

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-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	0.0000	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>
		Total	22,388					0.00	0.00	22,388.00	584,998,440.00
Future											
Sep 2011	CAAE	Future	21,898	0.4810	0.3939	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	453.0000	360.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	196.0000	148.0000	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	24,895	7.6345	7.6129	7.5875	7.5450	2,690	20,410,475.00		
Dec 2011	ZAAD	Future	1,241	7.6498	7.6244	7.5900	7.5875	100	759,000.00		
Mar 2012	ZAAD	Future	1,680	7.6668	7.6373	0.0000	0.0000	0	0.00		
			<u>27,816</u>					<u>2,790.00</u>	<u>21,169,475.00</u>	<u>1,241,757.00</u>	<u>8,217,894,865.90</u>
		Total	27,816					2,790.00	21,169,475.00	1,241,957.00	8,217,960,989.90
Future											
Dec 2011	ZACA	Future	10	7.4875	7.3870	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	60,540	10.0661	9.9813	10.0625	9.9760	2,001	20,087,635.00		
Dec 2011	ZAEU	Future	19,742	10.1911	10.1033	10.1635	10.1110	380	3,839,812.50		
Mar 2012	ZAEU	Future	8,114	10.3043	10.2152	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	Future	100	10.4132	10.3207	10.0345	10.0345	100	1,003,450.00		
			<u>88,496</u>					<u>2,481.00</u>	<u>24,930,897.50</u>	<u>1,691,674.00</u>	<u>18,758,200,711.20</u>
Option											
Sep 2011	ZAEU	9.30 Put	6,195	0.0000	1.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	3.0000	7.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	281.0000	212.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	28.0000	21.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	11.0000	9.0000	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
Total			112,196					2,481.00	24,930,897.50	1,965,308.00	18,863,709,685.60
Future											
Sep 2011	ZAFR	Future	0	8.3560	8.2370	0.0000	0.0000	8	65,896.00		
Dec 2011	ZAFR	Future	272	8.4881	8.3632	0.0000	0.0000	8	67,096.00		
			<u>272</u>					<u>16.00</u>	<u>132,992.00</u>	<u>13,665.00</u>	<u>109,964,400.00</u>
Total			272					16.00	132,992.00	13,665.00	109,964,400.00
Future											
Sep 2011	ZAGB	Future	20,491	11.6864	11.5762	11.6850	11.6477	105	1,223,195.00		
Dec 2011	ZAGB	Future	22,377	11.8241	11.7112	11.8150	11.7230	580	6,829,803.00		
Mar 2012	ZAGB	Future	2,765	11.9446	11.8288	0.0000	0.0000	0	0.00		
			<u>45,633</u>					<u>685.00</u>	<u>8,052,998.00</u>	<u>1,346,543.00</u>	<u>16,336,332,278.90</u>
Option											
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	2.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	1.0000	4.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	688.0000	581.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	590.0000	485.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	493.0000	392.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	37.0000	78.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	5,490	116.0000	78.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	80.0000	152.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	425.0000	534.0000	0.0000	0.0000	0	0.00		
			<u>18,595</u>					<u>0.00</u>	<u>0.00</u>	<u>146,270.00</u>	<u>85,035,821.38</u>
Total			64,228					685.00	8,052,998.00	1,492,813.00	16,421,368,100.28
Future											
Sep 2011	ZAJY	Future	12,230	0.0960	0.0936	0.0951	0.0948	42	399,238.00		
Dec 2011	ZAJY	Future	5,290	0.0974	0.0949	0.0980	0.0980	40	388,420.00		
			<u>17,520</u>					<u>82.00</u>	<u>787,658.00</u>	<u>84,630.00</u>	<u>738,010,212.80</u>
Total			17,520					82.00	787,658.00	84,630.00	738,010,212.80
Future											
Sep 2011	ZAUM	Future	244	7.3900	7.2778	7.3295	7.3295	207	151,680,650.00		
Dec 2011	ZAUM	Future	517	7.4827	7.3688	7.4205	7.4135	412	305,595,100.00		
			<u>761</u>					<u>619.00</u>	<u>457,275,750.00</u>	<u>6,824.00</u>	<u>4,786,316,600.00</u>
Option											
Sep 2011	ZAUM	7.20 Call	50	20448.0000	12451.0000	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			811					619.00	457,275,750.00	6,950.00	4,788,590,906.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Sep 2011	ZAUS	Future	206,905	7.3900	7.2778	7.4015	7.3300	36,008	264,770,624.80		
Dec 2011	ZAUS	Future	97,546	7.4827	7.3688	7.4899	7.4019	22,415	166,774,685.00		
Mar 2012	ZAUS	Future	18,184	7.5636	7.4488	7.5653	7.5000	1,204	9,063,501.60		
Jun 2012	ZAUS	Future	2,243	7.6399	7.5246	7.5925	7.5925	250	1,895,395.00		
Sep 2012	ZAUS	Future	499	7.7176	7.6029	0.0000	0.0000	0	0.00		
			<u>325,377</u>					<u>59,877.00</u>	<u>442,504,206.40</u>	<u>21,390,483.00</u>	<u>169,711,376,158.10</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	790.0000	678.0000	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	590.0000	478.0000	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	540.0000	429.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	490.0000	379.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	0.0000	1.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.00 Call	9,143	391.0000	283.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	294.0000	196.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,250	204.0000	125.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	128.0000	72.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	70.0000	43.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	80.0000	165.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	52.0000	33.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	20.0000	16.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	6.0000	6.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	2.0000	2.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	3.0000	4.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	13.0000	18.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	15.0000	21.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	21.0000	33.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	758.0000	660.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	715.0000	619.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	673.0000	579.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	14,600	422.0000	352.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	394.0000	327.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	1,000	161.0000	208.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	237.0000	294.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	10,000	279.0000	228.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	185.0000	151.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	66.0000	77.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	135.0000	161.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	632.0000	548.0000	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	7.15 Call	30,100	600.0000	521.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	837.0000	756.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	42,000	753.0000	681.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	590.0000	533.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1476.0000	1393.0000	0.0000	0.0000	0	0.00		
			<u>284,148</u>					<u>0.00</u>	<u>0.00</u>	<u>2,510,480.00</u>	<u>1,345,337,870.28</u>
	Total		609,525					59,877.00	442,504,206.40	23,900,963.00	171,056,714,028.38

Grand Total			897,707					66,550.00	954,853,976.90	29,966,050	231,236,770,005.11
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