

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-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	1072.0000	922.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	688.0000	578.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.50 Call	10,457	113.0000	127.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.75 Call	11,429	75.0000	93.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	9.00 Call	11,111	51.0000	68.0000	0.0000	0.0000	0	0.00		
			<u>54,040</u>					<u>0.00</u>	<u>0.00</u>	<u>14 286.00</u>	<u>3 378 188.44</u>
		Total	54,040					0.00	0.00	14 286.00	3 378 188.44
Future											
Dec 2011	CAAK	Future	12,659	0.0692	0.0612	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	0.0953	0.0802	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	0.1343	0.1415	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	0.4830	0.4196	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	0.1348	0.1758	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	0.1521	0.1599	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	10,759	7.8331	7.7492	7.9260	7.8786	200	1,580,460.00		

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Mar 2012	ZAAD	Future	22,259	7.8509	7.7663	0.0000	0.0000	0	0.00		
Jun 2012	ZAAD	Future	6,090	7.8724	7.7862	0.0000	0.0000	0	0.00		
			<u>39,108</u>					<u>200.00</u>	<u>1,580,460.00</u>	<u>1 312 613.00</u>	<u>8 769 717 385.10</u>
		Total	39,108					200.00	1,580,460.00	1 312 813.00	8 769 783 509.10
Future											
Dec 2011	ZACA	Future	10	7.7928	7.7050	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	27,567	10.9166	10.8636	11.0790	10.9840	2,340	25,726,312.00		
Mar 2012	ZAEU	Future	9,976	11.0436	10.9881	11.1718	11.1500	300	3,347,180.00		
Jun 2012	ZAEU	Future	14,119	11.1647	11.1059	11.2995	11.2995	100	1,129,950.00		
Sep 2012	ZAEU	Future	250	11.2888	11.2248	0.0000	0.0000	0	0.00		
			<u>51,912</u>					<u>2,740.00</u>	<u>30,203,442.00</u>	<u>1 801 855.00</u>	<u>19 925 468 692.00</u>
Option											
Dec 2011	ZAEU	9.50 Put	8,220	35.0000	80.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	119.0000	206.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	794.0000	840.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	440.0000	509.0000	0.0000	0.0000	0	0.00		
			<u>21,920</u>					<u>0.00</u>	<u>0.00</u>	<u>329 954.00</u>	<u>122 047 004.80</u>
		Total	73,832					2,740.00	30,203,442.00	2 131 809.00	20 047 515 696.80
Future											
Dec 2011	ZAFR	Future	50	8.9818	8.9269	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	18,107	12.6608	12.4835	12.8290	12.6455	938	11,842,019.00		
Mar 2012	ZAGB	Future	5,431	12.7980	12.6187	12.8000	12.8000	405	5,134,200.00		
Jun 2012	ZAGB	Future	2,627	12.9293	12.7482	0.0000	0.0000	0	0.00		
			<u>26,165</u>					<u>1,343.00</u>	<u>16,976,219.00</u>	<u>1 419 023.00</u>	<u>17 223 751 182.30</u>
		Total	26,165					1,343.00	16,976,219.00	1 565 293.00	17 308 787 003.68
Future											
Dec 2011	ZAJY	Future	5,293	0.1058	0.1038	0.0000	0.0000	0	0.00		
Mar 2012	ZAJY	Future	26	0.1072	0.1051	0.0000	0.0000	0	0.00		
			<u>5,319</u>					<u>0.00</u>	<u>0.00</u>	<u>85 536.00</u>	<u>747 272 244.80</u>
		Total	5,319					0.00	0.00	85 536.00	747 272 244.80

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Dec 2011	ZAUM	Future	498	8.1325	7.9641	8.1315	8.1315	5	4,065,750.00		
Mar 2012	ZAUM	Future	7	8.2270	8.0563	8.2260	8.2260	5	4,113,000.00		
			<u>505</u>					<u>10.00</u>	<u>8,178,750.00</u>	<u>7 140.00</u>	<u>5 028 412 900.00</u>
		Total	505					10.00	8,178,750.00	7 266.00	5 030 687 206.00

Future

Dec 2011	ZAUS	Future	309,667	8.1325	7.9641	8.2260	8.0781	38,656	314,525,331.90		
Mar 2012	ZAUS	Future	40,387	8.2270	8.0563	8.3000	8.2475	765	6,335,200.00		
Jun 2012	ZAUS	Future	22,538	8.3172	8.1441	8.3855	8.2905	23	191,839.50		
Sep 2012	ZAUS	Future	979	8.4094	8.2330	0.0000	0.0000	0	0.00		
			<u>373,571</u>					<u>39,444.00</u>	<u>321,052,371.40</u>	<u>22 675 591.00</u>	<u>179 864 302 019.90</u>

Option

Dec 2011	ZAUS	6.15 Put	5,000	3.0000	13.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	7.0000	32.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	9.0000	36.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	16,340	12.0000	45.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	1397.0000	1264.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1349.0000	1220.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1302.0000	1176.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.10 Put	1,000	41.0000	101.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	14,600	986.0000	888.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	943.0000	852.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	61.0000	138.0000	0.0000	0.0000	200	6,300.00		
Dec 2011	ZAUS	7.30 Put	3,780	69.0000	154.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	90.0000	187.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	749.0000	688.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	117.0000	224.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	561.0000	535.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,128	229.0000	371.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	360.0000	521.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,900	422.0000	417.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	484.0000	656.0000	0.0000	0.0000	100	42,400.00		
Dec 2011	ZAUS	8.80 Call	10,750	221.0000	243.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	31.0000	74.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	48.0000	104.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	88.0000	163.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1232.0000	1144.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1192.0000	1107.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	935.0000	885.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	208.0000	329.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	670.0000	659.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	406.0000	423.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1466.0000	1396.0000	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	7.30 Call	37,000	1362.0000	1302.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	519.0000	676.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	626.0000	640.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1142.0000	1123.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	633.0000	790.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	769.0000	775.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	745.0000	899.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	918.0000	915.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2420.0000	2374.0000	0.0000	0.0000	0	0.00		
			<u>245,336</u>					<u>300.00</u>	<u>48,700.00</u>	<u>2 733 111.00</u>	<u>1 508 915 861.28</u>
	Total		618,907					39,744.00	321,101,071.40	25 408 702.00	181 373 217 881.18

Grand Total	1,073,883	44,037.00	378 039 942.40	32,085,692	244,530,788,349.13
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