

**CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-September-2011**

<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>
<b>Future</b>											
Sep 2011	CAAD	Future	22,388	0.0001	0.0000	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>
		<b>Total</b>	<b>22,388</b>					<b>0.00</b>	<b>0.00</b>	<b>22 388.00</b>	<b>584 998 440.00</b>
<b>Future</b>											
Sep 2011	CAAE	Future	21,898	0.4509	0.4810	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>
		<b>Total</b>	<b>21,898</b>					<b>0.00</b>	<b>0.00</b>	<b>32 847.00</b>	<b>2 221 324 360.80</b>
<b>Option</b>											
Oct 2011	CAAG	7.00 Call	14,286	416.0000	453.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	176.0000	196.0000	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>
		<b>Total</b>	<b>21,043</b>					<b>0.00</b>	<b>0.00</b>	<b>14 286.00</b>	<b>1 641 818.55</b>
<b>Future</b>											
Sep 2011	ZAAD	Future	14,959	7.5759	7.6345	7.6150	7.5800	10,636	81,180,482.00		
Dec 2011	ZAAD	Future	1,701	7.5906	7.6498	7.5990	7.5990	1,000	7,642,500.00		
Mar 2012	ZAAD	Future	11,716	7.6069	7.6668	0.0000	0.0000	10,036	76,895,832.00		
			<u>28,376</u>					<u>21,672.00</u>	<u>165,718,814.00</u>	<u>1 263 429.00</u>	<u>8 383 613 679.90</u>
		<b>Total</b>	<b>28,376</b>					<b>21,672.00</b>	<b>165,718,814.00</b>	<b>1 263 629.00</b>	<b>8 383 679 803.90</b>
<b>Future</b>											
Dec 2011	ZACA	Future	10	7.4795	7.4875	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>
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	<b>20 349.00</b>	<b>144 264 189.50</b>
<b>Future</b>											
Sep 2011	ZAEU	Future	59,246	10.0371	10.0661	10.0800	10.0640	5,529	55,678,664.90		
Dec 2011	ZAEU	Future	19,528	10.1585	10.1911	10.2000	10.1678	1,910	19,494,129.00		
Mar 2012	ZAEU	Future	10,049	10.2686	10.3043	0.0000	0.0000	2,685	27,689,331.00		
Jun 2012	ZAEU	Future	100	10.3707	10.4132	0.0000	0.0000	0	0.00		
			<u>88,923</u>					<u>10,124.00</u>	<u>102,862,124.90</u>	<u>1 701 798.00</u>	<u>18 861 062 836.10</u>
<b>Option</b>											
Sep 2011	ZAEU	9.30 Put	6,195	0.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	4.0000	3.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	255.0000	281.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	22.0000	28.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	9.0000	11.0000	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>

