

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-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	823.0000	1120.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	476.0000	739.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.50 Call	11,111	77.0000	144.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.75 Call	11,429	53.0000	99.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	9.00 Call	11,111	37.0000	68.0000	0.0000	0.0000	0	0.00		
			<u>54,694</u>					<u>0.00</u>	<u>0.00</u>	<u>14 286.00</u>	<u>3 378 188.44</u>
		Total	54,694					0.00	0.00	14 286.00	3 378 188.44
Future											
Dec 2011	CAAK	Future	12,659	0.0815	0.0971	0.0000	0.0000	0	0.00		
			<u>12,659</u>					<u>0.00</u>	<u>0.00</u>	<u>12 659.00</u>	<u>749 412.80</u>
		Total	12,659					0.00	0.00	12 659.00	749 412.80
Future											
Dec 2011	CAAL	Future	18,519	0.1082	0.1283	0.0000	0.0000	0	0.00		
			<u>18,519</u>					<u>0.00</u>	<u>0.00</u>	<u>18 519.00</u>	<u>1 574 115.00</u>
		Total	18,519					0.00	0.00	18 519.00	1 574 115.00
Future											
Dec 2011	CAAM	Future	12,423	0.1425	0.1139	0.0000	0.0000	0	0.00		
			<u>12,423</u>					<u>0.00</u>	<u>0.00</u>	<u>12 423.00</u>	<u>1 849 784.70</u>
		Total	12,423					0.00	0.00	12 423.00	1 849 784.70
Future											
Mar 2012	CAAN	Future	100,000	0.5095	0.5710	0.0000	0.0000	0	0.00		
			<u>100,000</u>					<u>0.00</u>	<u>0.00</u>	<u>100 000.00</u>	<u>68 600 000.00</u>
		Total	100,000					0.00	0.00	100 000.00	68 600 000.00
Future											
Mar 2012	CAAO	Future	100,000	0.1284	0.0818	0.0000	0.0000	0	0.00		
			<u>100,000</u>					<u>0.00</u>	<u>0.00</u>	<u>100 000.00</u>	<u>13 250 000.00</u>
		Total	100,000					0.00	0.00	100 000.00	13 250 000.00
Future											
Dec 2011	CAAP	Future	12,346	0.1425	0.1238	0.0000	0.0000	0	0.00		
			<u>12,346</u>					<u>0.00</u>	<u>0.00</u>	<u>12 346.00</u>	<u>2 019 805.60</u>
		Total	12,346					0.00	0.00	12 346.00	2 019 805.60
Future											
Dec 2011	ZAAD	Future	9,670	7.7777	7.8721	7.8530	7.7970	464	3,633,352.00		

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Mar 2012	ZAAD	Future	22,259	7.7949	7.8913	0.0000	0.0000	202	1,579,640.00		
Jun 2012	ZAAD	Future	6,090	7.8152	7.9156	0.0000	0.0000	0	0.00		
			<u>38,019</u>					<u>666.00</u>	<u>5,212,992.00</u>	<u>1 310 468.00</u>	<u>8 752 990 321.60</u>
		Total	38,019					666.00	5,212,992.00	1 310 668.00	8 753 056 445.60
Future											
Dec 2011	ZACA	Future	10	7.7301	7.8900	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											
Dec 2011	ZAEU	Future	25,204	10.7302	11.0178	10.8900	10.7718	9,422	101,766,089.70		
Mar 2012	ZAEU	Future	10,097	10.8551	11.1499	0.0000	0.0000	1,643	17,933,345.00		
Jun 2012	ZAEU	Future	14,019	10.9750	11.2785	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	250	11.0983	11.4080	0.0000	0.0000	0	0.00		
			<u>49,570</u>					<u>11,065.00</u>	<u>119,699,434.70</u>	<u>1 789 539.00</u>	<u>19 791 711 302.30</u>
Option											
Dec 2011	ZAEU	9.50 Put	8,220	69.0000	42.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	207.0000	127.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	715.0000	902.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.95 Put	8,600	646.0000	479.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	409.0000	526.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.90 Call	8,600	205.0000	264.0000	0.0000	0.0000	0	0.00		
			<u>39,120</u>					<u>0.00</u>	<u>0.00</u>	<u>312 754.00</u>	<u>115 081 004.80</u>
		Total	88,690					11,065.00	119,699,434.70	2 102 293.00	19 906 792 307.10
Future											
Dec 2011	ZAFR	Future	50	8.8320	9.0711	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>13 962.00</u>	<u>112 685 525.00</u>
		Total	50					0.00	0.00	13 962.00	112 685 525.00
Future											
Dec 2011	ZAGB	Future	19,147	12.3529	12.7030	12.4940	12.3665	11,090	137,661,935.50		
Mar 2012	ZAGB	Future	5,431	12.4877	12.8427	12.5535	12.5535	10	125,535.00		
Jun 2012	ZAGB	Future	2,627	12.6174	12.9775	0.0000	0.0000	0	0.00		
			<u>27,205</u>					<u>11,100.00</u>	<u>137,787,470.50</u>	<u>1 408 704.00</u>	<u>17 095 394 795.10</u>
		Total	27,205					11,100.00	137,787,470.50	1 554 974.00	17 180 430 616.48
Future											
Dec 2011	ZAJY	Future	5,293	0.1028	0.1072	0.1045	0.1045	3	31,359.00		
Mar 2012	ZAJY	Future	26	0.1042	0.1086	0.0000	0.0000	0	0.00		
			<u>5,319</u>					<u>3.00</u>	<u>31,359.00</u>	<u>85 511.00</u>	<u>747 012 819.80</u>
		Total	5,319					3.00	31,359.00	85 511.00	747 012 819.80

