

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 16-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	0.5685	0.5407	0.0000	0.0000	0	0.00		
			<u>21,898</u>					<u>0.00</u>	<u>0.00</u>	<u>43 796.00</u>	<u>2 226 161 629.00</u>
		Total	21,898					0.00	0.00	43 796.00	2 226 161 629.00
Option											
Oct 2011	CAAG	7.00 Call	14,286	486.0000	480.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	212.0000	212.0000	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	6,028	7.6945	7.6336	7.6730	7.6570	252	1,933,564.00		
Dec 2011	ZAAD	Future	5,911	7.7083	7.6477	7.7000	7.6780	833	6,399,700.00		
Mar 2012	ZAAD	Future	12,216	7.7276	7.6644	0.0000	0.0000	0	0.00		
Jun 2012	ZAAD	Future	5,790	7.7476	7.6836	0.0000	0.0000	0	0.00		
			<u>29,945</u>					<u>1,085.00</u>	<u>8,333,264.00</u>	<u>1 286 144.00</u>	<u>8 556 730 439.40</u>
		Total	29,945					1,085.00	8,333,264.00	1 286 344.00	8 556 796 563.40
Future											
Dec 2011	ZACA	Future	10	7.6318	7.5993	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	52,928	10.2346	10.2821	10.2501	10.2020	3,197	32,416,543.90		
Dec 2011	ZAEU	Future	25,985	10.3543	10.4017	10.4083	10.3275	722	7,468,407.10		
Mar 2012	ZAEU	Future	10,751	10.4699	10.5124	0.0000	0.0000	1,750	18,159,050.00		
Jun 2012	ZAEU	Future	5,100	10.5831	10.6192	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	250	10.6958	10.7255	0.0000	0.0000	250	2,672,300.00		
			<u>95,014</u>					<u>5,919.00</u>	<u>60,716,301.00</u>	<u>1 733 946.00</u>	<u>19 192 546 349.00</u>
		Total									
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	0.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	435.0000	483.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	46.0000	83.0000	0.0000	0.0000	0	0.00		

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Sep 2011	ZAEU	10.40 Call	3,590	13.0000	26.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	9.50 Put	8,220	51.0000	45.0000	0.0000	0.0000	8,220	374,667.60		
Dec 2011	ZAEU	10.10 Put	2,740	219.0000	0.0000	0.0000	0.0000	2,740	635,789.60		
Dec 2011	ZAEU	10.30 Call	2,740	372.0000	0.0000	0.0000	0.0000	2,740	1,023,280.40		
Dec 2011	ZAEU	11.00 Call	8,220	165.0000	177.0000	0.0000	0.0000	8,220	1,262,098.80		
			45,620					21,920.00	3,295,836.40	295 554.00	108 804 810.80
	Total		140,634					27,839.00	64,012,137.40	2 029 500.00	19 301 351 159.80
Future											
Dec 2011	ZAFR	Future	272	8.6165	8.6610	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	15,333	11.7304	11.7402	11.7280	11.6936	858	10,054,414.20		
Dec 2011	ZAGB	Future	24,300	11.8668	11.8753	11.8810	11.8090	860	10,210,237.80		
Mar 2012	ZAGB	Future	5,428	11.9934	11.9975	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	Future	1,855	12.1130	12.1124	0.0000	0.0000	0	0.00		
			46,916					1,718.00	20,264,652.00	1 366 467.00	16 571 202 974.20
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	0.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	730.0000	740.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	631.0000	641.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	531.0000	542.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	9.0000	17.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	5,490	113.0000	135.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	33.0000	45.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	374.0000	370.0000	0.0000	0.0000	0	0.00		
			18,595					0.00	0.00	146 270.00	85 035 821.38
	Total		65,511					1,718.00	20,264,652.00	1 512 737.00	16 656 238 795.58
Future											
Sep 2011	ZAJY	Future	12,230	0.0966	0.0967	0.0000	0.0000	0	0.00		
Dec 2011	ZAJY	Future	5,690	0.0979	0.0980	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	7.4296	7.4231	0.0000	0.0000	0	0.00		
Dec 2011	ZAUM	Future	481	7.5229	7.5155	0.0000	0.0000	0	0.00		
			735					0.00	0.00	6 933.00	4 867 697 970.00

<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>
Option											
Sep 2011	ZAUM	7.20 Call	50	23138.0000	22811.0000	0.0000	0.0000	0	0.00		
			50					0.00	0.00	126.00	2 274 306.00
		Total	785					0.00	0.00	7 059.00	4 869 972 276.00
Future											
Sep 2011	ZAUS	Future	97,421	7.4296	7.4231	7.4250	7.3964	56,467	418,938,799.20		
Dec 2011	ZAUS	Future	135,375	7.5229	7.5155	7.5300	7.4800	30,506	229,525,542.60		
Mar 2012	ZAUS	Future	50,347	7.6097	7.5987	7.6000	7.5670	25,982	197,585,082.00		
Jun 2012	ZAUS	Future	17,625	7.6918	7.6782	7.6500	7.6469	11,501	88,441,406.40		
Sep 2012	ZAUS	Future	899	7.7763	7.7588	0.0000	0.0000	400	3,102,400.00		
			301,667					124,856.00	937,593,230.20	21 808 961.00	172 841 467 531.10
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	830.0000	823.0000	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	630.0000	623.0000	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	580.0000	573.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	530.0000	523.0000	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	430.0000	423.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	330.0000	324.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,250	231.0000	228.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	138.0000	140.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	61.0000	69.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	31.0000	46.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	39.0000	47.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	10.0000	14.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	2.0000	3.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	0.0000	0.0000	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	12.0000	13.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	15.0000	15.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	16,340	20.0000	21.0000	0.0000	0.0000	11,340	219,429.00		
Dec 2011	ZAUS	6.75 Call	6,425	797.0000	789.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	753.0000	746.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	710.0000	704.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	14,600	452.0000	450.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	423.0000	421.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	1,000	150.0000	156.0000	0.0000	0.0000	0	0.00		

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Dec 2011	ZAUS	7.30 Put	3,780	173.0000	179.0000	0.0000	0.0000	3,780	714,042.00		
Dec 2011	ZAUS	7.40 Put	1,000	223.0000	231.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	303.0000	303.0000	0.0000	0.0000	3,780	1,082,327.40		
Dec 2011	ZAUS	7.80 Call	1,000	204.0000	204.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	141.0000	141.0000	0.0000	0.0000	11,340	1,417,386.60		
Mar 2012	ZAUS	6.70 Put	10,000	64.0000	66.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	128.0000	133.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	670.0000	665.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	638.0000	633.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	3,500	460.0000	458.0000	0.0000	0.0000	1,000	461,000.00		
Mar 2012	ZAUS	8.00 Call	3,500	294.0000	294.0000	0.0000	0.0000	1,000	279,000.00		
Sep 2012	ZAUS	7.15 Call	16,000	889.0000	882.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	42,000	805.0000	799.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	634.0000	630.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1530.0000	1524.0000	0.0000	0.0000	0	0.00		
			<u>318,888</u>					<u>32,240.00</u>	<u>4,173,185.00</u>	<u>2 551 080.00</u>	<u>1 352 696 183.28</u>
	Total		620,555					157,096.00	941,766,415.20	24 360 041.00	174 194 163 714.38

Grand Total	940,961					187,738.00	1 034 376 468.60	30,565,089	235,475,714,072.31
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