

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-September-2011

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Option</b>											
Oct 2011	CAAG	7.00 Call	14,286	1300.0000	1293.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	907.0000	898.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.50 Call	11,111	199.0000	0.0000	0.0000	0.0000	11,111	3,378,188.44		
Oct 2011	CAAG	8.75 Call	11,429	136.0000	0.0000	0.0000	0.0000	11,429	2,546,152.62		
Oct 2011	CAAG	9.00 Call	11,111	94.0000	0.0000	0.0000	0.0000	11,111	1,582,873.06		
			<u>54,694</u>					<u>33,651.00</u>	<u>7,507,214.12</u>	<u>14,286.00</u>	<u>3,378,188.44</u>
		<b>Total</b>	<b>54,694</b>					<b>33,651.00</b>	<b>7,507,214.12</b>	<b>14,286.00</b>	<b>3,378,188.44</b>
<b>Future</b>											
Dec 2011	CAAK	Future	12,659	0.0952	0.0946	0.0000	0.0000	0	0.00		
			<u>12,659</u>					<u>0.00</u>	<u>0.00</u>	<u>12,659.00</u>	<u>749,412.80</u>
		<b>Total</b>	<b>12,659</b>					<b>0.00</b>	<b>0.00</b>	<b>12,659.00</b>	<b>749,412.80</b>
<b>Future</b>											
Dec 2011	CAAL	Future	18,519	0.1262	0.1258	0.0000	0.0000	0	0.00		
			<u>18,519</u>					<u>0.00</u>	<u>0.00</u>	<u>18,519.00</u>	<u>1,574,115.00</u>
		<b>Total</b>	<b>18,519</b>					<b>0.00</b>	<b>0.00</b>	<b>18,519.00</b>	<b>1,574,115.00</b>
<b>Future</b>											
Dec 2011	CAAM	Future	12,423	0.1105	0.1090	0.0000	0.0000	0	0.00		
			<u>12,423</u>					<u>0.00</u>	<u>0.00</u>	<u>12,423.00</u>	<u>1,849,784.70</u>
		<b>Total</b>	<b>12,423</b>					<b>0.00</b>	<b>0.00</b>	<b>12,423.00</b>	<b>1,849,784.70</b>
<b>Future</b>											
Mar 2012	CAAN	Future	100,000	0.5736	0.6601	0.0000	0.0000	100,000	68,600,000.00		
			<u>100,000</u>					<u>100,000.00</u>	<u>68,600,000.00</u>	<u>100,000.00</u>	<u>68,600,000.00</u>
		<b>Total</b>	<b>100,000</b>					<b>100,000.00</b>	<b>68,600,000.00</b>	<b>100,000.00</b>	<b>68,600,000.00</b>
<b>Future</b>											
Mar 2012	CAAO	Future	100,000	0.0815	0.1200	0.0000	0.0000	100,000	13,250,000.00		
			<u>100,000</u>					<u>100,000.00</u>	<u>13,250,000.00</u>	<u>100,000.00</u>	<u>13,250,000.00</u>
		<b>Total</b>	<b>100,000</b>					<b>100,000.00</b>	<b>13,250,000.00</b>	<b>100,000.00</b>	<b>13,250,000.00</b>
<b>Future</b>											
Dec 2011	CAAP	Future	12,346	0.1234	0.1636	0.0000	0.0000	12,346	2,019,805.60		
			<u>12,346</u>					<u>12,346.00</u>	<u>2,019,805.60</u>	<u>12,346.00</u>	<u>2,019,805.60</u>
		<b>Total</b>	<b>12,346</b>					<b>12,346.00</b>	<b>2,019,805.60</b>	<b>12,346.00</b>	<b>2,019,805.60</b>
<b>Future</b>											
Dec 2011	ZAAD	Future	9,537	8.1217	8.1052	8.1610	8.1405	981	7,998,418.00		

