

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-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	1120.0000	1300.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	739.0000	907.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.50 Call	11,111	144.0000	199.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.75 Call	11,429	99.0000	136.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	9.00 Call	11,111	68.0000	94.0000	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>
		<b>Total</b>	<b>54,694</b>					<b>0.00</b>	<b>0.00</b>	<b>14 286.00</b>	<b>3 378 188.44</b>
<b>Future</b>											
Dec 2011	CAAK	Future	12,659	0.0971	0.0952	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>
		<b>Total</b>	<b>12,659</b>					<b>0.00</b>	<b>0.00</b>	<b>12 659.00</b>	<b>749 412.80</b>
<b>Future</b>											
Dec 2011	CAAL	Future	18,519	0.1283	0.1262	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>
		<b>Total</b>	<b>18,519</b>					<b>0.00</b>	<b>0.00</b>	<b>18 519.00</b>	<b>1 574 115.00</b>
<b>Future</b>											
Dec 2011	CAAM	Future	12,423	0.1139	0.1105	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>
		<b>Total</b>	<b>12,423</b>					<b>0.00</b>	<b>0.00</b>	<b>12 423.00</b>	<b>1 849 784.70</b>
<b>Future</b>											
Mar 2012	CAAN	Future	100,000	0.5710	0.5736	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>
		<b>Total</b>	<b>100,000</b>					<b>0.00</b>	<b>0.00</b>	<b>100 000.00</b>	<b>68 600 000.00</b>
<b>Future</b>											
Mar 2012	CAAO	Future	100,000	0.0818	0.0815	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>
		<b>Total</b>	<b>100,000</b>					<b>0.00</b>	<b>0.00</b>	<b>100 000.00</b>	<b>13 250 000.00</b>
<b>Future</b>											
Dec 2011	CAAP	Future	12,346	0.1238	0.1234	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>
		<b>Total</b>	<b>12,346</b>					<b>0.00</b>	<b>0.00</b>	<b>12 346.00</b>	<b>2 019 805.60</b>
<b>Future</b>											
Dec 2011	ZAAD	Future	9,676	7.8721	8.1217	8.0300	7.8980	773	6,142,167.20		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Mar 2012	ZAAD	Future	22,057	7.8913	8.1433	0.0000	0.0000	0	0.00		
Jun 2012	ZAAD	Future	6,090	7.9156	8.1697	0.0000	0.0000	0	0.00		
			<u>37,823</u>					<u>773.00</u>	<u>6,142,167.20</u>	<u>1 309 802.00</u>	<u>8 747 777 329.60</u>
		<b>Total</b>	<b>37,823</b>					<b>773.00</b>	<b>6,142,167.20</b>	<b>1 310 002.00</b>	<b>8 747 843 453.60</b>
<b>Future</b>											
Dec 2011	ZACA	Future	10	7.8900	8.1306	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>
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	<b>20 349.00</b>	<b>144 264 189.50</b>
<b>Future</b>											
Dec 2011	ZAEU	Future	27,503	11.0178	11.3037	11.2300	10.9195	709	7,828,103.00		
Mar 2012	ZAEU	Future	10,748	11.1499	11.4416	11.2090	11.2090	11	123,299.00		
Jun 2012	ZAEU	Future	14,019	11.2785	11.5774	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	250	11.4080	11.7162	0.0000	0.0000	0	0.00		
			<u>52,520</u>					<u>720.00</u>	<u>7,951,402.00</u>	<u>1 778 474.00</u>	<u>19 672 011 867.60</u>
<b>Option</b>											
Dec 2011	ZAEU	9.50 Put	8,220	42.0000	21.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	127.0000	62.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	902.0000	1101.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.95 Put	8,600	479.0000	321.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	526.0000	650.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.90 Call	8,600	264.0000	328.0000	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>
		<b>Total</b>	<b>91,640</b>					<b>720.00</b>	<b>7,951,402.00</b>	<b>2 091 228.00</b>	<b>19 787 092 872.40</b>
<b>Future</b>											
Dec 2011	ZAFR	Future	50	9.0711	9.2788	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>
		<b>Total</b>	<b>50</b>					<b>0.00</b>	<b>0.00</b>	<b>13 962.00</b>	<b>112 685 525.00</b>
<b>Future</b>											
Dec 2011	ZAGB	Future	21,423	12.7030	12.9009	12.9381	12.5020	1,863	23,640,827.50		
Mar 2012	ZAGB	Future	5,431	12.8427	13.0440	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	Future	2,627	12.9775	13.1840	0.0000	0.0000	0	0.00		
			<u>29,481</u>					<u>1,863.00</u>	<u>23,640,827.50</u>	<u>1 397 604.00</u>	<u>16 957 607 324.60</u>
		<b>Total</b>	<b>29,481</b>					<b>1,863.00</b>	<b>23,640,827.50</b>	<b>1 543 874.00</b>	<b>17 042 643 145.98</b>
<b>Future</b>											
Dec 2011	ZAJY	Future	5,290	0.1072	0.1097	0.1101	0.1068	35	377,040.00		
Mar 2012	ZAJY	Future	26	0.1086	0.1112	0.0000	0.0000	0	0.00		
			<u>5,316</u>					<u>35.00</u>	<u>377,040.00</u>	<u>85 508.00</u>	<u>746 981 460.80</u>
		<b>Total</b>	<b>5,316</b>					<b>35.00</b>	<b>377,040.00</b>	<b>85 508.00</b>	<b>746 981 460.80</b>

