

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 21-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	964.0000	715.0000	0.0000	0.0000	0	0.00	
	Oct 2011	CAAG	7.40 Call	6,757	585.0000	373.0000	0.0000	0.0000	0	0.00	
				<u>21,043</u>					<u>0.00</u>	<u>0.00</u>	<u>14,286.00</u>
			<b>Total</b>	<b>21,043</b>					<b>0.00</b>	<b>0.00</b>	<b>14,286.00</b>
<b>Future</b>											
	Dec 2011	ZAAD	Future	7,072	8.0869	7.9073	8.1528	7.9400	1,760	14,236,680.00	
	Mar 2012	ZAAD	Future	20,216	8.1027	7.9248	0.0000	0.0000	8,800	71,274,800.00	
	Jun 2012	ZAAD	Future	5,790	8.1190	7.9440	0.0000	0.0000	0	0.00	
				<u>33,078</u>					<u>10,560.00</u>	<u>85,511,480.00</u>	<u>1,298,700.00</u>
			<b>Total</b>	<b>33,078</b>					<b>10,560.00</b>	<b>85,511,480.00</b>	<b>1,298,900.00</b>
<b>Future</b>											
	Dec 2011	ZACA	Future	10	8.0178	7.8119	0.0000	0.0000	0	0.00	
				<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>20,349.00</u>
			<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	<b>20,349.00</b>
<b>Future</b>											
	Dec 2011	ZAEU	Future	25,613	10.9671	10.6331	10.9790	10.6680	1,303	14,060,039.40	
	Mar 2012	ZAEU	Future	10,759	11.0931	10.7550	11.0520	11.0235	4	44,151.00	
	Jun 2012	ZAEU	Future	13,120	11.2101	10.8700	0.0000	0.0000	0	0.00	
	Sep 2012	ZAEU	Future	250	11.3282	10.9867	0.0000	0.0000	0	0.00	
				<u>49,742</u>					<u>1,307.00</u>	<u>14,104,190.40</u>	<u>1,765,017.00</u>
			<b>Total</b>	<b>49,742</b>					<b>1,307.00</b>	<b>14,104,190.40</b>	<b>1,765,017.00</b>
<b>Option</b>											
	Dec 2011	ZAEU	9.50 Put	8,220	22.0000	34.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAEU	10.10 Put	2,740	78.0000	145.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAEU	10.30 Call	2,740	790.0000	554.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAEU	11.00 Call	8,220	401.0000	266.0000	0.0000	0.0000	0	0.00	
				<u>21,920</u>					<u>0.00</u>	<u>0.00</u>	<u>295,554.00</u>
			<b>Total</b>	<b>71,662</b>					<b>1,307.00</b>	<b>14,104,190.40</b>	<b>2,060,571.00</b>
<b>Future</b>											
	Dec 2011	ZAFR	Future	272	8.9715	8.7982	0.0000	0.0000	0	0.00	
				<u>272</u>					<u>0.00</u>	<u>0.00</u>	<u>13,665.00</u>
			<b>Total</b>	<b>272</b>					<b>0.00</b>	<b>0.00</b>	<b>13,665.00</b>
<b>Future</b>											
	Dec 2011	ZAGB	Future	19,180	12.5006	12.1967	12.5830	12.2705	1,187	14,741,174.90	
	Mar 2012	ZAGB	Future	5,431	12.6339	12.3261	12.6684	12.5160	501	6,270,820.80	
	Jun 2012	ZAGB	Future	1,870	12.7565	12.4469	12.7200	12.5200	10	126,200.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			26,481					1,698.00	21,138,195.70	1,379,589.00	16,731,158,461.40
		<b>Total</b>	<b>26,481</b>					<b>1,698.00</b>	<b>21,138,195.70</b>	1,525,859.00	16,816,194,282.78
<b>Future</b>											
	Dec 2011	ZAJY	Future	5,690	0.1051	0.1017	0.1038	0.1026	25	258,178.00	
	Mar 2012	ZAJY	Future	42	0.1064	0.1030	0.0000	0.0000	0	0.00	
				5,732					25.00	258,178.00	85,285.00
		<b>Total</b>	<b>5,732</b>					<b>25.00</b>	<b>258,178.00</b>	85,285.00	744,512,184.80
<b>Future</b>											
	Dec 2011	ZAUM	Future	500	8.0210	7.7658	8.0005	7.8330	11	8,706,340.00	
	Mar 2012	ZAUM	Future	5	8.1131	7.8548	7.9220	7.9220	5	3,961,000.00	
				505					16.00	12,667,340.00	7,093.00
		<b>Total</b>	<b>505</b>					<b>16.00</b>	<b>12,667,340.00</b>	7,219.00	4,992,744,736.00
<b>Future</b>											
	Dec 2011	ZAUS	Future	204,331	8.0210	7.7658	8.0589	7.7947	50,807	403,301,408.60	
	Mar 2012	ZAUS	Future	47,237	8.1131	7.8548	8.1500	7.9505	698	5,626,683.70	
	Jun 2012	ZAUS	Future	19,713	8.1987	7.9385	8.2020	8.0410	918	7,400,110.00	
	Sep 2012	ZAUS	Future	979	8.2857	8.0243	0.0000	0.0000	0	0.00	
				272,260					52,423.00	416,328,202.30	22,050,219.00
											174,715,048,657.50
<b>Option</b>											
	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	8.0000	13.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAUS	6.60 Put	5,000	10.0000	15.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAUS	6.70 Put	16,340	13.0000	20.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAUS	6.75 Call	6,425	1286.0000	1040.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAUS	6.80 Call	200	1239.0000	993.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAUS	6.85 Call	560	1191.0000	947.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAUS	7.10 Put	1,000	40.0000	64.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAUS	7.20 Call	14,600	872.0000	652.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAUS	7.25 Call	5,560	831.0000	615.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAUS	7.25 Put	1,500	60.0000	99.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAUS	7.30 Put	3,780	70.0000	113.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAUS	7.40 Put	1,000	92.0000	147.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAUS	7.50 Call	11,280	640.0000	455.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAUS	7.50 Put	12,000	119.0000	189.0000	0.0000	0.0000	12,000	1,744,920.00	
	Dec 2011	ZAUS	7.80 Call	1,000	459.0000	315.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAUS	8.10 Call	11,900	329.0000	221.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	6.70 Put	10,000	46.0000	59.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.00 Put	1,000	81.0000	103.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.10 Call	10,000	1110.0000	880.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUS	7.15 Call	30,100	1068.0000	844.0000	0.0000	0.0000	0	0.00	

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Mar 2012	ZAUS	7.50 Call	5,000	811.0000	621.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	548.0000	410.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1327.0000	1105.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	42,000	1217.0000	1008.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	487.0000	592.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	485.0000	388.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	954.0000	799.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	593.0000	698.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	594.0000	488.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	696.0000	800.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	704.0000	590.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1941.0000	1753.0000	0.0000	0.0000	0	0.00		
			<u>219,465</u>					<u>12,000.00</u>	<u>1,744,920.00</u>	<u>2,593,240.00</u>	<u>1,365,872,676.28</u>
	<b>Total</b>		<b>491,725</b>					<b>64,423.00</b>	<b>418,073,122.30</b>	<b>24,643,459.00</b>	<b>176,080,921,333.78</b>

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<b>Grand Total</b>	<b>650,508</b>		<b>78,029.00</b>	<b>551,752,506.40</b>	<b>30,905,671</b>	<b>238,076,748,276.71</b>
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