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Mar 2012	ZAAD	Future	22,057	8.1433	8.1244	8.1600	8.1595	109	889,425.50		
Jun 2012	ZAAD	Future	6,090	8.1697	8.1472	0.0000	0.0000	0	0.00		
			<u>37,684</u>					<u>1,090.00</u>	<u>8,887,843.50</u>	<u>1,309,029.00</u>	<u>8,741,635,162.40</u>
		<b>Total</b>	<b>37,684</b>					<b>1,090.00</b>	<b>8,887,843.50</b>	<b>1,309,229.00</b>	<b>8,741,701,286.40</b>
<b>Future</b>											
Dec 2011	ZACA	Future	10	8.1306	8.1067	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>											
Dec 2011	ZAEU	Future	28,071	11.3037	11.2445	11.4321	11.2650	2,009	22,802,355.80		
Mar 2012	ZAEU	Future	10,759	11.4416	11.3779	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	Future	14,019	11.5774	11.5051	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	250	11.7162	11.6358	0.0000	0.0000	0	0.00		
			<u>53,099</u>					<u>2,009.00</u>	<u>22,802,355.80</u>	<u>1,777,754.00</u>	<u>19,664,060,465.60</u>
<b>Option</b>											
Dec 2011	ZAEU	9.50 Put	8,220	21.0000	17.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	62.0000	46.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	1101.0000	1018.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.95 Put	8,600	321.0000	0.0000	0.0000	0.0000	8,600	3,160,844.00		
Dec 2011	ZAEU	11.00 Call	8,220	650.0000	558.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.90 Call	8,600	328.0000	0.0000	0.0000	0.0000	8,600	3,115,350.00		
			<u>39,120</u>					<u>17,200.00</u>	<u>6,276,194.00</u>	<u>312,754.00</u>	<u>115,081,004.80</u>
		<b>Total</b>	<b>92,219</b>					<b>19,209.00</b>	<b>29,078,549.80</b>	<b>2,090,508.00</b>	<b>19,779,141,470.40</b>
<b>Future</b>											
Dec 2011	ZAFR	Future	50	9.2788	9.2400	9.2690	9.2690	25	231,725.00		
			<u>50</u>					<u>25.00</u>	<u>231,725.00</u>	<u>13,962.00</u>	<u>112,685,525.00</u>
		<b>Total</b>	<b>50</b>					<b>25.00</b>	<b>231,725.00</b>	<b>13,962.00</b>	<b>112,685,525.00</b>
<b>Future</b>											
Dec 2011	ZAGB	Future	22,475	12.9009	12.8174	13.1055	12.9170	1,949	25,300,580.10		
Mar 2012	ZAGB	Future	5,431	13.0440	12.9568	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	Future	2,627	13.1840	13.0878	0.0000	0.0000	0	0.00		
			<u>30,533</u>					<u>1,949.00</u>	<u>25,300,580.10</u>	<u>1,395,741.00</u>	<u>16,933,966,497.10</u>
		<b>Total</b>	<b>30,533</b>					<b>1,949.00</b>	<b>25,300,580.10</b>	<b>1,542,011.00</b>	<b>17,019,002,318.48</b>
<b>Future</b>											
Dec 2011	ZAJY	Future	5,290	0.1097	0.1096	0.1120	0.1089	162	1,802,134.00		
Mar 2012	ZAJY	Future	26	0.1112	0.1111	0.1131	0.1122	16	180,082.00		
			<u>5,316</u>					<u>178.00</u>	<u>1,982,216.00</u>	<u>85,473.00</u>	<u>746,604,420.80</u>
		<b>Total</b>	<b>5,316</b>					<b>178.00</b>	<b>1,982,216.00</b>	<b>85,473.00</b>	<b>746,604,420.80</b>

<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>											
Dec 2011	ZAUM	Future	502	8.3591	8.3545	0.0000	0.0000	0	0.00		
Mar 2012	ZAUM	Future	5	8.4579	8.4508	0.0000	0.0000	0	0.00		
			<u>507</u>					<u>0.00</u>	<u>0.00</u>	<u>7,096.00</u>	<u>4,992,982,180.00</u>
		<b>Total</b>	<b>507</b>					<b>0.00</b>	<b>0.00</b>	<b>7,222.00</b>	<b>4,995,256,486.00</b>
<b>Future</b>											
Dec 2011	ZAUS	Future	338,234	8.3591	8.3545	8.5110	8.3398	87,326	736,416,250.60		
Mar 2012	ZAUS	Future	49,601	8.4579	8.4508	8.5700	8.4340	427	3,626,569.80		
Jun 2012	ZAUS	Future	20,321	8.5539	8.5416	8.7100	8.5460	824	7,122,286.40		
Sep 2012	ZAUS	Future	979	8.6530	8.6359	0.0000	0.0000	0	0.00		
			<u>409,135</u>					<u>88,577.00</u>	<u>747,165,106.80</u>	<u>22,455,864.00</u>	<u>178,094,293,684.60</u>
<b>Option</b>											
Dec 2011	ZAUS	6.15 Put	5,000	11.0000	5.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	16.0000	8.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	17.0000	9.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	16,340	19.0000	10.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	1631.0000	1616.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1583.0000	1567.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1536.0000	1519.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.10 Put	1,000	47.0000	26.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	14,600	1216.0000	1186.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	1172.0000	1140.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	1,000	63.0000	36.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	70.0000	40.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	84.0000	50.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	960.0000	915.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	101.0000	61.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	748.0000	687.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,128	189.0000	133.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	292.0000	228.0000	0.0000	0.0000	10,750	3,085,250.00		
Dec 2011	ZAUS	8.10 Call	11,900	575.0000	506.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	396.0000	331.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	10,750	312.0000	0.0000	0.0000	0.0000	10,750	3,085,250.00		
Mar 2012	ZAUS	6.50 Put	2,420	41.0000	24.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	46.0000	33.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	79.0000	58.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1453.0000	1421.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1412.0000	1377.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	1142.0000	1086.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	184.0000	135.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	832.0000	752.0000	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Mar 2012	ZAUS	8.80 Call	3	509.0000	0.0000	590.0000	590.0000	3	1,770.00		
Sep 2012	ZAUS	7.15 Call	16,000	1705.0000	1638.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1596.0000	1522.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	460.0000	379.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	736.0000	639.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1328.0000	1197.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	575.0000	486.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	895.0000	770.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	691.0000	594.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	1058.0000	902.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2643.0000	2246.0000	0.0000	0.0000	0	0.00		
			<u>245,536</u>					<u>21,503.00</u>	<u>6,172,270.00</u>	<u>2,709,611.00</u>	<u>1,501,498,459.28</u>
	<b>Total</b>		<b>654,671</b>					<b>110,080.00</b>	<b>753,337,376.80</b>	<b>25,165,475.00</b>	<b>179,595,792,143.88</b>

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<b>Grand Total</b>	<b>1,131,631</b>	<b>378,528.00</b>	<b>910,195,310.92</b>	<b>31,774,191</b>	<b>242,131,022,933.53</b>
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