

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-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	0.0001	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	0.5073	0.4509	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	467.0000	416.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	208.0000	176.0000	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	14,959	7.5433	7.5759	0.0000	0.0000	400	3,030,360.00		
Dec 2011	ZAAD	Future	2,065	7.5602	7.5906	0.0000	0.0000	600	4,547,160.00		
Mar 2012	ZAAD	Future	11,716	7.5763	7.6069	0.0000	0.0000	0	0.00		
			<u>28,740</u>					<u>1,000.00</u>	<u>7,577,520.00</u>	<u>1 264 429.00</u>	<u>8 391 191 199.90</u>
		Total	28,740					1,000.00	7,577,520.00	1 264 629.00	8 391 257 323.90
Future											
Dec 2011	ZACA	Future	10	7.5330	7.4795	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	59,236	10.1186	10.0371	10.1630	10.0855	710	7,200,682.00		
Dec 2011	ZAEU	Future	19,548	10.2418	10.1585	10.2850	10.1990	109	1,115,505.40		
Mar 2012	ZAEU	Future	9,999	10.3517	10.2686	10.3855	10.3090	100	1,034,725.00		
Jun 2012	ZAEU	Future	100	10.4552	10.3707	0.0000	0.0000	0	0.00		
			<u>88,883</u>					<u>919.00</u>	<u>9,350,912.40</u>	<u>1 702 717.00</u>	<u>18 870 413 748.50</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	1.0000	4.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	9.80 Call	5,655	325.0000	255.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.25 Call	6,195	27.0000	22.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAEU	10.40 Call	3,590	9.0000	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>

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Total			112,583					919.00	9,350,912.40	1 976 351.00	18 975 922 722.90
Future											
	Dec 2011	ZAFR	Future	272	8.5481	8.4690	0.0000	0.0000	0	0.00	
				272					0.00	0.00	13 665.00
			Total	272					0.00	0.00	13 665.00
Future											
	Sep 2011	ZAGB	Future	18,699	11.6527	11.5889	11.6680	11.6160	1,774	20,651,728.60	
	Dec 2011	ZAGB	Future	22,358	11.7906	11.7249	11.8210	11.7525	1,730	20,397,680.50	
	Mar 2012	ZAGB	Future	5,438	11.9102	11.8449	11.9070	11.9000	15	178,570.00	
				46,495					3,519.00	41,227,979.10	1 357 627.00
											16 466 820 492.80
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	1.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	10.95 Put	1,200	1.0000	2.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.00 Call	3,455	654.0000	592.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.10 Call	630	556.0000	495.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.20 Call	1,200	459.0000	401.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.50 Put	200	37.0000	63.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Call	5,490	88.0000	72.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	11.65 Put	100	85.0000	133.0000	0.0000	0.0000	0	0.00	
	Sep 2011	ZAGB	12.10 Put	200	455.0000	519.0000	0.0000	0.0000	0	0.00	
				18,595					0.00	0.00	146 270.00
			Total	65,090					3,519.00	41,227,979.10	1 503 897.00
											16 551 856 314.18
Future											
	Sep 2011	ZAJY	Future	12,230	0.0965	0.0954	0.0000	0.0000	0	0.00	
	Dec 2011	ZAJY	Future	5,690	0.0978	0.0967	0.0000	0.0000	400	3,928,000.00	
				17,920					400.00	3,928,000.00	85 030.00
			Total	17,920					400.00	3,928,000.00	85 030.00
											741 938 212.80
Future											
	Sep 2011	ZAUM	Future	254	7.4020	7.3382	7.4005	7.4005	5	3,700,250.00	
	Dec 2011	ZAUM	Future	481	7.4958	7.4302	7.5356	7.4870	49	36,723,820.00	
				735					54.00	40,424,070.00	6 923.00
											4 860 217 970.00
Option											
	Sep 2011	ZAUM	7.20 Call	50	21124.0000	15990.0000	0.0000	0.0000	0	0.00	
				50					0.00	0.00	126.00
			Total	785					54.00	40,424,070.00	7 049.00
											4 862 492 276.00
Future											
	Sep 2011	ZAUS	Future	162,308	7.4020	7.3382	7.4260	7.3517	34,483	254,834,542.50	

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Dec 2011	ZAUS	Future	120,093	7.4958	7.4302	7.5400	7.4625	33,642	252,013,672.00		
Mar 2012	ZAUS	Future	27,023	7.5771	7.5110	7.5900	7.5700	1,815	13,659,745.00		
Jun 2012	ZAUS	Future	6,243	7.6530	7.5849	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	Future	499	7.7320	7.6607	0.0000	0.0000	0	0.00		
			<u>316,166</u>					<u>69,940.00</u>	<u>520,507,959.50</u>	<u>21 590 055.00</u>	<u>171 201 169 507.90</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	802.0000	738.0000	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	602.0000	538.0000	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	552.0000	489.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	6.90 Call	6,000	502.0000	439.0000	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	403.0000	340.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.10 Call	6,060	305.0000	245.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.20 Call	6,250	211.0000	160.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.30 Call	8,880	129.0000	91.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Call	5,000	66.0000	47.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.40 Put	2,800	64.0000	109.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.45 Call	10,000	47.0000	34.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.60 Call	200	16.0000	12.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	7.80 Call	15,000	4.0000	3.0000	0.0000	0.0000	0	0.00		
Sep 2011	ZAUS	8.00 Call	3,000	1.0000	1.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.15 Put	5,000	3.0000	7.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	15.0000	22.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	17.0000	26.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	5,000	24.0000	35.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	774.0000	722.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	732.0000	680.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	690.0000	639.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	14,600	440.0000	397.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	412.0000	370.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	1,000	166.0000	190.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	242.0000	270.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	10,000	296.0000	261.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	201.0000	175.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	69.0000	81.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	140.0000	157.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	650.0000	603.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	619.0000	572.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAUS	7.50 Call	1,000	450.0000	410.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	1,000	289.0000	260.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	862.0000	809.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	42,000	781.0000	730.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	618.0000	573.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1507.0000	1447.0000	0.0000	0.0000	0	0.00		
			<u>286,148</u>					<u>0.00</u>	<u>0.00</u>	<u>2 515 840.00</u>	<u>1 347 366 498.28</u>
	Total		602,314					69,940.00	520,507,959.50	24 105 895.00	172 548 536 006.18

Grand Total	893,043	75,832.00	623 016 441.00	30,216,280	233,222,418,938.11
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