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Future											
Dec 2011	ZAUM	Future	500	7.8767	8.1792	8.0420	7.9771	13	10,411,020.00		
Mar 2012	ZAUM	Future	2	7.9692	8.2752	8.1245	8.0860	7	5,667,900.00		
			502					20.00	16,078,920.00	7 117.00	5 009 885 940.00
	Total		502					20.00	16,078,920.00	7 243.00	5 012 160 246.00
Future											
Dec 2011	ZAUS	Future	333,870	7.8767	8.1792	8.0677	7.8753	75,278	599,730,282.80		
Mar 2012	ZAUS	Future	43,012	7.9692	8.2752	8.1642	8.0000	3,456	27,792,771.60		
Jun 2012	ZAUS	Future	20,299	8.0576	8.3676	8.1820	8.1000	31	251,682.00		
Sep 2012	ZAUS	Future	979	8.1475	8.4625	0.0000	0.0000	0	0.00		
			398,160					78,765.00	627,774,736.40	22 584 930.00	179 135 645 700.20
Option											
Dec 2011	ZAUS	6.15 Put	5,000	6.0000	5.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	18.0000	11.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	21.0000	13.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	16,340	29.0000	18.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	1160.0000	1450.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1115.0000	1403.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1070.0000	1356.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.10 Put	1,000	82.0000	52.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	14,600	784.0000	1045.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	748.0000	1003.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	1,000	121.0000	74.0000	0.0000	0.0000	1,600	120,540.00		
Dec 2011	ZAUS	7.30 Put	3,780	137.0000	82.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	171.0000	104.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	588.0000	810.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	211.0000	131.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	442.0000	618.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,128	365.0000	239.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	522.0000	364.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,900	333.0000	472.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	662.0000	483.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	10,750	179.0000	253.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	54.0000	43.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	79.0000	61.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	134.0000	105.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1026.0000	1299.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	989.0000	1259.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	773.0000	1001.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	304.0000	226.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	555.0000	726.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAUS	8.80 Call	3	335.0000	444.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1282.0000	1540.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1186.0000	1435.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	651.0000	524.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	541.0000	656.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1011.0000	1196.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	763.0000	633.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	674.0000	800.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	871.0000	743.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	813.0000	950.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2263.0000	2476.0000	0.0000	0.0000	0	0.00		
			<u>245,536</u>					<u>1,600.00</u>	<u>120,540.00</u>	<u>2 711 211.00</u>	<u>1 501 618 999.28</u>
	Total		643,696					80,365.00	627,895,276.40	25 296 141.00	180 637 264 699.48

Grand Total	1,114,132	103,219.00	906 705 452.60	31,931,103	243,490,241,942.03
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