | | | | | | | | | |
| Sep 2011 | ZAAD | Future | 25,785 | 7.5646 | 7.5947 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAAD | Future | 780 | 7.5778 | 7.6067 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2012 | ZAAD | Future | 680 | 7.6004 | 7.6300 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>27,245</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>1,233,555.00</u> | <u>8,155,804,870.40</u> |
| | | Total | 27,245 | | | | | 0.00 | 0.00 | 1,233,755.00 | 8,155,870,994.40 |
| Future | | | | | | | | | | | |
| Dec 2011 | ZACA | Future | 10 | 7.4410 | 7.4202 | 7.4580 | 7.4580 | 10 | 74,580.00 | | |
| | | | <u>10</u> | | | | | <u>10.00</u> | <u>74,580.00</u> | <u>20,349.00</u> | <u>144,264,189.50</u> |
| | | Total | 10 | | | | | 10.00 | 74,580.00 | 20,349.00 | 144,264,189.50 |
| Future | | | | | | | | | | | |
| Sep 2011 | ZAEU | Future | 64,019 | 10.4089 | 10.4535 | 10.4365 | 10.4365 | 4,000 | 41,960,200.00 | | |
| Dec 2011 | ZAEU | Future | 5,190 | 10.5312 | 10.5745 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2012 | ZAEU | Future | 8,333 | 10.6472 | 10.6893 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>77,542</u> | | | | | <u>4,000.00</u> | <u>41,960,200.00</u> | <u>1,629,142.00</u> | <u>18,126,992,295.70</u> |
| Option | | | | | | | | | | | |
| Sep 2011 | ZAEU | 9.30 Put | 6,195 | 1.0000 | 1.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAEU | 9.60 Put | 2,065 | 3.0000 | 4.0000 | 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 | 9.80 Call | 5,655 | 615.0000 | 659.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAEU | 10.25 Call | 6,195 | 242.0000 | 274.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAEU | 10.40 Call | 3,590 | 162.0000 | 188.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 23,700 | | | | | 0.00 | 0.00 | 272,834.00 | 105,264,074.40 |
| | Total | | 101,242 | | | | | 4,000.00 | 41,960,200.00 | 1,901,976.00 | 18,232,256,370.10 |
| Future | | | | | | | | | | | |
| Sep 2011 | ZAFR | Future | 900 | 9.0941 | 9.1512 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAFR | Future | 100 | 9.2422 | 9.3121 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 1,000 | | | | | 0.00 | 0.00 | 11,448.00 | 90,458,962.00 |
| | Total | | 1,000 | | | | | 0.00 | 0.00 | 11,448.00 | 90,458,962.00 |
| Future | | | | | | | | | | | |
| Sep 2011 | ZAGB | Future | 29,828 | 11.8094 | 11.8939 | 11.9170 | 11.9170 | 104 | 1,233,768.00 | | |
| Dec 2011 | ZAGB | Future | 11,855 | 11.9491 | 12.0326 | 12.0310 | 11.9300 | 100 | 1,198,525.00 | | |
| Mar 2012 | ZAGB | Future | 2,902 | 12.0796 | 12.1621 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 44,585 | | | | | 204.00 | 2,432,293.00 | 1,293,143.00 | 15,716,285,233.50 |
| Option | | | | | | | | | | | |
| Sep 2011 | ZAGB | 10.50 Put | 5,490 | 2.0000 | 2.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAGB | 10.85 Put | 630 | 6.0000 | 6.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAGB | 10.95 Put | 1,200 | 7.0000 | 7.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAGB | 11.00 Call | 3,455 | 817.0000 | 902.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAGB | 11.10 Call | 630 | 720.0000 | 804.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAGB | 11.20 Call | 1,200 | 623.0000 | 708.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAGB | 11.50 Put | 200 | 61.0000 | 48.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAGB | 11.65 Call | 5,490 | 266.0000 | 331.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAGB | 11.65 Put | 100 | 107.0000 | 87.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAGB | 12.10 Put | 200 | 376.0000 | 321.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAGB | 12.20 Put | 150 | 586.0000 | 555.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 18,745 | | | | | 0.00 | 0.00 | 146,120.00 | 84,918,521.38 |
| | Total | | 63,330 | | | | | 204.00 | 2,432,293.00 | 1,439,263.00 | 15,801,203,754.88 |
| Future | | | | | | | | | | | |
| Sep 2011 | ZAJY | Future | 12,698 | 0.0937 | 0.0946 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAJY | Future | 200 | 0.0951 | 0.0959 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 12,898 | | | | | 0.00 | 0.00 | 66,729.00 | 571,986,653.00 |
| | Total | | 12,898 | | | | | 0.00 | 0.00 | 66,729.00 | 571,986,653.00 |
| Future | | | | | | | | | | | |
| Sep 2011 | ZAUM | Future | 449 | 7.2564 | 7.2582 | 7.2050 | 7.2040 | 12 | 8,645,440.00 | | |
| Dec 2011 | ZAUM | Future | 97 | 7.3496 | 7.3505 | 7.2975 | 7.2970 | 10 | 7,297,250.00 | | |
| | | | 546 | | | | | 22.00 | 15,942,690.00 | 5,611.00 | 3,901,272,580.00 |
| Option | | | | | | | | | | | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|----------|----------|--------------|------------|------------|------------|--------|--------|--------------|----------------------|-------------------|------------------|
| Sep 2011 | ZAUM | 7.20 Call | 50 | 16231.0000 | 16217.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 50 | | | | | 0.00 | 0.00 | 126.00 | 2,274,306.00 |
| | | Total | 596 | | | | | 22.00 | 15,942,690.00 | 5,737.00 | 3,903,546,886.00 |

