

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-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	0.0002	0.0003	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	0.3037	0.3021	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	281.0000	282.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	109.0000	111.0000	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	7.6248	7.5875	7.6000	7.6000	500	3,800,000.00		
Dec 2011	ZAAD	Future	1,241	7.6355	7.5980	0.0000	0.0000	200	1,522,750.00		
Mar 2012	ZAAD	Future	1,680	7.6484	7.6117	0.0000	0.0000	0	0.00		
			<u>29,206</u>					<u>700.00</u>	<u>5,322,750.00</u>	<u>1,238,763.00</u>	<u>8,195,164,710.90</u>
		Total	29,206					700.00	5,322,750.00	1,238,963.00	8,195,230,834.90
Future											
Dec 2011	ZACA	Future	10	7.3509	7.3197	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	60,194	10.0323	10.0576	10.0445	10.0225	407	4,085,555.10		
Dec 2011	ZAEU	Future	20,063	10.1503	10.1779	10.1603	10.1500	626	6,359,821.60		
Mar 2012	ZAEU	Future	8,114	10.2615	10.2900	0.0000	0.0000	0	0.00		
			<u>88,371</u>					<u>1,033.00</u>	<u>10,445,376.70</u>	<u>1,686,256.00</u>	<u>18,703,856,625.70</u>
		Total						1,033.00	10,445,376.70	1,959,890.00	18,809,365,600.10
Option											
Sep 2011	ZAEU	9.30 Put	6,195	1.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	5.0000	5.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	256.0000	279.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	31.0000	35.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	14.0000	15.0000	0.0000	0.0000	0	0.00		
			<u>23,700</u>					<u>0.00</u>	<u>0.00</u>	<u>273,634.00</u>	<u>105,508,974.40</u>
		Total	112,071					1,033.00	10,445,376.70	1,959,890.00	18,809,365,600.10

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Future											
Sep 2011	ZAFR	Future	8	8.2381	8.3315	8.2360	8.2360	10	82,360.00		
Dec 2011	ZAFR	Future	264	8.3637	8.4609	8.4100	8.4100	2	16,820.00		
			272					12.00	99,180.00	13,649.00	109,831,408.00
		Total	272					12.00	99,180.00	13,649.00	109,831,408.00
Future											
Sep 2011	ZAGB	Future	20,641	11.5158	11.4324	11.4680	11.4030	610	6,977,745.00		
Dec 2011	ZAGB	Future	16,480	11.6485	11.5648	11.6500	11.5331	1,362	15,754,563.50		
Mar 2012	ZAGB	Future	2,765	11.7668	11.6844	11.6960	11.6960	500	5,848,000.00		
			39,886					2,472.00	28,580,308.50	1,328,667.00	16,127,385,905.40
Option											
Sep 2011	ZAGB	10.50 Put	5,490	0.0000	1.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.85 Put	630	3.0000	5.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	4.0000	8.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	522.0000	443.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	428.0000	354.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	339.0000	271.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	104.0000	157.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	5,490	65.0000	48.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	199.0000	266.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	593.0000	675.0000	0.0000	0.0000	0	0.00		
			18,595					0.00	0.00	146,270.00	85,035,821.38
		Total	58,481					2,472.00	28,580,308.50	1,474,937.00	16,212,421,726.78
Future											
Sep 2011	ZAJY	Future	12,250	0.0926	0.0927	0.0000	0.0000	58	534,922.40		
Dec 2011	ZAJY	Future	5,290	0.0939	0.0940	0.0000	0.0000	58	541,418.40		
			17,540					116.00	1,076,340.80	84,548.00	737,222,554.80
		Total	17,540					116.00	1,076,340.80	84,548.00	737,222,554.80
Future											
Sep 2011	ZAUM	Future	455	7.1634	7.1651	7.1690	7.1690	225	161,216,700.00		
Dec 2011	ZAUM	Future	344	7.2524	7.2545	7.2585	7.2585	225	163,200,050.00		
			799					450.00	324,416,750.00	6,173.00	4,305,833,370.00
Option											
Sep 2011	ZAUM	7.20 Call	50	6846.0000	7275.0000	0.0000	0.0000	0	0.00		
			50					0.00	0.00	126.00	2,274,306.00
		Total	849					450.00	324,416,750.00	6,299.00	4,308,107,676.00
Future											
Sep 2011	ZAUS	Future	215,767	7.1634	7.1651	7.1873	7.1365	8,252	59,128,545.20		
Dec 2011	ZAUS	Future	88,432	7.2524	7.2545	7.2783	7.2350	2,915	21,150,165.00		

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Mar 2012	ZAUS	Future	16,902	7.3333	7.3361	7.3209	7.3209	61	446,574.90		
Jun 2012	ZAUS	Future	2,009	7.4109	7.4158	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	Future	416	7.4888	7.4965	0.0000	0.0000	0	0.00		
			<u>323,526</u>					<u>11,228.00</u>	<u>80,725,285.10</u>	<u>21,270,677.00</u>	<u>168,833,147,553.10</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	564.0000	566.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.65 Put	200	1.0000	1.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	1.0000	1.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	2.0000	2.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	1,230	366.0000	368.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	3.0000	3.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	318.0000	320.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	272.0000	275.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	9.0000	10.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.00 Call	9,143	187.0000	191.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	117.0000	121.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,250	68.0000	73.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	40.0000	44.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	24.0000	27.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	261.0000	262.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	18.0000	21.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	9.0000	10.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	4.0000	5.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	1.0000	1.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	10.0000	10.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	32.0000	31.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	38.0000	37.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	55.0000	53.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	567.0000	567.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	528.0000	528.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	490.0000	491.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	14,600	290.0000	291.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	268.0000	269.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	1,000	266.0000	265.0000	0.0000	0.0000	1,000	281,000.00		
Dec 2011	ZAUS	7.40 Put	1,000	363.0000	363.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	10,000	186.0000	188.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	124.0000	126.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	103.0000	101.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	199.0000	196.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	480.0000	480.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	456.0000	456.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	688.0000	691.0000	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	7.30 Call	42,000	621.0000	624.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	487.0000	488.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1326.0000	1315.0000	0.0000	0.0000	0	0.00		
			<u>284,148</u>					<u>1,000.00</u>	<u>281,000.00</u>	<u>2,510,480.00</u>	<u>1,345,337,870.28</u>
		Total	607,674					12,228.00	81,006,285.10	23,781,157.00	170,178,485,423.38

Grand Total	891,432							17,011.00	450,946,991.10	29,819,207	229,591,116,906.11
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