

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-October-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	804.0000	919.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	412.0000	525.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.50 Call	11,765	19.0000	29.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.75 Call	11,429	9.0000	16.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	9.00 Call	11,111	4.0000	8.0000	0.0000	0.0000	0	0.00		
			<u>55,348</u>					<i>0.00</i>	<i>0.00</i>	<i>14 286.00</i>	<i>3 378 188.44</i>
		Total	55,348					0.00	0.00	14 286.00	3 378 188.44
Future											
Dec 2011	CAAK	Future	12,659	0.0565	0.0660	0.0000	0.0000	0	0.00		
			<u>12,659</u>					<i>0.00</i>	<i>0.00</i>	<i>12 659.00</i>	<i>749 412.80</i>
		Total	12,659					0.00	0.00	12 659.00	749 412.80
Future											
Dec 2011	CAAL	Future	18,519	0.0688	0.0688	0.0000	0.0000	0	0.00		
			<u>18,519</u>					<i>0.00</i>	<i>0.00</i>	<i>18 519.00</i>	<i>1 574 115.00</i>
		Total	18,519					0.00	0.00	18 519.00	1 574 115.00
Future											
Dec 2011	CAAM	Future	12,423	0.1789	0.1789	0.0000	0.0000	0	0.00		
			<u>12,423</u>					<i>0.00</i>	<i>0.00</i>	<i>12 423.00</i>	<i>1 849 784.70</i>
		Total	12,423					0.00	0.00	12 423.00	1 849 784.70
Future											
Mar 2012	CAAN	Future	100,000	0.3510	0.3885	0.0000	0.0000	0	0.00		
			<u>100,000</u>					<i>0.00</i>	<i>0.00</i>	<i>100 000.00</i>	<i>68 600 000.00</i>
		Total	100,000					0.00	0.00	100 000.00	68 600 000.00
Future											
Mar 2012	CAAO	Future	100,000	0.1895	0.1587	0.0000	0.0000	0	0.00		
			<u>100,000</u>					<i>0.00</i>	<i>0.00</i>	<i>100 000.00</i>	<i>13 250 000.00</i>
		Total	100,000					0.00	0.00	100 000.00	13 250 000.00
Future											
Dec 2011	CAAP	Future	12,346	0.2009	0.2009	0.0000	0.0000	0	0.00		
			<u>12,346</u>					<i>0.00</i>	<i>0.00</i>	<i>12 346.00</i>	<i>2 019 805.60</i>
		Total	12,346					0.00	0.00	12 346.00	2 019 805.60
Future											
Dec 2011	ZAAD	Future	10,308	7.9341	7.8819	7.8441	7.8441	15	117,661.50		

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Mar 2012	ZAAD	Future	22,259	7.9510	7.8994	0.0000	0.0000	0	0.00		
Jun 2012	ZAAD	Future	6,149	7.9719	7.9207	7.9650	7.9650	7	55,755.00		
			<u>38,716</u>					<u>22.00</u>	<u>173,416.50</u>	<u>1 314 696.00</u>	<u>8 786 076 560.60</u>
		Total	38,716					22.00	173,416.50	1 314 896.00	8 786 142 684.60
Future											
Dec 2011	ZACA	Future	10	7.7251	7.7303	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	28,234	10.8369	10.8736	10.8811	10.8243	288	3,123,139.30		
Mar 2012	ZAEU	Future	9,761	10.9634	11.0002	10.9630	10.9458	92	1,009,298.80		
Jun 2012	ZAEU	Future	14,119	11.0816	11.1200	11.1090	11.0599	35	388,724.90		
Sep 2012	ZAEU	Future	250	11.1985	11.2386	0.0000	0.0000	0	0.00		
			<u>52,364</u>					<u>415.00</u>	<u>4,521,163.00</u>	<u>1 806 273.00</u>	<u>19 973 298 314.00</u>
Option											
Dec 2011	ZAEU	9.50 Put	8,220	24.0000	34.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	100.0000	124.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	693.0000	758.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	349.0000	409.0000	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	74,284					415.00	4,521,163.00	2 136 227.00	20 095 345 318.80
Future											
Dec 2011	ZAFR	Future	50	8.8064	8.7993	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>13 966.00</u>	<u>112 720 494.40</u>
		Total	50					0.00	0.00	13 966.00	112 720 494.40
Future											
Dec 2011	ZAGB	Future	16,074	12.3948	12.4558	12.4403	12.3890	306	3,788,987.90		
Mar 2012	ZAGB	Future	7,002	12.5313	12.5936	12.5540	12.5220	7	87,829.40		
Jun 2012	ZAGB	Future	2,837	12.6589	12.7239	12.6705	12.6705	3	38,011.50		
			<u>25,913</u>					<u>316.00</u>	<u>3,914,828.80</u>	<u>1 431 032.00</u>	<u>17 375 497 910.00</u>
		Total	25,913					316.00	3,914,828.80	1 577 302.00	17 460 533 731.38
Future											
Dec 2011	ZAJY	Future	5,290	0.1018	0.1042	0.0000	0.0000	0	0.00		
Mar 2012	ZAJY	Future	26	0.1031	0.1056	0.0000	0.0000	0	0.00		
			<u>5,316</u>					<u>0.00</u>	<u>0.00</u>	<u>86 755.00</u>	<u>760 371 864.80</u>
		Total	5,316					0.00	0.00	86 755.00	760 371 864.80
Future											

