

**CURRENCY FUTURES DAILY TRADE INFORMATION FOR 16-August-2011**

<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>
<b>Future</b>											
Sep 2011	CAAD	Future	22,388	0.0107	0.0124	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	0.2324	0.2271	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>
		<b>Total</b>	<b>21,898</b>					<b>0.00</b>	<b>0.00</b>	<b>32,847.00</b>	<b>2,221,324,360.80</b>
<b>Option</b>											
Oct 2011	CAAG	7.00 Call	14,286	341.0000	329.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	166.0000	161.0000	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	24,285	7.4847	7.4504	0.0000	0.0000	200	1,489,600.00		
Dec 2011	ZAAD	Future	780	7.5069	7.4732	0.0000	0.0000	0	0.00		
Mar 2012	ZAAD	Future	680	7.5381	7.5039	7.5010	7.4445	2,000	14,968,340.00		
			<u>25,745</u>					<u>2,200.00</u>	<u>16,457,940.00</u>	<u>1,231,340.00</u>	<u>8,139,148,650.40</u>
		<b>Total</b>	<b>25,745</b>					<b>2,200.00</b>	<b>16,457,940.00</b>	<b>1,231,540.00</b>	<b>8,139,214,774.40</b>
<b>Future</b>											
Sep 2011	ZAEU	Future	60,560	10.3139	10.3160	10.3645	10.3645	2,300	23,791,750.00		
Dec 2011	ZAEU	Future	5,420	10.4376	10.4396	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	Future	8,000	10.5603	10.5633	10.5457	10.4480	2,500	26,284,940.00		
			<u>73,980</u>					<u>4,800.00</u>	<u>50,076,690.00</u>	<u>1,616,553.00</u>	<u>17,995,290,685.60</u>
<b>Option</b>											
Sep 2011	ZAEU	9.30 Put	6,195	4.0000	4.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	18.0000	18.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	555.0000	558.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	239.0000	245.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	170.0000	176.0000	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>
		<b>Total</b>	<b>97,680</b>					<b>4,800.00</b>	<b>50,076,690.00</b>	<b>1,889,387.00</b>	<b>18,100,554,760.00</b>
<b>Future</b>											
Sep 2011	ZAFR	Future	300	9.0682	9.1554	0.0000	0.0000	600	5,535,000.00		
Dec 2011	ZAFR	Future	100	9.2091	9.2958	0.0000	0.0000	0	0.00		
			<u>400</u>					<u>600.00</u>	<u>5,535,000.00</u>	<u>10,848.00</u>	<u>84,913,162.00</u>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Total</b>			<b>400</b>					<b>600.00</b>	<b>5,535,000.00</b>	10,848.00	84,913,162.00
<b>Future</b>											
Sep 2011	ZAGB	Future	29,869	11.7639	11.7166	11.8150	11.7445	3,916	46,022,028.50		
Dec 2011	ZAGB	Future	12,082	11.9074	11.8601	11.9220	11.8756	25	297,354.00		
Mar 2012	ZAGB	Future	1,652	12.0484	12.0029	12.0975	11.9060	2,040	24,465,070.00		
			<b>43,603</b>					<b>5,981.00</b>	<b>70,784,452.50</b>	<b>1,273,171.00</b>	<b>15,480,449,937.50</b>
<b>Option</b>											
Sep 2011	ZAGB	10.50 Put	5,490	4.0000	4.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.85 Put	630	12.0000	13.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	17.0000	20.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	784.0000	740.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	693.0000	651.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	604.0000	564.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	101.0000	116.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	5,490	264.0000	239.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	150.0000	172.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	429.0000	468.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	250	587.0000	611.0000	0.0000	0.0000	0	0.00		
			<b>18,845</b>					<b>0.00</b>	<b>0.00</b>	<b>145,920.00</b>	<b>84,797,521.38</b>
<b>Total</b>			<b>62,448</b>					<b>5,981.00</b>	<b>70,784,452.50</b>	<b>1,419,091.00</b>	<b>15,565,247,458.88</b>
<b>Future</b>											
Sep 2011	ZAJY	Future	12,358	0.0934	0.0932	0.0000	0.0000	0	0.00		
Dec 2011	ZAJY	Future	245	0.0947	0.0945	0.0000	0.0000	0	0.00		
			<b>12,603</b>					<b>0.00</b>	<b>0.00</b>	<b>65,804.00</b>	<b>563,271,293.00</b>
<b>Total</b>			<b>12,603</b>					<b>0.00</b>	<b>0.00</b>	<b>65,804.00</b>	<b>563,271,293.00</b>
<b>Future</b>											
Sep 2011	ZAUM	Future	449	7.1658	7.1463	7.2130	7.1650	10	7,189,000.00		
Dec 2011	ZAUM	Future	31	7.2603	7.2404	0.0000	0.0000	0	0.00		
			<b>480</b>					<b>10.00</b>	<b>7,189,000.00</b>	<b>5,490.00</b>	<b>3,812,962,440.00</b>
<b>Option</b>											
Sep 2011	ZAUM	7.20 Call	50	15072.0000	14667.0000	0.0000	0.0000	0	0.00		
			<b>50</b>					<b>0.00</b>	<b>0.00</b>	<b>110.00</b>	<b>2,091,730.00</b>
<b>Total</b>			<b>530</b>					<b>10.00</b>	<b>7,189,000.00</b>	<b>5,600.00</b>	<b>3,815,054,170.00</b>
<b>Future</b>											
Sep 2011	ZAUS	Future	234,836	7.1658	7.1463	7.2216	7.1500	23,093	165,592,435.90		
Dec 2011	ZAUS	Future	62,761	7.2603	7.2404	7.3100	7.2812	3,689	26,713,768.50		
Mar 2012	ZAUS	Future	17,130	7.3540	7.3340	7.3475	7.3468	1,000	7,347,325.00		
Jun 2012	ZAUS	Future	2,009	7.4486	7.4283	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	Future	416	7.5463	7.5263	0.0000	0.0000	0	0.00		

