

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-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	1293.0000	964.0000	0.0000	0.0000	0	0.00	
	Oct 2011	CAAG	7.40 Call	6,757	898.0000	585.0000	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
											1,641,818.55
Future											
	Dec 2011	CAAK	Future	12,659	0.0946	0.0696	0.0000	0.0000	12,659	749,412.80	
				<u>12,659</u>					<u>12,659.00</u>	<u>749,412.80</u>	<u>12,659.00</u>
			Total	12,659					12,659.00	749,412.80	12,659.00
											749,412.80
Future											
	Dec 2011	CAAL	Future	18,519	0.1258	0.0850	0.0000	0.0000	18,519	1,574,115.00	
				<u>18,519</u>					<u>18,519.00</u>	<u>1,574,115.00</u>	<u>18,519.00</u>
			Total	18,519					18,519.00	1,574,115.00	18,519.00
											1,574,115.00
Future											
	Dec 2011	CAAM	Future	12,423	0.1090	0.1616	0.0000	0.0000	12,423	1,849,784.70	
				<u>12,423</u>					<u>12,423.00</u>	<u>1,849,784.70</u>	<u>12,423.00</u>
			Total	12,423					12,423.00	1,849,784.70	12,423.00
											1,849,784.70
Future											
	Dec 2011	ZAAD	Future	9,862	8.1052	8.0869	8.1700	8.0875	4,540	36,830,194.00	
	Mar 2012	ZAAD	Future	22,166	8.1244	8.1027	8.0900	8.0900	3,900	31,551,000.00	
	Jun 2012	ZAAD	Future	6,090	8.1472	8.1190	8.1957	8.1705	799	6,534,524.50	
				<u>38,118</u>					<u>9,239.00</u>	<u>74,915,718.50</u>	<u>1,307,939.00</u>
			Total	38,118					9,239.00	74,915,718.50	1,308,139.00
											8,732,747,318.90
											8,732,813,442.90
Future											
	Dec 2011	ZACA	Future	10	8.1067	8.0178	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
											144,264,189.50
Future											
	Dec 2011	ZAEU	Future	27,892	11.2445	10.9671	11.3100	11.1700	9,280	104,126,877.00	
	Mar 2012	ZAEU	Future	10,759	11.3779	11.0931	0.0000	0.0000	0	0.00	
	Jun 2012	ZAEU	Future	14,019	11.5051	11.2101	11.6010	11.5425	1,348	15,609,579.00	
	Sep 2012	ZAEU	Future	250	11.6358	11.3282	0.0000	0.0000	100	1,101,800.00	
				<u>52,920</u>					<u>10,728.00</u>	<u>120,838,256.00</u>	<u>1,775,745.00</u>
			Total								19,641,258,109.80
Option											
	Dec 2011	ZAEU	9.50 Put	8,220	17.0000	22.0000	0.0000	0.0000	0	0.00	

