

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-September-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 | 0.0022 | 0.0045 | 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 | 0.2219 | 0.1792 | 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 | 237.0000 | 205.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2011 | CAAG | 7.40 Call | 6,757 | 94.0000 | 82.0000 | 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 | 26,285 | 7.5447 | 7.5322 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAAD | Future | 1,031 | 7.5582 | 7.5443 | 7.5565 | 7.5015 | 620 | 4,674,930.00 | | |
| Mar 2012 | ZAAD | Future | 1,680 | 7.5750 | 7.5607 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>28,996</u> | | | | | <u>620.00</u> | <u>4,674,930.00</u> | <u>1,237,542.00</u> | <u>8,185,907,829.40</u> |
| | | Total | 28,996 | | | | | 620.00 | 4,674,930.00 | 1,237,742.00 | 8,185,973,953.40 |
| Future | | | | | | | | | | | |
| Dec 2011 | ZACA | Future | 10 | 7.3001 | 7.2744 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>10</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>20,349.00</u> | <u>144,264,189.50</u> |
| | | Total | 10 | | | | | 0.00 | 0.00 | 20,349.00 | 144,264,189.50 |
| Future | | | | | | | | | | | |
| Sep 2011 | ZAEU | Future | 61,290 | 10.0644 | 10.0090 | 10.0710 | 10.0050 | 1,610 | 16,138,800.00 | | |
| Dec 2011 | ZAEU | Future | 5,778 | 10.1848 | 10.1261 | 10.1310 | 10.1080 | 207 | 2,095,102.00 | | |
| Mar 2012 | ZAEU | Future | 8,103 | 10.2971 | 10.2341 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>75,171</u> | | | | | <u>1,817.00</u> | <u>18,233,902.00</u> | <u>1,640,141.00</u> | <u>18,239,064,650.90</u> |
| Option | | | | | | | | | | | |
| Sep 2011 | ZAEU | 9.30 Put | 6,195 | 1.0000 | 2.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAEU | 9.60 Put | 2,065 | 7.0000 | 12.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAEU | 9.80 Call | 5,655 | 292.0000 | 250.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAEU | 10.25 Call | 6,195 | 53.0000 | 44.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAEU | 10.40 Call | 3,590 | 29.0000 | 23.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAEU | 10.15 Put | 400 | 302.0000 | 336.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>24,100</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>273,234.00</u> | <u>105,391,074.40</u> |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|---------------|----------|------------|---------------|-----------|-----------|---------|---------|-----------------|----------------------|---------------------|--------------------------|
| Total | | | 99,271 | | | | | 1,817.00 | 18,233,902.00 | 1,913,375.00 | 18,344,455,725.30 |
| Future | | | | | | | | | | | |
| Sep 2011 | ZAFR | Future | 10 | 9.0510 | 8.8315 | 8.9500 | 8.9500 | 10 | 89,500.00 | | |
| Dec 2011 | ZAFR | Future | 264 | 9.2032 | 8.9759 | 9.2035 | 9.2035 | 15 | 138,052.50 | | |
| | | | <u>274</u> | | | | | <u>25.00</u> | <u>227,552.50</u> | <u>13,602.00</u> | <u>109,428,514.50</u> |
| Total | | | 274 | | | | | 25.00 | 227,552.50 | 13,602.00 | 109,428,514.50 |
| Future | | | | | | | | | | | |
| Sep 2011 | ZAGB | Future | 21,952 | 11.4760 | 11.3498 | 11.4530 | 11.4192 | 50 | 571,467.00 | | |
| Dec 2011 | ZAGB | Future | 12,726 | 11.6098 | 11.4821 | 11.5890 | 11.5130 | 3,029 | 35,144,681.00 | | |
| Mar 2012 | ZAGB | Future | 2,767 | 11.7309 | 11.6029 | 11.6100 | 11.6100 | 5 | 58,050.00 | | |
| | | | <u>37,445</u> | | | | | <u>3,084.00</u> | <u>35,774,198.00</u> | <u>1,311,616.00</u> | <u>15,931,593,251.90</u> |
| Option | | | | | | | | | | | |
| Sep 2011 | ZAGB | 10.50 Put | 5,490 | 2.0000 | 3.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAGB | 10.85 Put | 630 | 7.0000 | 12.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAGB | 10.95 Put | 1,200 | 10.0000 | 21.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAGB | 11.00 Call | 3,455 | 489.0000 | 377.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAGB | 11.10 Call | 630 | 400.0000 | 295.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAGB | 11.20 Call | 1,200 | 316.0000 | 221.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAGB | 11.50 Put | 200 | 145.0000 | 227.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAGB | 11.65 Call | 5,490 | 72.0000 | 45.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAGB | 11.65 Put | 100 | 246.0000 | 345.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAGB | 12.10 Put | 200 | 637.0000 | 759.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAGB | 12.20 Put | 150 | 793.0000 | 888.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>18,745</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>146,120.00</u> | <u>84,918,521.38</u> |
| Total | | | 56,190 | | | | | 3,084.00 | 35,774,198.00 | 1,457,736.00 | 16,016,511,773.28 |
| Future | | | | | | | | | | | |
| Sep 2011 | ZAJY | Future | 12,401 | 0.0923 | 0.0912 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAJY | Future | 200 | 0.0936 | 0.0925 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>12,601</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>68,768.00</u> | <u>590,578,885.20</u> |
| Total | | | 12,601 | | | | | 0.00 | 0.00 | 68,768.00 | 590,578,885.20 |
| Future | | | | | | | | | | | |
| Sep 2011 | ZAUM | Future | 453 | 7.0858 | 7.0264 | 7.0395 | 7.0395 | 5 | 3,519,750.00 | | |
| Dec 2011 | ZAUM | Future | 97 | 7.1754 | 7.1156 | 7.1275 | 7.1275 | 5 | 3,563,750.00 | | |
| | | | <u>550</u> | | | | | <u>10.00</u> | <u>7,083,500.00</u> | <u>5,655.00</u> | <u>3,932,658,950.00</u> |
| Option | | | | | | | | | | | |
| Sep 2011 | ZAUM | 7.20 Call | 50 | 5929.0000 | 4699.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>50</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>126.00</u> | <u>2,274,306.00</u> |
| Total | | | 600 | | | | | 10.00 | 7,083,500.00 | 5,781.00 | 3,934,933,256.00 |