Future

| | | | | | | | | | | | |
|----------|------|--------|----------------|--------|--------|--------|--------|------------------|-----------------------|---------------|--------------------|
| Sep 2011 | ZAUS | Future | 229,495 | 7.2564 | 7.2582 | 7.2819 | 7.2065 | 24,650 | 179,132,051.10 | | |
| Dec 2011 | ZAUS | Future | 59,099 | 7.3496 | 7.3505 | 7.3700 | 7.3125 | 6,030 | 44,265,745.50 | | |
| Mar 2012 | ZAUS | Future | 17,875 | 7.4376 | 7.4371 | 7.4550 | 7.4295 | 105 | 780,225.00 | | |
| Jun 2012 | ZAUS | Future | 2,009 | 7.5263 | 7.5241 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | Future | 416 | 7.6195 | 7.6164 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 308,894 | | | | | 30,785.00 | 224,178,021.60 | 20,975,058.00 | 166,725,444,837.90 |

Option

| | | | | | | | | | | | |
|----------|------|-----------|--------|----------|----------|--------|--------|---|------|--|--|
| Sep 2011 | ZAUS | 6.55 Put | 8,880 | 2.0000 | 2.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 6.60 Call | 6,060 | 658.0000 | 660.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 6.65 Put | 200 | 3.0000 | 3.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 6.70 Put | 5,980 | 5.0000 | 5.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 6.75 Put | 1,980 | 6.0000 | 6.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 6.80 Call | 1,230 | 465.0000 | 467.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 6.80 Put | 10,000 | 9.0000 | 9.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 6.85 Call | 1,980 | 418.0000 | 420.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 6.90 Call | 6,000 | 372.0000 | 374.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 6.90 Put | 10,000 | 16.0000 | 16.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.00 Call | 9,143 | 290.0000 | 292.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.10 Call | 6,060 | 220.0000 | 221.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.20 Call | 6,250 | 162.0000 | 162.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.30 Call | 8,880 | 119.0000 | 118.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.40 Call | 5,000 | 88.0000 | 87.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.40 Put | 2,800 | 232.0000 | 229.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.45 Call | 10,000 | 76.0000 | 75.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.60 Call | 200 | 49.0000 | 48.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.80 Call | 15,000 | 29.0000 | 29.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 8.00 Call | 3,000 | 18.0000 | 18.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 6.15 Put | 5,000 | 11.0000 | 12.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 6.55 Put | 560 | 34.0000 | 35.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 6.60 Put | 5,000 | 39.0000 | 40.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 6.70 Put | 5,000 | 55.0000 | 56.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 6.75 Call | 6,425 | 664.0000 | 666.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 6.80 Call | 200 | 625.0000 | 626.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 6.85 Call | 560 | 587.0000 | 588.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 7.20 Call | 14,600 | 370.0000 | 371.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 7.25 Call | 5,560 | 347.0000 | 347.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 7.40 Put | 1,000 | 335.0000 | 334.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 7.50 Call | 10,000 | 251.0000 | 250.0000 | 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 2011 | ZAUS | 7.80 Call | 1,000 | 174.0000 | 173.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2012 | ZAUS | 6.70 Put | 10,000 | 98.0000 | 98.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2012 | ZAUS | 7.00 Put | 1,000 | 189.0000 | 188.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2012 | ZAUS | 7.10 Call | 10,000 | 565.0000 | 563.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2012 | ZAUS | 7.15 Call | 30,100 | 539.0000 | 537.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 7.15 Call | 16,000 | 790.0000 | 787.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 7.30 Call | 42,000 | 714.0000 | 711.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.00 Call | 300 | 567.0000 | 565.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 8.00 Call | 200 | 1545.0000 | 1541.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>283,148</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>2,509,480.00</u> | <u>1,345,056,870.28</u> |
| | Total | | 592,042 | | | | | 30,785.00 | 224,178,021.60 | 23,484,538.00 | 168,070,501,708.18 |

| | | | | | | | | | | | |
|--------------------|----------------|--|--|--|--|--|--|------------------|-----------------------|-------------------|---------------------------|
| Grand Total | 888,692 | | | | | | | 35,021.00 | 284,587,784.60 | 29,428,210 | 225,867,150,760.71 |
|--------------------|----------------|--|--|--|--|--|--|------------------|-----------------------|-------------------|---------------------------|
