

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 01-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	0.0045	0.0053	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	0.1792	0.1737	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	205.0000	207.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	82.0000	84.0000	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	7.5322	7.5012	7.4964	7.4964	500	3,748,200.00		
Dec 2011	ZAAD	Future	931	7.5443	7.5135	7.5860	7.5345	1,100	8,294,850.00		
Mar 2012	ZAAD	Future	1,680	7.5607	7.5329	7.5585	7.5350	502	3,794,320.00		
			<u>28,896</u>					<u>2,102.00</u>	<u>15,837,370.00</u>	<u>1,236,922.00</u>	<u>8,181,232,899.40</u>
		Total	28,896					2,102.00	15,837,370.00	1,237,122.00	8,181,299,023.40
Future											
Dec 2011	ZACA	Future	10	7.2744	7.2560	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	10.0090	10.1128	10.0234	10.0234	552	5,557,668.40		
Dec 2011	ZAEU	Future	5,771	10.1261	10.2343	10.1640	10.1640	300	3,044,180.00		
Mar 2012	ZAEU	Future	8,103	10.2341	10.3458	0.0000	0.0000	0	0.00		
			<u>75,164</u>					<u>852.00</u>	<u>8,601,848.40</u>	<u>1,638,324.00</u>	<u>18,220,830,748.90</u>
Option											
Sep 2011	ZAEU	9.30 Put	6,195	2.0000	1.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	12.0000	6.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	250.0000	336.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	44.0000	72.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	23.0000	40.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.15 Put	400	336.0000	0.0000	0.0000	0.0000	400	127,000.00		
			<u>24,100</u>					<u>400.00</u>	<u>127,000.00</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			99,264					1,252.00	8,728,848.40	1,911,558.00	18,326,221,823.30	
Future												
	Dec 2011	ZAFR	Future	279	8.9759	8.8498	8.9500	8.9500	15	134,250.00		
				279					15.00	134,250.00	13,577.00	109,200,962.00
			Total	279					15.00	134,250.00	13,577.00	109,200,962.00
Future												
	Sep 2011	ZAGB	Future	21,987	11.3498	11.4307	11.4030	11.3180	25	283,995.00		
	Dec 2011	ZAGB	Future	15,730	11.4821	11.5676	0.0000	0.0000	3,500	40,146,900.00		
	Mar 2012	ZAGB	Future	2,772	11.6029	11.6931	11.6000	11.5800	10	115,900.00		
				40,489					3,535.00	40,546,795.00	1,308,532.00	15,895,819,053.90
Option												
	Sep 2011	ZAGB	10.50 Put	5,490	3.0000	3.0000	0.0000	0.0000	0	0.00		
	Sep 2011	ZAGB	10.85 Put	630	12.0000	9.0000	0.0000	0.0000	0	0.00		
	Sep 2011	ZAGB	10.95 Put	1,200	21.0000	15.0000	0.0000	0.0000	0	0.00		
	Sep 2011	ZAGB	11.00 Call	3,455	377.0000	451.0000	0.0000	0.0000	0	0.00		
	Sep 2011	ZAGB	11.10 Call	630	295.0000	366.0000	0.0000	0.0000	0	0.00		
	Sep 2011	ZAGB	11.20 Call	1,200	221.0000	289.0000	0.0000	0.0000	0	0.00		
	Sep 2011	ZAGB	11.50 Put	200	227.0000	188.0000	0.0000	0.0000	0	0.00		
	Sep 2011	ZAGB	11.65 Call	5,490	45.0000	74.0000	0.0000	0.0000	0	0.00		
	Sep 2011	ZAGB	11.65 Put	100	345.0000	293.0000	0.0000	0.0000	0	0.00		
	Sep 2011	ZAGB	12.10 Put	200	759.0000	686.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAGB	12.20 Put	150	888.0000	835.0000	0.0000	0.0000	0	0.00		
				18,745					0.00	0.00	146,120.00	84,918,521.38
			Total	59,234					3,535.00	40,546,795.00	1,454,652.00	15,980,737,575.28
Future												
	Sep 2011	ZAJY	Future	12,401	0.0912	0.0917	0.0000	0.0000	0	0.00		
	Dec 2011	ZAJY	Future	200	0.0925	0.0930	0.0000	0.0000	0	0.00		
				12,601					0.00	0.00	68,768.00	590,578,885.20
			Total	12,601					0.00	0.00	68,768.00	590,578,885.20
Future												
	Sep 2011	ZAUM	Future	449	7.0264	7.0212	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUM	Future	97	7.1156	7.1131	0.0000	0.0000	0	0.00		
				546					0.00	0.00	5,645.00	3,925,575,450.00
Option												
	Sep 2011	ZAUM	7.20 Call	50	4699.0000	4893.0000	0.0000	0.0000	0	0.00		
				50					0.00	0.00	126.00	2,274,306.00
			Total	596					0.00	0.00	5,771.00	3,927,849,756.00
Future												

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Sep 2011	ZAUS	Future	222,638	7.0264	7.0212	7.0436	6.9673	16,039	112,444,560.70		
Dec 2011	ZAUS	Future	60,251	7.1156	7.1131	7.1280	7.0900	8,543	60,726,667.90		
Mar 2012	ZAUS	Future	16,736	7.1977	7.1978	7.2108	7.1800	1,265	9,098,220.00		
Jun 2012	ZAUS	Future	2,009	7.2789	7.2819	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	Future	416	7.3646	7.3702	0.0000	0.0000	0	0.00		
			<u>302,050</u>					<u>25,847.00</u>	<u>182,269,448.60</u>	<u>21,101,516.00</u>	<u>167,624,302,974.80</u>

Option

Sep 2011	ZAUS	6.55 Put	8,880	3.0000	3.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	430.0000	425.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.65 Put	200	5.0000	5.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	9.0000	9.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	14.0000	14.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	1,230	247.0000	244.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	21.0000	23.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	208.0000	205.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	171.0000	170.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	45.0000	49.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.00 Call	9,143	111.0000	111.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	72.0000	74.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,250	47.0000	49.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	31.0000	33.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	21.0000	22.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	395.0000	401.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	17.0000	18.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	10.0000	11.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	5.0000	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	14.0000	12.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	50.0000	51.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	59.0000	61.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	81.0000	85.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	460.0000	463.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	427.0000	431.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	396.0000	400.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	14,600	231.0000	238.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	214.0000	221.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	456.0000	465.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	10,000	150.0000	155.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	101.0000	104.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	132.0000	137.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	253.0000	262.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	405.0000	414.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	383.0000	393.0000	0.0000	0.0000	0	0.00		

<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>
Sep 2012	ZAUS	7.15 Call	16,000	613.0000	627.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	42,000	551.0000	565.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	439.0000	450.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1370.0000	1381.0000	0.0000	0.0000	0	0.00		
			<u>283,148</u>					<u>0.00</u>	<u>0.00</u>	<u>2,509,480.00</u>	<u>1,345,056,870.28</u>
	Total		585,198					25,847.00	182,269,448.60	23,610,996.00	168,969,359,845.08

Grand Total	851,407	32,751.00	247,516,712.00	29,562,208	227,125,699,552.41
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