

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-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	0.5407	0.5073	0.0000	0.0000	10,949	4,837,268.20		
			<u>21,898</u>					<u>10,949.00</u>	<u>4,837,268.20</u>	<u>43 796.00</u>	<u>2 226 161 629.00</u>
		Total	21,898					10,949.00	4,837,268.20	43 796.00	2 226 161 629.00
Option											
Oct 2011	CAAG	7.00 Call	14,286	480.0000	467.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	212.0000	208.0000	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	6,278	7.6336	7.5433	7.6160	7.6160	10,525	79,977,426.00		
Dec 2011	ZAAD	Future	5,880	7.6477	7.5602	0.0000	0.0000	3,815	29,082,546.50		
Mar 2012	ZAAD	Future	12,216	7.6644	7.5763	0.0000	0.0000	500	3,819,500.00		
Jun 2012	ZAAD	Future	5,790	7.6836	7.5939	0.0000	0.0000	5,790	44,326,503.00		
			<u>30,164</u>					<u>20,630.00</u>	<u>157,205,975.50</u>	<u>1 285 059.00</u>	<u>8 548 397 175.40</u>
		Total	30,164					20,630.00	157,205,975.50	1 285 259.00	8 548 463 299.40
Future											
Dec 2011	ZACA	Future	10	7.5993	7.5330	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	55,723	10.2821	10.1186	10.2274	10.1974	10,968	111,872,323.80		
Dec 2011	ZAEU	Future	25,816	10.4017	10.2418	10.3680	10.3140	6,494	67,223,087.70		
Mar 2012	ZAEU	Future	10,751	10.5124	10.3517	10.4300	10.4260	2,748	28,529,448.00		
Jun 2012	ZAEU	Future	5,100	10.6192	10.4552	0.0000	0.0000	5,100	53,791,440.00		
			<u>97,390</u>					<u>25,310.00</u>	<u>261,416,299.50</u>	<u>1 728 027.00</u>	<u>19 131 830 048.00</u>
Option											
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	0.0000	1.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	483.0000	325.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	83.0000	27.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	26.0000	9.0000	0.0000	0.0000	0	0.00		

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			23,700					0.00	0.00	273 634.00	105 508 974.40
		Total	121,090					25,310.00	261,416,299.50	2 001 661.00	19 237 339 022.40
Future											
	Dec 2011 ZAFR	Future	272	8.6610	8.5481	0.0000	0.0000	0	0.00		
			272					0.00	0.00	13 665.00	109 964 400.00
		Total	272					0.00	0.00	13 665.00	109 964 400.00
Future											
	Sep 2011 ZAGB	Future	15,375	11.7402	11.6527	11.7200	11.6700	3,456	40,330,739.20		
	Dec 2011 ZAGB	Future	24,246	11.8753	11.7906	11.8430	11.8218	1,796	21,252,041.70		
	Mar 2012 ZAGB	Future	5,428	11.9975	11.9102	11.9645	11.9000	15	179,145.00		
	Jun 2012 ZAGB	Future	1,855	12.1124	12.0199	0.0000	0.0000	1,855	22,355,903.50		
			46,904					7,122.00	84,117,829.40	1 364 749.00	16 550 938 322.20
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	0.0000	0.0000	0.0000	0.0000	0	0.00		
	Sep 2011 ZAGB	10.95 Put	1,200	0.0000	1.0000	0.0000	0.0000	0	0.00		
	Sep 2011 ZAGB	11.00 Call	3,455	740.0000	654.0000	0.0000	0.0000	0	0.00		
	Sep 2011 ZAGB	11.10 Call	630	641.0000	556.0000	0.0000	0.0000	0	0.00		
	Sep 2011 ZAGB	11.20 Call	1,200	542.0000	459.0000	0.0000	0.0000	0	0.00		
	Sep 2011 ZAGB	11.50 Put	200	17.0000	37.0000	0.0000	0.0000	0	0.00		
	Sep 2011 ZAGB	11.65 Call	5,490	135.0000	88.0000	0.0000	0.0000	0	0.00		
	Sep 2011 ZAGB	11.65 Put	100	45.0000	85.0000	0.0000	0.0000	0	0.00		
	Sep 2011 ZAGB	12.10 Put	200	370.0000	455.0000	0.0000	0.0000	0	0.00		
			18,595					0.00	0.00	146 270.00	85 035 821.38
		Total	65,499					7,122.00	84,117,829.40	1 511 019.00	16 635 974 143.58
Future											
	Sep 2011 ZAJY	Future	12,230	0.0967	0.0965	0.0000	0.0000	0	0.00		
	Dec 2011 ZAJY	Future	5,690	0.0980	0.0978	0.0000	0.0000	0	0.00		
			17,920					0.00	0.00	85 030.00	741 938 212.80
		Total	17,920					0.00	0.00	85 030.00	741 938 212.80
Future											
	Sep 2011 ZAUM	Future	254	7.4231	7.4020	7.4335	7.4335	5	3,716,750.00		
	Dec 2011 ZAUM	Future	481	7.5155	7.4958	7.5265	7.5265	5	3,763,250.00		
			735					10.00	7,480,000.00	6 933.00	4 867 697 970.00
Option											
	Sep 2011 ZAUM	7.20 Call	50	22811.0000	21124.0000	0.0000	0.0000	0	0.00		
			50					0.00	0.00	126.00	2 274 306.00
		Total	785					10.00	7,480,000.00	7 059.00	4 869 972 276.00

