

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-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	863.0000	823.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	501.0000	476.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.50 Call	11,111	73.0000	77.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.75 Call	11,429	49.0000	53.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	9.00 Call	11,111	33.0000	37.0000	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	0.0551	0.0815	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	0.0739	0.1082	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	0.1368	0.1425	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	0.4040	0.5095	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	0.1884	0.1284	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	0.1546	0.1425	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	9,660	7.7663	7.7777	7.8105	7.7860	30	234,045.00		

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Mar 2012	ZAAD	Future	22,259	7.7820	7.7949	7.8041	7.7992	200	1,560,340.00		
Jun 2012	ZAAD	Future	6,090	7.8015	7.8152	0.0000	0.0000	0	0.00		
			<u>38,009</u>					<u>230.00</u>	<u>1,794,385.00</u>	<u>1 310 698.00</u>	<u>8 754 784 706.60</u>
		Total	38,009					230.00	1,794,385.00	1 310 898.00	8 754 850 830.60
Future											
Dec 2011	ZACA	Future	10	7.7327	7.7301	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	26,934	10.7699	10.7302	10.7792	10.7609	6,472	69,691,737.70		
Mar 2012	ZAEU	Future	10,097	10.8913	10.8551	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	Future	14,019	11.0080	10.9750	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	250	11.1244	11.0983	0.0000	0.0000	0	0.00		
			<u>51,300</u>					<u>6,472.00</u>	<u>69,691,737.70</u>	<u>1 796 011.00</u>	<u>19 861 403 040.00</u>
Option											
Dec 2011	ZAEU	9.50 Put	8,220	50.0000	69.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	164.0000	207.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	705.0000	715.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.95 Put	0	583.0000	646.0000	0.0000	0.0000	8,600	5,225,790.00		
Dec 2011	ZAEU	11.00 Call	8,220	386.0000	409.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.90 Call	0	184.0000	205.0000	0.0000	0.0000	8,600	1,740,210.00		
			<u>21,920</u>					<u>17,200.00</u>	<u>6,966,000.00</u>	<u>329 954.00</u>	<u>122 047 004.80</u>
		Total	73,220					23,672.00	76,657,737.70	2 125 965.00	19 983 450 044.80
Future											
Dec 2011	ZAFR	Future	50	8.8338	8.8320	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	18,643	12.3917	12.3529	12.4010	12.3508	6,665	82,662,607.40		
Mar 2012	ZAGB	Future	5,431	12.5246	12.4877	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	Future	2,627	12.6526	12.6174	0.0000	0.0000	0	0.00		
			<u>26,701</u>					<u>6,665.00</u>	<u>82,662,607.40</u>	<u>1 415 369.00</u>	<u>17 178 057 402.50</u>
		Total	26,701					6,665.00	82,662,607.40	1 561 639.00	17 263 093 223.88
Future											
Dec 2011	ZAJY	Future	5,293	0.1037	0.1028	0.0000	0.0000	0	0.00		
Mar 2012	ZAJY	Future	26	0.1050	0.1042	0.0000	0.0000	0	0.00		
			<u>5,319</u>					<u>0.00</u>	<u>0.00</u>	<u>85 511.00</u>	<u>747 012 819.80</u>
		Total	5,319					0.00	0.00	85 511.00	747 012 819.80

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Future											
Dec 2011	ZAUM	Future	498	7.9189	7.8767	7.9732	7.9370	8	6,360,460.00		
Mar 2012	ZAUM	Future	2	8.0097	7.9692	0.0000	0.0000	0	0.00		
			<u>500</u>					8.00	6,360,460.00	7 125.00	5 016 246 400.00
	Total		500					8.00	6,360,460.00	7 251.00	5 018 520 706.00
Future											
Dec 2011	ZAUS	Future	326,309	7.9189	7.8767	7.9890	7.8815	23,250	184,532,822.60		
Mar 2012	ZAUS	Future	41,022	8.0097	7.9692	8.0714	8.0282	270	2,172,160.00		
Jun 2012	ZAUS	Future	20,540	8.0968	8.0576	8.1177	8.1000	261	2,118,530.20		
Sep 2012	ZAUS	Future	979	8.1844	8.1475	0.0000	0.0000	0	0.00		
			<u>388,850</u>					23,781.00	188,823,512.80	22 608 711.00	179 324 469 213.00
Option											
Dec 2011	ZAUS	6.15 Put	5,000	4.0000	6.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	13.0000	18.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	15.0000	21.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	16,340	20.0000	29.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	1192.0000	1160.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1146.0000	1115.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1100.0000	1070.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.10 Put	1,000	60.0000	82.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	14,600	800.0000	784.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	762.0000	748.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	1,000	93.0000	121.0000	0.0000	0.0000	100	9,972.00		
Dec 2011	ZAUS	7.30 Put	3,780	106.0000	137.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	136.0000	171.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	590.0000	588.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	171.0000	211.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	436.0000	442.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,128	317.0000	365.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	469.0000	522.0000	0.0000	0.0000	10,750	5,258,147.50		
Dec 2011	ZAUS	8.10 Call	11,900	322.0000	333.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	609.0000	662.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	10,750	167.0000	179.0000	0.0000	0.0000	10,750	1,980,042.50		
Mar 2012	ZAUS	6.50 Put	2,420	46.0000	54.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	70.0000	79.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	120.0000	134.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1052.0000	1026.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1013.0000	989.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	788.0000	773.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	278.0000	304.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	560.0000	555.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAUS	8.80 Call	3	335.0000	335.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1306.0000	1282.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1208.0000	1186.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	630.0000	651.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	551.0000	541.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1030.0000	1011.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	744.0000	763.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	685.0000	674.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	854.0000	871.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	825.0000	813.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2291.0000	2263.0000	0.0000	0.0000	0	0.00		
			<u>245,536</u>					<u>21,600.00</u>	<u>7,248,162.00</u>	<u>2 732 811.00</u>	<u>1 508 867 161.28</u>
	Total		634,386					45,381.00	196,071,674.80	25 341 522.00	180 833 336 374.28

Grand Total	1,088,836		75,956.00	363 546 864.90	32,007,059	243,853,788,806.93
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