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Dec 2011	ZAEU	10.10 Put	2,740	46.0000	78.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	1018.0000	790.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	558.0000	401.0000	0.0000	0.0000	0	0.00		
			21,920					0.00	0.00	295,554.00	108,804,810.80
	Total		74,840					10,728.00	120,838,256.00	2,071,299.00	19,750,062,920.60
Future											
Dec 2011	ZAFR	Future	25	9.2400	8.9715	9.1260	9.1260	272	2,489,400.00		
			25					272.00	2,489,400.00	13,937.00	112,453,800.00
	Total		25					272.00	2,489,400.00	13,937.00	112,453,800.00
Future											
Dec 2011	ZAGB	Future	22,974	12.8174	12.5006	12.8760	12.7205	12,940	160,821,187.60		
Mar 2012	ZAGB	Future	5,431	12.9568	12.6339	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	Future	2,627	13.0878	12.7565	13.2650	13.0035	1,263	16,686,268.00		
			31,032					14,203.00	177,507,455.60	1,393,792.00	16,908,665,917.00
	Total		31,032					14,203.00	177,507,455.60	1,540,062.00	16,993,701,738.38
Future											
Dec 2011	ZAJY	Future	5,690	0.1096	0.1051	0.1100	0.1100	10	110,020.00		
Mar 2012	ZAJY	Future	42	0.1111	0.1064	0.0000	0.0000	0	0.00		
			5,732					10.00	110,020.00	85,295.00	744,622,204.80
	Total		5,732					10.00	110,020.00	85,295.00	744,622,204.80
Future											
Dec 2011	ZAUM	Future	502	8.3545	8.0210	8.3725	8.3725	3	2,511,750.00		
Mar 2012	ZAUM	Future	5	8.4508	8.1131	0.0000	0.0000	0	0.00		
			507					3.00	2,511,750.00	7,096.00	4,992,982,180.00
	Total		507					3.00	2,511,750.00	7,222.00	4,995,256,486.00
Future											
Dec 2011	ZAUS	Future	317,361	8.3545	8.0210	8.4380	8.2200	309,095	2,564,656,711.40		
Mar 2012	ZAUS	Future	49,345	8.4508	8.1131	8.4800	8.3400	6,270	52,835,304.40		
Jun 2012	ZAUS	Future	19,990	8.5416	8.1987	8.6560	8.4285	1,703	14,587,904.50		
Sep 2012	ZAUS	Future	979	8.6359	8.2857	0.0000	0.0000	0	0.00		
			387,675					317,068.00	2,632,079,920.30	22,367,287.00	177,347,128,577.80
Option											
Dec 2011	ZAUS	6.15 Put	5,000	5.0000	3.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	8.0000	8.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	9.0000	10.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	16,340	10.0000	13.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	1616.0000	1286.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1567.0000	1239.0000	0.0000	0.0000	0	0.00		

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Dec 2011	ZAUS	6.85 Call	560	1519.0000	1191.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.10 Put	1,000	26.0000	40.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	14,600	1186.0000	872.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	1140.0000	831.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	1,000	36.0000	60.0000	0.0000	0.0000	800	21,720.00		
Dec 2011	ZAUS	7.30 Put	3,780	40.0000	70.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	50.0000	92.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	915.0000	640.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	61.0000	119.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	687.0000	459.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,128	133.0000	238.0000	0.0000	0.0000	5,128	1,076,880.00		
Dec 2011	ZAUS	8.10 Call	11,900	506.0000	329.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	331.0000	509.0000	0.0000	0.0000	100	47,081.00		
Mar 2012	ZAUS	6.50 Put	2,420	24.0000	31.0000	0.0000	0.0000	2,420	35,743.40		
Mar 2012	ZAUS	6.70 Put	10,000	33.0000	46.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	58.0000	81.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1421.0000	1110.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1377.0000	1068.0000	0.0000	0.0000	26,000	36,351,900.00		
Mar 2012	ZAUS	7.50 Call	5,000	1086.0000	811.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	135.0000	198.0000	0.0000	0.0000	2,420	585,228.60		
Mar 2012	ZAUS	8.00 Call	5,000	752.0000	548.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1638.0000	1327.0000	0.0000	0.0000	16,000	26,488,640.00		
Sep 2012	ZAUS	7.30 Call	37,000	1522.0000	1217.0000	0.0000	0.0000	42,000	64,846,320.00		
Sep 2012	ZAUS	7.90 Put	360	379.0000	487.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	639.0000	485.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1197.0000	954.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	486.0000	593.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	770.0000	594.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	594.0000	696.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	902.0000	704.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2246.0000	1941.0000	0.0000	0.0000	0	0.00		
			<u>224,033</u>					<u>94,868.00</u>	<u>129,453,513.00</u>	<u>2,688,108.00</u>	<u>1,495,326,189.28</u>
	Total		611,708					411,936.00	2,761,533,433.30	25,055,395.00	178,842,454,767.08
	Grand Total		826,616					489,992.00	3,144,079,345.90	31,395,663	241,220,827,622.61