

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-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	922.0000	863.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	578.0000	501.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.50 Call	11,111	127.0000	73.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.75 Call	11,429	93.0000	49.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	9.00 Call	11,111	68.0000	33.0000	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	0.0612	0.0551	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	0.0802	0.0739	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	0.1415	0.1368	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	0.4196	0.4040	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	0.1758	0.1884	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	0.1599	0.1546	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	10,659	7.7492	7.7663	7.7930	7.7260	1,263	9,818,828.50		

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Mar 2012	ZAAD	Future	22,259	7.7663	7.7820	0.0000	0.0000	452	3,533,390.00		
Jun 2012	ZAAD	Future	6,090	7.7862	7.8015	0.0000	0.0000	0	0.00		
			<u>39,008</u>					<u>1,715.00</u>	<u>13,352,218.50</u>	<u>1 312 413.00</u>	<u>8 768 136 925.10</u>
		Total	39,008					1,715.00	13,352,218.50	1 312 613.00	8 768 203 049.10
Future											
Dec 2011	ZACA	Future	10	7.7050	7.7327	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	26,531	10.8636	10.7699	10.8590	10.8300	966	10,488,170.00		
Mar 2012	ZAEU	Future	9,976	10.9881	10.8913	10.9710	10.9701	2,138	23,374,040.00		
Jun 2012	ZAEU	Future	14,019	11.1059	11.0080	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	250	11.2248	11.1244	0.0000	0.0000	0	0.00		
			<u>50,776</u>					<u>3,104.00</u>	<u>33,862,210.00</u>	<u>1 799 115.00</u>	<u>19 895 265 250.00</u>
Option											
Dec 2011	ZAEU	9.50 Put	8,220	80.0000	50.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	206.0000	164.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	840.0000	705.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	509.0000	386.0000	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	72,696					3,104.00	33,862,210.00	2 129 069.00	20 017 312 254.80
Future											
Dec 2011	ZAFR	Future	50	8.9269	8.8338	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	18,292	12.4835	12.3917	12.4940	12.4015	2,311	28,717,560.80		
Mar 2012	ZAGB	Future	5,431	12.6187	12.5246	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	Future	2,627	12.7482	12.6526	0.0000	0.0000	0	0.00		
			<u>26,350</u>					<u>2,311.00</u>	<u>28,717,560.80</u>	<u>1 417 680.00</u>	<u>17 206 774 963.30</u>
		Total	26,350					2,311.00	28,717,560.80	1 563 950.00	17 291 810 784.68
Future											
Dec 2011	ZAJY	Future	5,293	0.1038	0.1037	0.1038	0.1038	25	259,425.00		
Mar 2012	ZAJY	Future	26	0.1051	0.1050	0.0000	0.0000	0	0.00		
			<u>5,319</u>					<u>25.00</u>	<u>259,425.00</u>	<u>85 536.00</u>	<u>747 272 244.80</u>
		Total	5,319					25.00	259,425.00	85 536.00	747 272 244.80

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Dec 2011	ZAUM	Future	493	7.9641	7.9189	7.9755	7.9755	5	3,987,750.00		
Mar 2012	ZAUM	Future	2	8.0563	8.0097	0.0000	0.0000	0	0.00		
			<u>495</u>					5.00	3,987,750.00	7 130.00	5 020 234 150.00
		Total	495					5.00	3,987,750.00	7 256.00	5 022 508 456.00

Future

Dec 2011	ZAUS	Future	320,973	7.9641	7.9189	7.9932	7.9243	23,879	190,008,408.30		
Mar 2012	ZAUS	Future	40,122	8.0563	8.0097	8.0522	8.0522	1,507	12,140,356.20		
Jun 2012	ZAUS	Future	22,540	8.1441	8.0968	8.1285	8.0908	2,050	16,631,671.00		
Sep 2012	ZAUS	Future	979	8.2330	8.1844	0.0000	0.0000	0	0.00		
			<u>384,614</u>					27,436.00	218,780,435.50	22 636 147.00	179 543 249 648.50

Option

Dec 2011	ZAUS	6.15 Put	5,000	13.0000	4.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	32.0000	13.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	36.0000	15.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	16,340	45.0000	20.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	1264.0000	1192.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1220.0000	1146.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1176.0000	1100.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.10 Put	1,000	101.0000	60.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	14,600	888.0000	800.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	852.0000	762.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	1,000	138.0000	93.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	154.0000	106.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	187.0000	136.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	688.0000	590.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	224.0000	171.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	535.0000	436.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,128	371.0000	317.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	521.0000	469.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,900	417.0000	322.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	656.0000	609.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	10,750	243.0000	167.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	74.0000	46.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	104.0000	70.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	163.0000	120.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1144.0000	1052.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1107.0000	1013.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	885.0000	788.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	329.0000	278.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	659.0000	560.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	423.0000	335.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1396.0000	1306.0000	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	7.30 Call	37,000	1302.0000	1208.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	676.0000	630.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	640.0000	551.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1123.0000	1030.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	790.0000	744.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	775.0000	685.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	899.0000	854.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	915.0000	825.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2374.0000	2291.0000	0.0000	0.0000	0	0.00		
			<u>245,536</u>					<i>0.00</i>	<i>0.00</i>	<i>2 732 811.00</i>	<i>1 508 867 161.28</i>
	Total		630,150					27,436.00	218,780,435.50	25 368 958.00	181 052 116 809.78

Grand Total	1,084,719	34,596.00	298 959 599.80	32,041,655	244,152,748,406.73
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