

**CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-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	0.0121	0.0107	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	0.2181	0.2324	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	293.0000	341.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	134.0000	166.0000	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	7.4905	7.4847	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	780	7.5108	7.5069	0.0000	0.0000	0	0.00		
Mar 2012	ZAAD	Future	680	7.5402	7.5381	0.0000	0.0000	0	0.00		
			<u>25,745</u>					<u>0.00</u>	<u>0.00</u>	<u>1,231,340.00</u>	<u>8,139,148,650.40</u>
		<b>Total</b>	<b>25,745</b>					<b>0.00</b>	<b>0.00</b>	<b>1,231,540.00</b>	<b>8,139,214,774.40</b>
<b>Future</b>											
Sep 2011	ZAEU	Future	60,548	10.2665	10.3139	10.3017	10.3017	12	123,620.40		
Dec 2011	ZAEU	Future	5,420	10.3888	10.4376	10.3909	10.3909	28	290,945.20		
Mar 2012	ZAEU	Future	8,000	10.5105	10.5603	0.0000	0.0000	0	0.00		
			<u>73,968</u>					<u>40.00</u>	<u>414,565.60</u>	<u>1,616,593.00</u>	<u>17,995,705,251.20</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	19.0000	18.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	509.0000	555.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	202.0000	239.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	139.0000	170.0000	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>97,668</b>					<b>40.00</b>	<b>414,565.60</b>	<b>1,889,427.00</b>	<b>18,100,969,325.60</b>
<b>Future</b>											
Sep 2011	ZAFR	Future	300	8.9824	9.0682	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	100	9.1368	9.2091	0.0000	0.0000	0	0.00		
			<u>400</u>					<u>0.00</u>	<u>0.00</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>0.00</b>	<b>0.00</b>	10,848.00	84,913,162.00
<b>Future</b>											
Sep 2011	ZAGB	Future	29,866	11.7712	11.7639	11.7570	11.7045	16,115	189,180,371.00		
Dec 2011	ZAGB	Future	11,827	11.9144	11.9074	11.9000	11.8420	360	4,276,133.00		
Mar 2012	ZAGB	Future	1,652	12.0546	12.0484	0.0000	0.0000	0	0.00		
			<b>43,345</b>					<b>16,475.00</b>	<b>193,456,504.00</b>	<b>1,289,646.00</b>	<b>15,673,906,441.50</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	11.0000	12.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	16.0000	17.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	791.0000	784.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	700.0000	693.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	612.0000	604.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	104.0000	101.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	5,490	277.0000	264.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	156.0000	150.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	428.0000	429.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	150	598.0000	587.0000	0.0000	0.0000	200	121,000.00		
			<b>18,745</b>					<b>200.00</b>	<b>121,000.00</b>	<b>146,120.00</b>	<b>84,918,521.38</b>
<b>Total</b>			<b>62,090</b>					<b>16,675.00</b>	<b>193,577,504.00</b>	<b>1,435,766.00</b>	<b>15,758,824,962.88</b>
<b>Future</b>											
Sep 2011	ZAJY	Future	12,420	0.0928	0.0934	0.0935	0.0935	200	1,872,000.00		
Dec 2011	ZAJY	Future	245	0.0942	0.0947	0.0000	0.0000	0	0.00		
			<b>12,665</b>					<b>200.00</b>	<b>1,872,000.00</b>	<b>66,004.00</b>	<b>565,143,293.00</b>
<b>Total</b>			<b>12,665</b>					<b>200.00</b>	<b>1,872,000.00</b>	<b>66,004.00</b>	<b>565,143,293.00</b>
<b>Future</b>											
Sep 2011	ZAUM	Future	449	7.1067	7.1658	0.0000	0.0000	0	0.00		
Dec 2011	ZAUM	Future	31	7.1998	7.2603	0.0000	0.0000	0	0.00		
			<b>480</b>					<b>0.00</b>	<b>0.00</b>	<b>5,490.00</b>	<b>3,812,962,440.00</b>
<b>Option</b>											
Sep 2011	ZAUM	7.20 Call	50	11354.0000	15072.0000	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>0.00</b>	<b>0.00</b>	<b>5,600.00</b>	<b>3,815,054,170.00</b>
<b>Future</b>											
Sep 2011	ZAUS	Future	224,181	7.1067	7.1658	7.1800	7.0940	34,371	245,514,220.20		
Dec 2011	ZAUS	Future	62,924	7.1998	7.2603	7.2705	7.1890	672	4,858,835.80		
Mar 2012	ZAUS	Future	17,190	7.2916	7.3540	7.3080	7.2995	640	4,672,290.00		
Jun 2012	ZAUS	Future	2,009	7.3841	7.4486	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	Future	416	7.4801	7.5463	0.0000	0.0000	0	0.00		

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			306,720					35,683.00	255,045,346.00	20,819,457.00	165,597,047,650.40
Option											
Sep 2011	ZAUS	6.55 Put	8,880	12.0000	11.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	523.0000	581.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.65 Put	200	21.0000	19.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	27.0000	25.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	35.0000	32.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	1,230	351.0000	407.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	44.0000	41.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	313.0000	367.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	276.0000	329.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	69.0000	63.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.00 Call	9,143	209.0000	259.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	152.0000	199.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,250	114.0000	151.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	84.0000	115.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	62.0000	88.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	355.0000	322.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	53.0000	76.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	33.0000	50.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	18.0000	29.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	10.0000	17.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	13.0000	12.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	59.0000	52.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	69.0000	62.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	94.0000	85.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	559.0000	608.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	524.0000	573.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	491.0000	539.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	6,000	301.0000	341.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	281.0000	318.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	431.0000	403.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	1,500	202.0000	232.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	139.0000	161.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	140.0000	126.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	254.0000	233.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	493.0000	532.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	468.0000	506.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	714.0000	754.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	42,000	643.0000	681.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	505.0000	537.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1420.0000	1468.0000	0.0000	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>572,768</b>				<b>35,683.00</b>	<b>255,045,346.00</b>	<b>23,297,337.00</b>	<b>166,932,665,165.68</b>
		<b>Grand Total</b>	<b>837,195</b>				<b>52,598.00</b>	<b>450,909,415.60</b>	<b>29,196,276</b>	<b>224,437,161,955.71</b>