

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-September-2011

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Option											
	Oct 2011	CAAG	7.00 Call	14,286	740.0000	486.0000	0.0000	0.0000	0	0.00	
	Oct 2011	CAAG	7.40 Call	6,757	392.0000	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>
			Total	21,043					0.00	0.00	14,286.00
Future											
	Dec 2011	ZAAD	Future	6,341	7.8567	7.7083	7.8515	7.7975	1,239	9,661,258.50	
	Mar 2012	ZAAD	Future	12,216	7.8776	7.7276	0.0000	0.0000	0	0.00	
	Jun 2012	ZAAD	Future	5,790	7.9005	7.7476	0.0000	0.0000	0	0.00	
				<u>24,347</u>					<u>1,239.00</u>	<u>9,661,258.50</u>	<u>1,287,383.00</u>
			Total	24,347					1,239.00	9,661,258.50	1,287,583.00
Future											
	Dec 2011	ZACA	Future	10	7.8439	7.6318	0.0000	0.0000	0	0.00	
				<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>20,349.00</u>
			Total	10					0.00	0.00	20,349.00
Future											
	Sep 2011	ZAEU	Future	0	10.4686	10.2346	10.3980	10.3980	8,503	87,839,993.00	
	Dec 2011	ZAEU	Future	27,533	10.6014	10.3543	10.6150	10.4250	8,336	88,169,225.90	
	Mar 2012	ZAEU	Future	10,757	10.7217	10.4699	0.0000	0.0000	6	69,453.00	
	Jun 2012	ZAEU	Future	13,120	10.8404	10.5831	0.0000	0.0000	8,020	85,668,036.00	
	Sep 2012	ZAEU	Future	250	10.9612	10.6958	0.0000	0.0000	0	0.00	
				<u>51,660</u>					<u>24,865.00</u>	<u>261,746,707.90</u>	<u>1,758,811.00</u>
			Total	51,660					24,865.00	261,746,707.90	1,758,811.00
Option											
	Dec 2011	ZAEU	9.50 Put	8,220	29.0000	51.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAEU	10.10 Put	2,740	138.0000	219.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAEU	10.30 Call	2,740	515.0000	372.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAEU	11.00 Call	8,220	233.0000	165.0000	0.0000	0.0000	0	0.00	
				<u>21,920</u>					<u>0.00</u>	<u>0.00</u>	<u>295,554.00</u>
			Total	73,580					24,865.00	261,746,707.90	2,054,365.00
Future											
	Dec 2011	ZAFR	Future	272	8.8261	8.6165	0.0000	0.0000	0	0.00	
				<u>272</u>					<u>0.00</u>	<u>0.00</u>	<u>13,665.00</u>
			Total	272					0.00	0.00	13,665.00
Future											
	Sep 2011	ZAGB	Future	0	12.0431	11.7304	11.9840	11.8904	237	2,813,428.00	
	Dec 2011	ZAGB	Future	23,803	12.1806	11.8668	12.1775	12.0255	5,229	63,672,321.10	