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE VALUE</u>
<b>Future</b>											
Dec 2011	ZAUM	Future	501	8.1792	8.3591	8.2484	8.2484	1	824,840.00		
Mar 2012	ZAUM	Future	5	8.2752	8.4579	0.0000	0.0000	0	0.00		
			<u>506</u>					<u>1.00</u>	<u>824,840.00</u>	<u>7 097.00</u>	<u>4 993 807 020.00</u>
		<b>Total</b>	<b>506</b>					<b>1.00</b>	<b>824,840.00</b>	<b>7 223.00</b>	<b>4 996 081 326.00</b>
<b>Future</b>											
Dec 2011	ZAUS	Future	334,125	8.1792	8.3591	8.4000	8.0578	41,407	339,488,661.70		
Mar 2012	ZAUS	Future	46,133	8.2752	8.4579	8.5002	8.1565	8,822	73,482,433.00		
Jun 2012	ZAUS	Future	20,299	8.3676	8.5539	8.6086	8.2715	72	606,184.50		
Sep 2012	ZAUS	Future	979	8.4625	8.6530	0.0000	0.0000	0	0.00		
			<u>401,536</u>					<u>50,301.00</u>	<u>413,577,279.20</u>	<u>22 506 165.00</u>	<u>178 507 870 963.80</u>
<b>Option</b>											
Dec 2011	ZAUS	6.15 Put	5,000	5.0000	11.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	11.0000	16.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	13.0000	17.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	16,340	18.0000	19.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	1450.0000	1631.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1403.0000	1583.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1356.0000	1536.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.10 Put	1,000	52.0000	47.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	14,600	1045.0000	1216.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	1003.0000	1172.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	1,000	74.0000	63.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	82.0000	70.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	104.0000	84.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	810.0000	960.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	131.0000	101.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	618.0000	748.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,128	239.0000	189.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	364.0000	292.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,900	472.0000	575.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	483.0000	396.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	10,750	253.0000	312.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	43.0000	41.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	61.0000	46.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	105.0000	79.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1299.0000	1453.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1259.0000	1412.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	1001.0000	1142.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	226.0000	184.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	726.0000	832.0000	0.0000	0.0000	0	0.00		

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE VALUE</u>
Mar 2012	ZAUS	8.80 Call	3	444.0000	509.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1540.0000	1705.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1435.0000	1596.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	524.0000	460.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	656.0000	736.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1196.0000	1328.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	633.0000	575.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	800.0000	895.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	743.0000	691.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	950.0000	1058.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2476.0000	2643.0000	0.0000	0.0000	0	0.00		
			<u>245,536</u>					<u>0.00</u>	<u>0.00</u>	<u>2 709 611.00</u>	<u>1 501 498 459.28</u>
	<b>Total</b>		<b>647,072</b>					<b>50,301.00</b>	<b>413,577,279.20</b>	<b>25 215 776.00</b>	<b>180 009 369 423.08</b>

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<b>Grand Total</b>	<b>1,122,539</b>							<b>53,693.00</b>	<b>452 513 555.90</b>	<b>31,827,884</b>	<b>242,583,536,489.43</b>
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