

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-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	0.0002	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	0.3939	0.3037	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	360.0000	281.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	148.0000	109.0000	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	26,085	7.6129	7.6248	0.0000	0.0000	200	1,530,000.00		
Dec 2011	ZAAD	Future	1,241	7.6244	7.6355	0.0000	0.0000	0	0.00		
Mar 2012	ZAAD	Future	1,680	7.6373	7.6484	7.6700	7.6700	4	30,680.00		
			<u>29,006</u>					<u>204.00</u>	<u>1,560,680.00</u>	<u>1,238,967.00</u>	<u>8,196,725,390.90</u>
		Total	29,006					204.00	1,560,680.00	1,239,167.00	8,196,791,514.90
Future											
Dec 2011	ZACA	Future	10	7.3870	7.3509	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	60,190	9.9813	10.0323	10.0215	9.9850	2,541	25,397,794.00		
Dec 2011	ZAEU	Future	20,023	10.1033	10.1503	10.1780	10.1500	396	4,015,394.00		
Mar 2012	ZAEU	Future	8,114	10.2152	10.2615	0.0000	0.0000	0	0.00		
			<u>88,327</u>					<u>2,937.00</u>	<u>29,413,188.00</u>	<u>1,689,193.00</u>	<u>18,733,269,813.70</u>
Option											
Sep 2011	ZAEU	9.30 Put	6,195	1.0000	1.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.60 Put	2,065	7.0000	5.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	212.0000	256.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	21.0000	31.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	9.0000	14.0000	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>
		Total	112,027					2,937.00	29,413,188.00	1,962,827.00	18,838,778,788.10

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Future											
Sep 2011	ZAFR	Future	8	8.2370	8.2381	0.0000	0.0000	0	0.00		
Dec 2011	ZAFR	Future	264	8.3632	8.3637	0.0000	0.0000	0	0.00		
			272					0.00	0.00	13,649.00	109,831,408.00
		Total	272					0.00	0.00	13,649.00	109,831,408.00
Future											
Sep 2011	ZAGB	Future	20,591	11.5762	11.5158	11.6200	11.5250	85	984,508.00		
Dec 2011	ZAGB	Future	22,025	11.7112	11.6485	11.7350	11.6190	17,096	199,790,442.50		
Mar 2012	ZAGB	Future	2,765	11.8288	11.7668	11.8425	11.8425	10	118,425.00		
			45,381					17,191.00	200,893,375.50	1,345,858.00	16,328,279,280.90
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	2.0000	3.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	10.95 Put	1,200	4.0000	4.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.00 Call	3,455	581.0000	522.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.10 Call	630	485.0000	428.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.20 Call	1,200	392.0000	339.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.50 Put	200	78.0000	104.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Call	5,490	78.0000	65.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	11.65 Put	100	152.0000	199.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAGB	12.10 Put	200	534.0000	593.0000	0.0000	0.0000	0	0.00		
			18,595					0.00	0.00	146,270.00	85,035,821.38
		Total	63,976					17,191.00	200,893,375.50	1,492,128.00	16,413,315,102.28
Future											
Sep 2011	ZAJY	Future	12,250	0.0936	0.0926	0.0000	0.0000	0	0.00		
Dec 2011	ZAJY	Future	5,290	0.0949	0.0939	0.0000	0.0000	0	0.00		
			17,540					0.00	0.00	84,548.00	737,222,554.80
		Total	17,540					0.00	0.00	84,548.00	737,222,554.80
Future											
Sep 2011	ZAUM	Future	437	7.2778	7.1634	7.2874	7.1950	12	8,698,680.00		
Dec 2011	ZAUM	Future	324	7.3688	7.2524	0.0000	0.0000	20	14,508,800.00		
			761					32.00	23,207,480.00	6,205.00	4,329,040,850.00
Option											
Sep 2011	ZAUM	7.20 Call	50	12451.0000	6846.0000	0.0000	0.0000	0	0.00		
			50					0.00	0.00	126.00	2,274,306.00
		Total	811					32.00	23,207,480.00	6,331.00	4,331,315,156.00
Future											
Sep 2011	ZAUS	Future	211,022	7.2778	7.1634	7.3067	7.1848	44,673	323,583,664.70		
Dec 2011	ZAUS	Future	93,317	7.3688	7.2524	7.3975	7.2753	14,118	103,665,521.00		

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Mar 2012	ZAUS	Future	17,232	7.4488	7.3333	7.4750	7.4016	804	5,965,425.70		
Jun 2012	ZAUS	Future	2,093	7.5246	7.4109	7.4793	7.4793	168	1,255,657.20		
Sep 2012	ZAUS	Future	499	7.6029	7.4888	7.5600	7.5600	166	1,254,130.00		
			<u>324,163</u>					<u>59,929.00</u>	<u>435,724,398.60</u>	<u>21,330,606.00</u>	<u>169,268,871,951.70</u>

Option

Sep 2011	ZAUS	6.55 Put	8,880	0.0000	1.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	6.60 Call	6,060	678.0000	564.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	6.65 Put	200	0.0000	1.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	6.70 Put	5,980	0.0000	1.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	6.75 Put	1,980	0.0000	2.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	6.80 Call	1,230	478.0000	366.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	6.80 Put	10,000	0.0000	3.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	6.85 Call	1,980	429.0000	318.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	6.90 Call	6,000	379.0000	272.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	6.90 Put	10,000	1.0000	9.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	7.00 Call	9,143	283.0000	187.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	7.10 Call	6,060	196.0000	117.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	7.20 Call	6,250	125.0000	68.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	7.30 Call	8,880	72.0000	40.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	7.40 Call	5,000	43.0000	24.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	7.40 Put	2,800	165.0000	261.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	7.45 Call	10,000	33.0000	18.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	7.60 Call	200	16.0000	9.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	7.80 Call	15,000	6.0000	4.0000	0.0000	0.0000	0	0.00
Sep 2011	ZAUS	8.00 Call	3,000	2.0000	1.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	6.15 Put	5,000	4.0000	10.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	6.55 Put	560	18.0000	32.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	6.60 Put	5,000	21.0000	38.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	6.70 Put	5,000	33.0000	55.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	6.75 Call	6,425	660.0000	567.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	6.80 Call	200	619.0000	528.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	6.85 Call	560	579.0000	490.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	7.20 Call	14,600	352.0000	290.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	7.25 Call	5,560	327.0000	268.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	7.25 Put	1,000	208.0000	266.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	7.40 Put	1,000	294.0000	363.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	7.50 Call	10,000	228.0000	186.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	7.80 Call	1,000	151.0000	124.0000	0.0000	0.0000	0	0.00
Mar 2012	ZAUS	6.70 Put	10,000	77.0000	103.0000	0.0000	0.0000	0	0.00
Mar 2012	ZAUS	7.00 Put	1,000	161.0000	199.0000	0.0000	0.0000	0	0.00
Mar 2012	ZAUS	7.10 Call	10,000	548.0000	480.0000	0.0000	0.0000	0	0.00
Mar 2012	ZAUS	7.15 Call	30,100	521.0000	456.0000	0.0000	0.0000	0	0.00
Sep 2012	ZAUS	7.15 Call	16,000	756.0000	688.0000	0.0000	0.0000	0	0.00

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Sep 2012	ZAUS	7.30 Call	42,000	681.0000	621.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	533.0000	487.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1393.0000	1326.0000	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	608,311					59,929.00	435,724,398.60	23,841,086.00	170,614,209,821.98

Grand Total	897,282	80,293.00	690,799,122.10	29,899,500	230,281,916,028.21
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