<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>
Future											
Sep 2011	ZAUS	Future	148,050	7.4231	7.4020	7.4523	7.3295	37,807	279,764,467.90		
Dec 2011	ZAUS	Future	132,908	7.5155	7.4958	7.5400	7.4200	31,740	238,442,887.60		
Mar 2012	ZAUS	Future	39,999	7.5987	7.5771	7.6175	7.6175	24,493	184,420,731.50		
Jun 2012	ZAUS	Future	6,253	7.6782	7.6530	7.6706	7.6706	10	76,706.00		
Sep 2012	ZAUS	Future	499	7.7588	7.7320	0.0000	0.0000	0	0.00		
			<u>327,709</u>					<u>94,050.00</u>	<u>702,704,793.00</u>	<u>21 684 105.00</u>	<u>171 903 874 300.90</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	823.0000	802.0000	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	623.0000	602.0000	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	573.0000	552.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	523.0000	502.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Put	10,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.00 Call	9,143	423.0000	403.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	324.0000	305.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,250	228.0000	211.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	140.0000	129.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	69.0000	66.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	46.0000	64.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	47.0000	47.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	14.0000	16.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	3.0000	4.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	0.0000	1.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	4.0000	3.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	13.0000	15.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	15.0000	17.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	21.0000	24.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	789.0000	774.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	746.0000	732.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	704.0000	690.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	14,600	450.0000	440.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	421.0000	412.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	1,000	156.0000	166.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	231.0000	242.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	10,000	303.0000	296.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	204.0000	201.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	66.0000	69.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	133.0000	140.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAUS	7.10	Call	10,000	665.0000	650.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	7.15	Call	30,100	633.0000	619.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	7.50	Call	2,500	458.0000	450.0000	0.0000	0.0000	1,500	718,500.00	
Mar 2012	ZAUS	8.00	Call	2,500	294.0000	289.0000	0.0000	0.0000	1,500	438,000.00	
Sep 2012	ZAUS	7.15	Call	16,000	882.0000	862.0000	0.0000	0.0000	0	0.00	
Sep 2012	ZAUS	7.30	Call	42,000	799.0000	781.0000	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.00	Call	300	630.0000	618.0000	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	8.00	Call	200	1524.0000	1507.0000	0.0000	0.0000	0	0.00	
				<u>289,148</u>					<u>3,000.00</u>	<u>1,156,500.00</u>	<u>2 518 840.00</u>
	Total			616,857					97,050.00	703,861,293.00	24 202 945.00
										<u>1 348 522 998.28</u>	<u>173 252 397 299.18</u>

Grand Total	917,926	161,071.00	1 218 918 665.60	30,377,351	234,441,337,603.71
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