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Mar 2012	ZAGB	Future	5,433	12.3110	11.9934	12.1250	12.1250	5	60,625.00		
Jun 2012	ZAGB	Future	1,855	12.4369	12.1130	0.0000	0.0000	0	0.00		
			<u>31,091</u>					<u>5,471.00</u>	<u>66,546,374.10</u>	<u>1,371,938.00</u>	<u>16,637,749,348.30</u>
	Total		31,091					5,471.00	66,546,374.10	1,518,208.00	16,722,785,169.68
Future											
Sep 2011	ZAJY	Future	0	0.1002	0.0966	0.0000	0.0000	10	98,322.00		
Dec 2011	ZAJY	Future	5,690	0.1021	0.0979	0.0000	0.0000	30	296,488.00		
			<u>5,690</u>					<u>40.00</u>	<u>394,810.00</u>	<u>85,070.00</u>	<u>742,333,022.80</u>
	Total		5,690					40.00	394,810.00	85,070.00	742,333,022.80
Future											
Sep 2011	ZAUM	Future	0	7.6918	7.4296	7.6310	7.5986	28	21,021,880.00		
Dec 2011	ZAUM	Future	497	7.7929	7.5229	7.7206	7.6900	116	89,083,240.00		
			<u>497</u>					<u>144.00</u>	<u>110,105,120.00</u>	<u>7,077.00</u>	<u>4,977,803,090.00</u>
	Total		497					144.00	110,105,120.00	7,203.00	4,980,077,396.00
Future											
Sep 2011	ZAUS	Future	0	7.6918	7.4296	7.7090	7.5320	36,450	276,691,067.50		
Dec 2011	ZAUS	Future	135,653	7.7929	7.5229	7.8227	7.6230	62,472	481,592,746.40		
Mar 2012	ZAUS	Future	47,710	7.8827	7.6097	7.9073	7.7105	6,244	48,008,695.20		
Jun 2012	ZAUS	Future	19,825	7.9696	7.6918	7.8578	7.7708	4,479	34,794,094.70		
Sep 2012	ZAUS	Future	979	8.0589	7.7763	7.9440	7.9440	160	1,270,240.00		
			<u>204,167</u>					<u>109,805.00</u>	<u>842,356,843.80</u>	<u>21,918,766.00</u>	<u>173,683,824,374.90</u>
Option											
Sep 2011	ZAUS	7.40 Put	0	0.0000	31.0000	0.0000	0.0000	2,800	3,220.00		
Sep 2011	ZAUS	7.80 Call	0	0.0000	2.0000	0.0000	0.0000	2,800	2,520.00		
Dec 2011	ZAUS	6.15 Put	5,000	2.0000	3.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	8.0000	12.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	9.0000	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	1059.0000	797.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1011.0000	753.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	965.0000	710.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.10 Put	1,000	51.0000	94.0000	0.0000	0.0000	1,000	64,350.00		
Dec 2011	ZAUS	7.20 Call	14,600	665.0000	452.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	627.0000	423.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	1,000	84.0000	150.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	98.0000	173.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	129.0000	223.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	462.0000	303.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	319.0000	204.0000	0.0000	0.0000	560	192,640.00		
Dec 2011	ZAUS	8.10 Call	11,900	220.0000	141.0000	0.0000	0.0000	560	118,160.00		

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Mar 2012	ZAUS	6.70 Put	10,000	49.0000	64.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	89.0000	128.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	890.0000	670.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	853.0000	638.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	624.0000	460.0000	0.0000	0.0000	6,500	3,302,500.00		
Mar 2012	ZAUS	8.00 Call	5,000	408.0000	294.0000	0.0000	0.0000	6,500	1,936,000.00		
Sep 2012	ZAUS	7.15 Call	16,000	1116.0000	889.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	42,000	1013.0000	805.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	551.0000	0.0000	0.0000	0.0000	360	238,320.00		
Sep 2012	ZAUS	9.10 Call	360	376.0000	0.0000	0.0000	0.0000	720	210,960.00		
Dec 2012	ZAUS	8.00 Call	300	792.0000	634.0000	0.0000	0.0000	600	419,868.00		
Dec 2012	ZAUS	8.00 Put	540	658.0000	781.0000	0.0000	0.0000	540	410,400.00		
Dec 2012	ZAUS	9.10 Call	540	475.0000	0.0000	0.0000	0.0000	1,080	417,960.00		
Mar 2013	ZAUS	8.10 Put	180	759.0000	0.0000	0.0000	0.0000	180	153,000.00		
Mar 2013	ZAUS	9.10 Call	180	578.0000	0.0000	0.0000	0.0000	360	178,200.00		
Dec 2014	ZAUS	8.00 Call	200	1734.0000	1530.0000	0.0000	0.0000	0	0.00		
			<u>206,965</u>					<u>24,560.00</u>	<u>7,648,098.00</u>	<u>2,575,640.00</u>	<u>1,360,344,281.28</u>
		Total	411,132					134,365.00	850,004,941.80	24,494,406.00	175,044,168,656.18

Grand Total	567,662	166,124.00	1,298,459,212.30	30,731,213	236,774,173,284.61
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