DATE	CONTRACT	OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
		317,152					27,782.00	199,653,529.40	20,783,774.00	165,342,002,304.40
Option										
Sep 2011	ZAUS	6.55 Put	8,880	11.0000	13.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	581.0000	563.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.65 Put	200	19.0000	22.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	25.0000	29.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	32.0000	37.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	1,230	407.0000	393.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	41.0000	47.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	367.0000	354.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	329.0000	317.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	63.0000	71.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.00 Call	9,143	259.0000	250.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	199.0000	192.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,250	151.0000	147.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	115.0000	113.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	88.0000	86.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	322.0000	340.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	76.0000	75.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	50.0000	50.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	29.0000	29.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	17.0000	17.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	12.0000	13.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	52.0000	56.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	62.0000	66.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	85.0000	90.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	608.0000	595.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	573.0000	560.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	539.0000	527.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	6,000	341.0000	334.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	318.0000	312.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	403.0000	419.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	1,500	232.0000	228.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	161.0000	159.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	126.0000	132.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	233.0000	243.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	532.0000	524.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	506.0000	498.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	754.0000	742.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	42,000	681.0000	669.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	537.0000	529.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1468.0000	1457.0000	0.0000	0	0.00		
		266,048					0.00	0.00	2,477,880.00	1,335,617,515.28

<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>
		<b>Total</b>	<b>583,200</b>				<b>27,782.00</b>	<b>199,653,529.40</b>	<b>23,261,654.00</b>	<b>166,677,619,819.68</b>
		<b>Grand Total</b>	<b>847,935</b>				<b>41,373.00</b>	<b>349,696,611.90</b>	<b>29,143,678</b>	<b>223,986,252,540.11</b>