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Dec 2011	ZAUM	Future	581	7.8651	7.9820	7.8621	7.8510	133	104,421,630.00		
Mar 2012	ZAUM	Future	12	7.9577	8.0757	0.0000	0.0000	0	0.00		
			593					133.00	104,421,630.00	7 528.00	5 339 729 140.00
		Total	593					133.00	104,421,630.00	7 654.00	5 342 003 446.00
Future											
Dec 2011	ZAUS	Future	300,830	7.8651	7.9820	8.0082	7.8516	16,777	132,355,733.30		
Mar 2012	ZAUS	Future	41,244	7.9577	8.0757	7.9954	7.9461	4,335	34,555,835.00		
Jun 2012	ZAUS	Future	22,371	8.0447	8.1641	8.0813	8.0450	104	837,789.60		
Sep 2012	ZAUS	Future	979	8.1303	8.2515	0.0000	0.0000	0	0.00		
			365,424					21,216.00	167,749,357.90	22 872 612.00	181 469 017 028.10
Option											
Dec 2011	ZAUS	6.15 Put	5,000	1.0000	1.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	5.0000	4.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	6.0000	5.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	16,340	8.0000	7.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	1125.0000	1240.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1077.0000	1191.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1029.0000	1143.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.10 Put	1,000	33.0000	25.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	12,300	715.0000	815.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	676.0000	773.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	61.0000	41.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	73.0000	51.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	101.0000	73.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	502.0000	584.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	137.0000	102.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.75 Put	760	258.0000	204.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	352.0000	411.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,128	287.0000	229.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	447.0000	376.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	248.0000	291.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	100	234.0000	275.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	519.0000	443.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	594.0000	514.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.65 Call	400	138.0000	161.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	10,750	119.0000	139.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	27.0000	22.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	44.0000	36.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	84.0000	71.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	961.0000	1063.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	921.0000	1022.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	697.0000	775.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAUS	7.50 Put	2,420	239.0000	199.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	481.0000	535.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	278.0000	309.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1209.0000	1296.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1111.0000	1193.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	599.0000	530.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	2,000	1075.0000	993.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	491.0000	521.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	2,000	471.0000	501.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	939.0000	993.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	712.0000	644.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	618.0000	653.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	820.0000	756.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	753.0000	792.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2176.0000	2239.0000	0.0000	0.0000	0	0.00		
			<u>248,136</u>					<u>0.00</u>	<u>0.00</u>	<u>2 744 651.00</u>	<u>1 516 047 740.28</u>
	Total		613,560					21,216.00	167,749,357.90	25 617 263.00	182 985 064 768.38

Grand Total	1,069,737					22,102.00	280 780 396.20	32,314,374	246,683,021,590.93
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