| <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> |
|---------------|-----------------|-----------|-----------------|------------|-----------------|-------------|------------|---------------------|-----------------------|--------------------------|---------------------------|
| Future | | | | | | | | | | | |
| Sep 2011 | ZAUS | Future | 221,242 | 7.0858 | 7.0264 | 7.0895 | 7.0093 | 16,208 | 114,012,539.10 | | |
| Dec 2011 | ZAUS | Future | 60,583 | 7.1754 | 7.1156 | 7.1750 | 7.0970 | 2,578 | 18,380,827.30 | | |
| Mar 2012 | ZAUS | Future | 16,738 | 7.2575 | 7.1977 | 7.1867 | 7.1867 | 2 | 14,373.40 | | |
| Jun 2012 | ZAUS | Future | 2,009 | 7.3383 | 7.2789 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | Future | 416 | 7.4229 | 7.3646 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>300,988</u> | | | | | <u>18,788.00</u> | <u>132,407,739.80</u> | <u>21,120,304.00</u> | <u>167,756,710,714.60</u> |
| Option | | | | | | | | | | | |
| Sep 2011 | ZAUS | 6.55 Put | 8,880 | 1.0000 | 3.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 6.60 Call | 6,060 | 488.0000 | 430.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 6.65 Put | 200 | 2.0000 | 5.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 6.70 Put | 5,980 | 4.0000 | 9.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 6.75 Put | 1,980 | 5.0000 | 14.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 6.80 Call | 1,230 | 296.0000 | 247.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 6.80 Put | 10,000 | 10.0000 | 21.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 6.85 Call | 1,980 | 252.0000 | 208.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 6.90 Call | 6,000 | 212.0000 | 171.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 6.90 Put | 10,000 | 26.0000 | 45.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.00 Call | 9,143 | 143.0000 | 111.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.10 Call | 6,060 | 91.0000 | 72.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.20 Call | 6,250 | 59.0000 | 47.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.30 Call | 8,880 | 39.0000 | 31.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.40 Call | 5,000 | 26.0000 | 21.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.40 Put | 2,800 | 340.0000 | 395.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.45 Call | 10,000 | 22.0000 | 17.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.60 Call | 200 | 13.0000 | 10.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 7.80 Call | 15,000 | 7.0000 | 5.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2011 | ZAUS | 8.00 Call | 3,000 | 3.0000 | 3.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 6.15 Put | 5,000 | 13.0000 | 14.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 6.55 Put | 560 | 42.0000 | 50.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 6.60 Put | 5,000 | 51.0000 | 59.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 6.70 Put | 5,000 | 70.0000 | 81.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 6.75 Call | 6,425 | 507.0000 | 460.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 6.80 Call | 200 | 470.0000 | 427.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 6.85 Call | 560 | 435.0000 | 396.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 7.20 Call | 14,600 | 255.0000 | 231.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 7.25 Call | 5,560 | 237.0000 | 214.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 7.40 Put | 1,000 | 416.0000 | 456.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 7.50 Call | 10,000 | 165.0000 | 150.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 7.80 Call | 1,000 | 111.0000 | 101.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2012 | ZAUS | 6.70 Put | 10,000 | 120.0000 | 132.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2012 | ZAUS | 7.00 Put | 1,000 | 230.0000 | 253.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2012 | ZAUS | 7.10 Call | 10,000 | 438.0000 | 405.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |

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|-------------|-----------------|-----------|-----------------|------------|-----------------|-------------|------------|---------------------|-----------------------|--------------------------|---------------------------|
| Mar 2012 | ZAUS | 7.15 Call | 30,100 | 415.0000 | 383.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 7.15 Call | 16,000 | 650.0000 | 613.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 7.30 Call | 42,000 | 586.0000 | 551.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.00 Call | 300 | 467.0000 | 439.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 8.00 Call | 200 | 1420.0000 | 1370.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>283,148</u> | | | | | <i>0.00</i> | <i>0.00</i> | <i>2,509,480.00</i> | <i>1,345,056,870.28</i> |
| | Total | | 584,136 | | | | | 18,788.00 | 132,407,739.80 | 23,629,784.00 | 169,101,767,584.88 |

| | | | | | | | | | | | |
|--------------------|--|--|----------------|--|--|--|--|------------------|-----------------------|-------------------|---------------------------|
| Grand Total | | | 847,407 | | | | | 24,344.00 | 198,401,822.30 | 29,586,552 | 227,324,101,374.71 |
|--------------------|--|--|----------------|--|--|--|--|------------------|-----------------------|-------------------|---------------------------|