

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-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	0.0005	0.0007	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	0.2867	0.2678	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	272.0000	268.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	105.0000	105.0000	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	7.5109	7.5164	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	1,031	7.5222	7.5295	7.5315	7.5300	150	1,129,575.00		
Mar 2012	ZAAD	Future	1,680	7.5377	7.5475	0.0000	0.0000	0	0.00		
			<u>28,996</u>					<u>150.00</u>	<u>1,129,575.00</u>	<u>1,237,792.00</u>	<u>8,187,790,354.40</u>
		Total	28,996					150.00	1,129,575.00	1,237,992.00	8,187,856,478.40
Future											
Dec 2011	ZACA	Future	10	7.2884	7.2818	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	10.0334	10.0549	10.0960	10.0690	1,001	10,092,582.00		
Dec 2011	ZAEU	Future	6,363	10.1535	10.1762	10.2115	10.1500	1,061	10,801,587.40		
Mar 2012	ZAEU	Future	8,114	10.2651	10.2897	0.0000	0.0000	11	113,228.50		
			<u>75,767</u>					<u>2,073.00</u>	<u>21,007,397.90</u>	<u>1,645,559.00</u>	<u>18,293,741,108.80</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	7.0000	6.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	261.0000	280.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	36.0000	43.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	16.0000	21.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.15 Put	400	321.0000	306.0000	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			99,867					2,073.00	21,007,397.90	1,918,793.00	18,399,132,183.20
Future											
Sep 2011	ZAFR	Future	18	8.3478	9.0876	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	266	8.4823	9.2422	9.0900	8.5500	27	231,401.50		
			<u>284</u>					<u>27.00</u>	<u>231,401.50</u>	13,637.00	109,732,228.00
Total			284					27.00	231,401.50	13,637.00	109,732,228.00
Future											
Sep 2011	ZAGB	Future	22,434	11.4397	11.4881	11.4840	11.4695	1,500	17,215,250.00		
Dec 2011	ZAGB	Future	12,779	11.5717	11.6219	11.6170	11.5380	53	612,313.00		
Mar 2012	ZAGB	Future	2,762	11.6894	11.7428	11.7275	11.7275	2	23,455.00		
			<u>37,975</u>					<u>1,555.00</u>	<u>17,851,018.00</u>	1,313,336.00	15,951,348,235.20
Option											
Sep 2011	ZAGB	10.50 Put	5,490	1.0000	2.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.85 Put	630	5.0000	6.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	8.0000	8.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	451.0000	499.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	361.0000	408.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	279.0000	323.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	155.0000	134.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	5,490	52.0000	69.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	262.0000	231.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	668.0000	623.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	0	814.0000	780.0000	0.0000	0.0000	150	117,300.00		
			<u>18,595</u>					<u>150.00</u>	<u>117,300.00</u>	146,270.00	85,035,821.38
Total			56,570					1,705.00	17,968,318.00	1,459,606.00	16,036,384,056.58
Future											
Sep 2011	ZAJY	Future	12,401	0.0927	0.0928	0.0000	0.0000	0	0.00		
Dec 2011	ZAJY	Future	200	0.0940	0.0941	0.0000	0.0000	0	0.00		
			<u>12,601</u>					<u>0.00</u>	<u>0.00</u>	68,796.00	590,838,333.20
Total			12,601					0.00	0.00	68,796.00	590,838,333.20
Future											
Sep 2011	ZAUM	Future	460	7.1489	7.1392	7.1134	7.1134	7	4,979,380.00		
Dec 2011	ZAUM	Future	144	7.2377	7.2291	7.1900	7.1900	40	28,760,000.00		
			<u>604</u>					<u>47.00</u>	<u>33,739,380.00</u>	5,723.00	3,981,416,620.00
Option											
Sep 2011	ZAUM	7.20 Call	50	6845.0000	7011.0000	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	126.00	2,274,306.00
Total			654					47.00	33,739,380.00	5,849.00	3,983,690,926.00

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Future											
Sep 2011	ZAUS	Future	218,341	7.1489	7.1392	7.1561	7.0730	18,471	131,658,362.90		
Dec 2011	ZAUS	Future	75,144	7.2377	7.2291	7.2400	7.1900	2,332	16,822,273.40		
Mar 2012	ZAUS	Future	16,838	7.3179	7.3108	7.3100	7.2903	105	766,750.00		
Jun 2012	ZAUS	Future	2,009	7.3955	7.3910	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	Future	416	7.4749	7.4748	0.0000	0.0000	0	0.00		
			<u>312,748</u>					<u>20,908.00</u>	<u>149,247,386.30</u>	<u>21,195,925.00</u>	<u>168,296,582,077.90</u>
Option											
Sep 2011	ZAUS	6.55 Put	8,880	1.0000	1.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	550.0000	540.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.65 Put	200	1.0000	2.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	2.0000	2.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	3.0000	3.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	1,230	353.0000	344.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	4.0000	5.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	306.0000	298.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	261.0000	254.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	12.0000	15.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.00 Call	9,143	180.0000	175.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	114.0000	111.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,250	68.0000	70.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	42.0000	44.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	25.0000	28.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	276.0000	289.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	20.0000	22.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	10.0000	12.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	5.0000	6.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	2.0000	2.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	10.0000	8.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	33.0000	31.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	40.0000	38.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	57.0000	56.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	555.0000	546.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	516.0000	508.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	479.0000	471.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	14,600	280.0000	280.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	258.0000	260.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	368.0000	379.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	10,000	178.0000	179.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	118.0000	118.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	105.0000	105.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	202.0000	207.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	468.0000	466.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAUS	7.15 Call	30,100	443.0000	443.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	677.0000	681.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	42,000	611.0000	614.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	477.0000	489.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1306.0000	1464.0000	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		595,896					20,908.00	149,247,386.30	23,705,405.00	169,641,638,948.18

Grand Total	860,207							24,910.00	223,323,458.70	29,669,842	227,989,724,835.71
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