

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-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	0.0003	0.0005	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	0.3021	0.2867	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	282.0000	272.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	111.0000	105.0000	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	7.5875	7.5109	0.0000	0.0000	40	303,508.00		
Dec 2011	ZAAD	Future	1,205	7.5980	7.5222	7.5950	7.5620	224	1,694,724.00		
Mar 2012	ZAAD	Future	1,680	7.6117	7.5377	7.6290	7.6195	7	53,374.50		
			<u>29,170</u>					<u>271.00</u>	<u>2,051,606.50</u>	<u>1,238,063.00</u>	<u>8,189,841,960.90</u>
		Total	29,170					271.00	2,051,606.50	1,238,263.00	8,189,908,084.90
Future											
Dec 2011	ZACA	Future	10	7.3197	7.2884	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	60,590	10.0576	10.0334	10.0550	10.0120	26,328	264,189,999.80		
Dec 2011	ZAEU	Future	19,647	10.1779	10.1535	10.1850	10.1620	13,334	135,459,580.40		
Mar 2012	ZAEU	Future	8,114	10.2900	10.2651	10.2800	10.2800	2	20,560.00		
			<u>88,351</u>					<u>39,664.00</u>	<u>399,670,140.20</u>	<u>1,685,223.00</u>	<u>18,693,411,249.00</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	5.0000	7.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	279.0000	261.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	35.0000	36.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	15.0000	16.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.15 Put	0	302.0000	321.0000	0.0000	0.0000	400	117,900.00		
			<u>23,700</u>					<u>400.00</u>	<u>117,900.00</u>	<u>273,634.00</u>	<u>105,508,974.40</u>

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Total			112,051					40,064.00	399,788,040.20	1,958,857.00	18,798,920,223.40
Future											
Sep 2011	ZAFR	Future	18	8.3315	8.3478	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	266	8.4609	8.4823	0.0000	0.0000	0	0.00		
			<u>284</u>					<u>0.00</u>	<u>0.00</u>	13,637.00	109,732,228.00
Total			284					0.00	0.00	13,637.00	109,732,228.00
Future											
Sep 2011	ZAGB	Future	20,736	11.4324	11.4397	11.4354	11.4354	8,303	94,822,426.20		
Dec 2011	ZAGB	Future	16,661	11.5648	11.5717	11.5795	11.4670	4,553	52,599,820.50		
Mar 2012	ZAGB	Future	2,765	11.6844	11.6894	11.7050	11.7050	3	35,115.00		
			<u>40,162</u>					<u>12,859.00</u>	<u>147,457,361.70</u>	1,326,195.00	16,098,805,596.90
Option											
Sep 2011	ZAGB	10.50 Put	5,490	1.0000	1.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.85 Put	630	5.0000	5.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	8.0000	8.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	443.0000	451.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	354.0000	361.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	271.0000	279.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	157.0000	155.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	5,490	48.0000	52.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	266.0000	262.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	675.0000	668.0000	0.0000	0.0000	0	0.00		
			<u>18,595</u>					<u>0.00</u>	<u>0.00</u>	146,270.00	85,035,821.38
Total			58,757					12,859.00	147,457,361.70	1,472,465.00	16,183,841,418.28
Future											
Sep 2011	ZAJY	Future	12,308	0.0927	0.0927	0.0000	0.0000	10,546	97,553,500.80		
Dec 2011	ZAJY	Future	5,290	0.0940	0.0940	0.0000	0.0000	5,090	47,754,380.00		
			<u>17,598</u>					<u>15,636.00</u>	<u>145,307,880.80</u>	84,432.00	736,146,214.00
Total			17,598					15,636.00	145,307,880.80	84,432.00	736,146,214.00
Future											
Sep 2011	ZAUM	Future	460	7.1651	7.1489	0.0000	0.0000	0	0.00		
Dec 2011	ZAUM	Future	144	7.2545	7.2377	0.0000	0.0000	0	0.00		
			<u>604</u>					<u>0.00</u>	<u>0.00</u>	5,723.00	3,981,416,620.00
Option											
Sep 2011	ZAUM	7.20 Call	50	7275.0000	6845.0000	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	126.00	2,274,306.00
Total			654					0.00	0.00	5,849.00	3,983,690,926.00

Future

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Sep 2011	ZAUS	Future	214,742	7.1651	7.1489	7.1746	7.0825	40,929	292,352,370.10		
Dec 2011	ZAUS	Future	89,186	7.2545	7.2377	7.2570	7.1846	22,587	163,429,210.00		
Mar 2012	ZAUS	Future	16,841	7.3361	7.3179	7.3300	7.3200	8	58,610.00		
Jun 2012	ZAUS	Future	2,009	7.4158	7.3955	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	Future	416	7.4965	7.4749	0.0000	0.0000	0	0.00		
			<u>323,194</u>					<u>63,524.00</u>	<u>455,840,190.10</u>	<u>21,259,449.00</u>	<u>168,752,422,268.00</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	566.0000	550.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.65 Put	200	1.0000	1.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.70 Put	5,980	1.0000	2.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.75 Put	1,980	2.0000	3.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Call	1,230	368.0000	353.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.80 Put	10,000	3.0000	4.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.85 Call	1,980	320.0000	306.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	275.0000	261.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	10.0000	12.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.00 Call	9,143	191.0000	180.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	121.0000	114.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,250	73.0000	68.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	44.0000	42.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	27.0000	25.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	262.0000	276.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	21.0000	20.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	10.0000	10.0000	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	1.0000	2.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	10.0000	10.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	31.0000	33.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	37.0000	40.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	53.0000	57.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	567.0000	555.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	528.0000	516.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	491.0000	479.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	14,600	291.0000	280.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	269.0000	258.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	363.0000	368.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	10,000	188.0000	178.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	126.0000	118.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	101.0000	105.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	196.0000	202.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	480.0000	468.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	456.0000	443.0000	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	7.15 Call	16,000	691.0000	677.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	42,000	624.0000	611.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	488.0000	477.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1315.0000	1306.0000	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		606,342					63,524.00	455,840,190.10	23,768,929.00	170,097,479,138.28

Grand Total	890,195	132,354.00	1,150,445,079.30	29,802,196	229,140,169,915.01
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