

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-September-2011

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Option</b>											
Oct 2011	CAAG	7.00 Call	14,286	715.0000	740.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	373.0000	392.0000	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>
	<b>Total</b>		<b>21,043</b>					<b>0.00</b>	<b>0.00</b>	14,286.00	1,641,818.55
<b>Future</b>											
Dec 2011	ZAAD	Future	6,497	7.9073	7.8567	7.9000	7.8630	757	5,928,422.50		
Mar 2012	ZAAD	Future	12,216	7.9248	7.8776	0.0000	0.0000	0	0.00		
Jun 2012	ZAAD	Future	5,790	7.9440	7.9005	0.0000	0.0000	0	0.00		
			<u>24,503</u>					<u>757.00</u>	<u>5,928,422.50</u>	<u>1,288,140.00</u>	<u>8,572,320,120.40</u>
	<b>Total</b>		<b>24,503</b>					<b>757.00</b>	<b>5,928,422.50</b>	1,288,340.00	8,572,386,244.40
<b>Future</b>											
Dec 2011	ZACA	Future	10	7.8119	7.8439	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>
	<b>Total</b>		<b>10</b>					<b>0.00</b>	<b>0.00</b>	20,349.00	144,264,189.50
<b>Future</b>											
Dec 2011	ZAEU	Future	25,696	10.6331	10.6014	10.6860	10.5890	4,899	52,022,606.50		
Mar 2012	ZAEU	Future	10,757	10.7550	10.7217	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	Future	13,120	10.8700	10.8404	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	250	10.9867	10.9612	0.0000	0.0000	0	0.00		
			<u>49,823</u>					<u>4,899.00</u>	<u>52,022,606.50</u>	<u>1,763,710.00</u>	<u>19,506,315,663.40</u>
<b>Option</b>											
Dec 2011	ZAEU	9.50 Put	8,220	34.0000	29.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	145.0000	138.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	554.0000	515.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	266.0000	233.0000	0.0000	0.0000	0	0.00		
			<u>21,920</u>					<u>0.00</u>	<u>0.00</u>	<u>295,554.00</u>	<u>108,804,810.80</u>
	<b>Total</b>		<b>71,743</b>					<b>4,899.00</b>	<b>52,022,606.50</b>	2,059,264.00	19,615,120,474.20
<b>Future</b>											
Dec 2011	ZAFR	Future	272	8.7982	8.8261	0.0000	0.0000	0	0.00		
			<u>272</u>					<u>0.00</u>	<u>0.00</u>	<u>13,665.00</u>	<u>109,964,400.00</u>
	<b>Total</b>		<b>272</b>					<b>0.00</b>	<b>0.00</b>	13,665.00	109,964,400.00
<b>Future</b>											
Dec 2011	ZAGB	Future	18,879	12.1967	12.1806	12.2510	12.1610	5,946	72,184,558.40		
Mar 2012	ZAGB	Future	5,431	12.3261	12.3110	12.2695	12.2695	2	24,539.00		
Jun 2012	ZAGB	Future	1,860	12.4469	12.4369	12.3640	12.3640	5	61,820.00		