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Total</b>			<b>112,623</b>					<b>10,124.00</b>	<b>102,862,124.90</b>	1 975 432.00	18 966 571 810.50
<b>Future</b>											
	Dec 2011	ZAFR	Future	272	8.4690	8.4881	0.0000	0.0000	0	0.00	
				272					0.00	0.00	13 665.00
			<b>Total</b>	<b>272</b>					<b>0.00</b>	<b>0.00</b>	13 665.00
<b>Future</b>											
	Sep 2011	ZAGB	Future	19,283	11.5889	11.6864	11.5900	11.5900	3,926	45,907,941.60	
	Dec 2011	ZAGB	Future	22,453	11.7249	11.8241	11.8700	11.7595	821	9,677,647.50	
	Mar 2012	ZAGB	Future	5,438	11.8449	11.9446	12.0120	11.8715	2,818	33,674,645.70	
				47,174					7,565.00	89,260,234.80	1 354 108.00
											16 425 592 513.70
<b>Option</b>											
	Sep 2011	ZAGB	10.50 Put	5,490	0.0000	0.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	10.85 Put	630	1.0000	1.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	10.95 Put	1,200	2.0000	1.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.00 Call	3,455	592.0000	688.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.10 Call	630	495.0000	590.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.20 Call	1,200	401.0000	493.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.50 Put	200	63.0000	37.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Call	5,490	72.0000	116.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Put	100	133.0000	80.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	12.10 Put	200	519.0000	425.0000	0.0000	0.0000	0	0.00	
				18,595					0.00	0.00	146 270.00
			<b>Total</b>	<b>65,769</b>					<b>7,565.00</b>	<b>89,260,234.80</b>	1 500 378.00
											16 510 628 335.08
<b>Future</b>											
	Sep 2011	ZAJY	Future	12,230	0.0954	0.0960	0.0000	0.0000	0	0.00	
	Dec 2011	ZAJY	Future	5,290	0.0967	0.0974	0.0000	0.0000	0	0.00	
				17,520					0.00	0.00	84 630.00
			<b>Total</b>	<b>17,520</b>					<b>0.00</b>	<b>0.00</b>	84 630.00
											738 010 212.80
<b>Future</b>											
	Sep 2011	ZAUM	Future	254	7.3382	7.3900	7.4442	7.3245	30	22,188,600.00	
	Dec 2011	ZAUM	Future	520	7.4302	7.4827	7.5368	7.5135	15	11,288,700.00	
				774					45.00	33,477,300.00	6 869.00
											4 819 793 900.00
<b>Option</b>											
	Sep 2011	ZAUM	7.20 Call	50	15990.0000	20448.0000	0.0000	0.0000	0	0.00	
				50					0.00	0.00	126.00
			<b>Total</b>	<b>824</b>					<b>45.00</b>	<b>33,477,300.00</b>	6 995.00
											4 822 068 206.00
<b>Future</b>											
	Sep 2011	ZAUS	Future	184,219	7.3382	7.3900	7.4580	7.3150	63,151	467,989,705.70	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Dec 2011	ZAUS	Future	121,246	7.4302	7.4827	7.5527	7.4075	42,418	318,024,575.30		
Mar 2012	ZAUS	Future	25,213	7.5110	7.5636	7.6246	7.5000	16,063	121,875,109.30		
Jun 2012	ZAUS	Future	6,243	7.5849	7.6399	0.0000	0.0000	8,000	61,396,000.00		
Sep 2012	ZAUS	Future	499	7.6607	7.7176	0.0000	0.0000	0	0.00		
			<u>337,420</u>					<u>129,632.00</u>	<u>969,285,390.30</u>	<u>21 520 115.00</u>	<u>170 680 661 548.40</u>

Option

Sep 2011	ZAUS	6.55 Put	8,880	0.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.60 Call	6,060	738.0000	790.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.65 Put	200	0.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	0.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	0.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	1,230	538.0000	590.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	489.0000	540.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	439.0000	490.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	1.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.00 Call	9,143	340.0000	391.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	245.0000	294.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,250	160.0000	204.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	91.0000	128.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	47.0000	70.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	109.0000	80.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	34.0000	52.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	12.0000	20.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	3.0000	6.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	1.0000	2.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	7.0000	3.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	22.0000	13.0000	0.0000	0.0000	1,120	23,374.40		
Dec 2011	ZAUS	6.60 Put	5,000	26.0000	15.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	35.0000	21.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	722.0000	758.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	680.0000	715.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	639.0000	673.0000	0.0000	0.0000	1,120	785,097.60		
Dec 2011	ZAUS	7.20 Call	14,600	397.0000	422.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	370.0000	394.0000	0.0000	0.0000	1,120	485,156.00		
Dec 2011	ZAUS	7.25 Put	1,000	190.0000	161.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	270.0000	237.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	10,000	261.0000	279.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	175.0000	185.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	81.0000	66.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	157.0000	135.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	603.0000	632.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	572.0000	600.0000	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>
Mar 2012	ZAUS	7.50 Call	1,000	410.0000	429.0000	0.0000	0.0000	1,000	453,000.00		
Mar 2012	ZAUS	8.00 Call	1,000	260.0000	269.0000	0.0000	0.0000	1,000	282,000.00		
Sep 2012	ZAUS	7.15 Call	16,000	809.0000	837.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	42,000	730.0000	753.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	573.0000	590.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1447.0000	1476.0000	0.0000	0.0000	0	0.00		
			<u>286,148</u>					<u>5,360.00</u>	<u>2,028,628.00</u>	<u>2 515 840.00</u>	<u>1 347 366 498.28</u>
		<b>Total</b>	<b>623,568</b>					<b>134,992.00</b>	<b>971,314,018.30</b>	<b>24 035 955.00</b>	<b>172 028 028 046.68</b>

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<b>Grand Total</b>	<b>914,291</b>							<b>174,398.00</b>	<b>1 362 632 492.00</b>	<b>30,140,448</b>	<b>232,599,402,497.11</b>
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