

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-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	0.0007	0.0022	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	0.2678	0.2219	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	268.0000	237.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	105.0000	94.0000	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	7.5164	7.5447	0.0000	0.0000	0	0.00		
Dec 2011	ZAAD	Future	1,131	7.5295	7.5582	0.0000	0.0000	100	752,950.00		
Mar 2012	ZAAD	Future	1,680	7.5475	7.5750	0.0000	0.0000	0	0.00		
			<u>29,096</u>					<u>100.00</u>	<u>752,950.00</u>	<u>1,237,642.00</u>	<u>8,186,660,779.40</u>
		Total	29,096					100.00	752,950.00	1,237,842.00	8,186,726,903.40
Future											
Dec 2011	ZACA	Future	10	7.2818	7.3001	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	10.0549	10.0644	10.0420	10.0250	3,030	30,461,190.00		
Dec 2011	ZAEU	Future	6,078	10.1762	10.1848	10.1889	10.1540	315	3,207,870.00		
Mar 2012	ZAEU	Future	8,103	10.2897	10.2971	0.0000	0.0000	0	0.00		
			<u>75,471</u>					<u>3,345.00</u>	<u>33,669,060.00</u>	<u>1,643,486.00</u>	<u>18,272,733,710.90</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	6.0000	7.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	280.0000	292.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	43.0000	53.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	21.0000	29.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.15 Put	400	306.0000	302.0000	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			99,571					3,345.00	33,669,060.00	1,916,720.00	18,378,124,785.30
Future											
Sep 2011	ZAFR	Future	18	9.0876	9.0510	9.0390	9.0390	8	72,312.00		
Dec 2011	ZAFR	Future	264	9.2422	9.2032	0.0000	0.0000	0	0.00		
			<u>282</u>					<u>8.00</u>	<u>72,312.00</u>	<u>13,610.00</u>	<u>109,500,826.50</u>
Total			282					8.00	72,312.00	13,610.00	109,500,826.50
Future											
Sep 2011	ZAGB	Future	21,934	11.4881	11.4760	11.5255	11.4490	129	1,484,906.80		
Dec 2011	ZAGB	Future	12,757	11.6219	11.6098	11.6275	11.6000	31	360,243.00		
Mar 2012	ZAGB	Future	2,762	11.7428	11.7309	11.7631	11.7631	5	58,815.50		
			<u>37,453</u>					<u>165.00</u>	<u>1,903,965.30</u>	<u>1,311,781.00</u>	<u>15,933,497,217.20</u>
Option											
Sep 2011	ZAGB	10.50 Put	5,490	2.0000	2.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.85 Put	630	6.0000	7.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	8.0000	10.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	499.0000	489.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	408.0000	400.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	323.0000	316.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	134.0000	145.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	5,490	69.0000	72.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	231.0000	246.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	623.0000	637.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAGB	12.20 Put	150	780.0000	793.0000	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			56,198					165.00	1,903,965.30	1,457,901.00	16,018,415,738.58
Future											
Sep 2011	ZAJY	Future	12,401	0.0928	0.0923	0.0927	0.0927	28	259,448.00		
Dec 2011	ZAJY	Future	200	0.0941	0.0936	0.0000	0.0000	0	0.00		
			<u>12,601</u>					<u>28.00</u>	<u>259,448.00</u>	<u>68,796.00</u>	<u>590,838,333.20</u>
Total			12,601					28.00	259,448.00	68,796.00	590,838,333.20
Future											
Sep 2011	ZAUM	Future	453	7.1392	7.0858	7.1280	7.1088	14	9,965,760.00		
Dec 2011	ZAUM	Future	104	7.2291	7.1754	7.2179	7.2179	7	5,052,530.00		
			<u>557</u>					<u>21.00</u>	<u>15,018,290.00</u>	<u>5,676.00</u>	<u>3,947,677,240.00</u>
Option											
Sep 2011	ZAUM	7.20 Call	50	7011.0000	5929.0000	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			607					21.00	15,018,290.00	5,802.00	3,949,951,546.00

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Future											
Sep 2011	ZAUS	Future	217,879	7.1392	7.0858	7.1471	7.0927	37,897	269,677,466.10		
Dec 2011	ZAUS	Future	75,845	7.2291	7.1754	7.2317	7.1888	16,816	120,946,510.90		
Mar 2012	ZAUS	Future	16,738	7.3108	7.2575	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	Future	2,009	7.3910	7.3383	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	Future	416	7.4748	7.4229	0.0000	0.0000	0	0.00		
			<u>312,887</u>					<u>54,713.00</u>	<u>390,623,977.00</u>	<u>21,175,017.00</u>	<u>168,147,334,691.60</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	540.0000	488.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.65 Put	200	2.0000	2.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	2.0000	4.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	3.0000	5.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	1,230	344.0000	296.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	5.0000	10.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	298.0000	252.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	254.0000	212.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	15.0000	26.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.00 Call	9,143	175.0000	143.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	111.0000	91.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,250	70.0000	59.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	44.0000	39.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	28.0000	26.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	289.0000	340.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	22.0000	22.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	12.0000	13.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	6.0000	7.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	2.0000	3.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	8.0000	13.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	31.0000	42.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	38.0000	51.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	56.0000	70.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	546.0000	507.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	508.0000	470.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	471.0000	435.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	14,600	280.0000	255.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	260.0000	237.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	379.0000	416.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	10,000	179.0000	165.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	118.0000	111.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	105.0000	120.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	207.0000	230.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	466.0000	438.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAUS	7.15 Call	30,100	443.0000	415.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	681.0000	650.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	42,000	614.0000	586.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	489.0000	467.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1464.0000	1420.0000	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		596,035					54,713.00	390,623,977.00	23,684,497.00	169,492,391,561.88

Grand Total			859,729					58,380.00	442,300,002.30	29,644,932	227,766,401,377.01
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