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			26,170					5,953.00	72,270,917.40	1,377,891.00	16,710,020,265.70
	<b>Total</b>		<b>26,170</b>					<b>5,953.00</b>	<b>72,270,917.40</b>	1,524,161.00	16,795,056,087.08
<b>Future</b>											
	Dec 2011 ZAJY	Future	5,690	0.1017	0.1021	0.1010	0.1005	148	1,493,660.00		
	Mar 2012 ZAJY	Future	42	0.1030	0.1034	0.1019	0.1014	42	427,324.00		
			5,732					190.00	1,920,984.00	85,260.00	744,254,006.80
	<b>Total</b>		<b>5,732</b>					<b>190.00</b>	<b>1,920,984.00</b>	85,260.00	744,254,006.80
<b>Future</b>											
	Dec 2011 ZAUM	Future	497	7.7658	7.7929	0.0000	0.0000	0	0.00		
			497					0.00	0.00	7,077.00	4,977,803,090.00
	<b>Total</b>		<b>497</b>					<b>0.00</b>	<b>0.00</b>	7,203.00	4,980,077,396.00
<b>Future</b>											
	Dec 2011 ZAUS	Future	171,356	7.7658	7.7929	7.8297	7.7112	77,899	606,006,588.20		
	Mar 2012 ZAUS	Future	47,450	7.8548	7.8827	7.9200	7.8110	586	4,568,447.60		
	Jun 2012 ZAUS	Future	19,925	7.9385	7.9696	7.9374	7.8678	545	4,321,044.50		
	Sep 2012 ZAUS	Future	979	8.0243	8.0589	0.0000	0.0000	0	0.00		
			239,710					79,030.00	614,896,080.30	21,997,796.00	174,298,720,455.20
<b>Option</b>											
	Dec 2011 ZAUS	6.15 Put	5,000	4.0000	2.0000	0.0000	0.0000	0	0.00		
	Dec 2011 ZAUS	6.55 Put	560	13.0000	8.0000	0.0000	0.0000	0	0.00		
	Dec 2011 ZAUS	6.60 Put	5,000	15.0000	9.0000	0.0000	0.0000	0	0.00		
	Dec 2011 ZAUS	6.70 Put	16,340	20.0000	13.0000	0.0000	0.0000	0	0.00		
	Dec 2011 ZAUS	6.75 Call	6,425	1040.0000	1059.0000	0.0000	0.0000	0	0.00		
	Dec 2011 ZAUS	6.80 Call	200	993.0000	1011.0000	0.0000	0.0000	0	0.00		
	Dec 2011 ZAUS	6.85 Call	560	947.0000	965.0000	0.0000	0.0000	0	0.00		
	Dec 2011 ZAUS	7.10 Put	1,000	64.0000	51.0000	0.0000	0.0000	0	0.00		
	Dec 2011 ZAUS	7.20 Call	14,600	652.0000	665.0000	0.0000	0.0000	0	0.00		
	Dec 2011 ZAUS	7.25 Call	5,560	615.0000	627.0000	0.0000	0.0000	0	0.00		
	Dec 2011 ZAUS	7.25 Put	1,500	99.0000	84.0000	0.0000	0.0000	500	47,045.00		
	Dec 2011 ZAUS	7.30 Put	3,780	113.0000	98.0000	0.0000	0.0000	0	0.00		
	Dec 2011 ZAUS	7.40 Put	1,000	147.0000	129.0000	0.0000	0.0000	0	0.00		
	Dec 2011 ZAUS	7.50 Call	11,280	455.0000	462.0000	0.0000	0.0000	0	0.00		
	Dec 2011 ZAUS	7.80 Call	1,000	315.0000	319.0000	0.0000	0.0000	1,000	366,230.00		
	Dec 2011 ZAUS	8.10 Call	11,900	221.0000	220.0000	0.0000	0.0000	0	0.00		
	Mar 2012 ZAUS	6.70 Put	10,000	59.0000	49.0000	0.0000	0.0000	0	0.00		
	Mar 2012 ZAUS	7.00 Put	1,000	103.0000	89.0000	0.0000	0.0000	0	0.00		
	Mar 2012 ZAUS	7.10 Call	10,000	880.0000	890.0000	0.0000	0.0000	0	0.00		
	Mar 2012 ZAUS	7.15 Call	30,100	844.0000	853.0000	0.0000	0.0000	4,100	3,370,200.00		
	Mar 2012 ZAUS	7.50 Call	5,000	621.0000	624.0000	0.0000	0.0000	0	0.00		
	Mar 2012 ZAUS	8.00 Call	5,000	410.0000	408.0000	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	7.15 Call	16,000	1105.0000	1116.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	42,000	1008.0000	1013.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	592.0000	551.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	388.0000	376.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	799.0000	792.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	698.0000	658.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	488.0000	475.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	800.0000	759.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	590.0000	578.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1753.0000	1734.0000	0.0000	0.0000	0	0.00		
			<u>207,465</u>					<u>5,600.00</u>	<u>3,783,475.00</u>	<u>2,581,240.00</u>	<u>1,364,127,756.28</u>
	<b>Total</b>		<b>447,175</b>					<b>84,630.00</b>	<b>618,679,555.30</b>	<b>24,579,036.00</b>	<b>175,662,848,211.48</b>

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<b>Grand Total</b>	<b>597,145</b>							<b>96,429.00</b>	<b>750,822,485.70</b>	<b>30,827,642</b>	<b>237,524,995,770.31</b>
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