

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-October-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	988.0000	1053.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	588.0000	654.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.50 Call	11,765	6.0000	13.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.75 Call	11,429	2.0000	5.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	9.00 Call	11,111	0.0000	1.0000	0.0000	0.0000	0	0.00		
			<u>55,348</u>					<u>0.00</u>	<u>0.00</u>	<u>14,286.00</u>	<u>3,378,188.44</u>
		<b>Total</b>	<b>55,348</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	0.0787	0.0841	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	0.0931	0.1009	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	0.1907	0.1796	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	0.4119	0.4358	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	0.1402	0.1237	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	0.2167	0.2030	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	11,036	8.2427	8.2183	8.2500	8.2040	2,671	21,991,806.00		

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Mar 2012	ZAAD	Future	22,069	8.2598	8.2363	0.0000	0.0000	0	0.00		
Jun 2012	ZAAD	Future	6,149	8.2790	8.2555	8.2645	8.2645	30	247,935.00		
			<u>39,254</u>					<u>2,701.00</u>	<u>22,239,741.00</u>	<u>1,319,626.00</u>	<u>8,826,402,246.60</u>
		<b>Total</b>	<b>39,254</b>					<b>2,701.00</b>	<b>22,239,741.00</b>	<b>1,319,826.00</b>	<b>8,826,468,370.60</b>
<b>Future</b>											
Dec 2011	ZACA	Future	25	7.9516	7.9601	0.0000	0.0000	0	0.00		
			<u>25</u>					<u>0.00</u>	<u>0.00</u>	<u>20,374.00</u>	<u>144,457,874.50</u>
		<b>Total</b>	<b>25</b>					<b>0.00</b>	<b>0.00</b>	<b>20,374.00</b>	<b>144,457,874.50</b>
<b>Future</b>											
Dec 2011	ZAEU	Future	28,918	11.1093	11.1021	11.1281	11.1200	256	2,843,478.10		
Mar 2012	ZAEU	Future	9,991	11.2402	11.2335	0.0000	0.0000	200	2,251,800.00		
Jun 2012	ZAEU	Future	14,099	11.3648	11.3588	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	250	11.4878	11.4836	0.0000	0.0000	200	2,297,800.00		
			<u>53,258</u>					<u>656.00</u>	<u>7,393,078.10</u>	<u>1,807,609.00</u>	<u>19,988,174,258.50</u>
<b>Option</b>											
Dec 2011	ZAEU	9.50 Put	8,220	10.0000	10.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	32.0000	33.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	870.0000	864.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	420.0000	418.0000	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>
		<b>Total</b>	<b>75,178</b>					<b>656.00</b>	<b>7,393,078.10</b>	<b>2,137,563.00</b>	<b>20,110,221,263.30</b>
<b>Future</b>											
Dec 2011	ZAFR	Future	50	8.9645	9.0007	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>
		<b>Total</b>	<b>50</b>					<b>0.00</b>	<b>0.00</b>	<b>13,966.00</b>	<b>112,720,494.40</b>
<b>Future</b>											
Dec 2011	ZAGB	Future	18,090	12.7402	12.6955	0.0000	0.0000	10	126,325.00		
Mar 2012	ZAGB	Future	7,202	12.8827	12.8362	12.8790	12.8240	200	2,570,300.00		
Jun 2012	ZAGB	Future	2,837	13.0156	12.9681	0.0000	0.0000	0	0.00		
			<u>28,129</u>					<u>210.00</u>	<u>2,696,625.00</u>	<u>1,438,760.00</u>	<u>17,472,545,419.50</u>
		<b>Total</b>	<b>28,129</b>					<b>210.00</b>	<b>2,696,625.00</b>	<b>1,585,030.00</b>	<b>17,557,581,240.88</b>
<b>Future</b>											
Dec 2011	ZAJY	Future	5,530	0.1050	0.1059	0.0000	0.0000	0	0.00		
Mar 2012	ZAJY	Future	6	0.1064	0.1073	0.0000	0.0000	0	0.00		
			<u>5,536</u>					<u>0.00</u>	<u>0.00</u>	<u>87,075.00</u>	<u>763,700,514.80</u>
		<b>Total</b>	<b>5,536</b>					<b>0.00</b>	<b>0.00</b>	<b>87,075.00</b>	<b>763,700,514.80</b>
<b>Future</b>											

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Dec 2011	ZAUM	Future	436	8.0533	8.1190	8.0278	8.0278	5	4,013,900.00		
Mar 2012	ZAUM	Future	12	8.1505	8.2163	0.0000	0.0000	0	0.00		
			<u>448</u>					5.00	4,013,900.00	7,673.00	5,454,773,590.00
	<b>Total</b>		<b>448</b>					<b>5.00</b>	<b>4,013,900.00</b>	<b>7,799.00</b>	<b>5,457,047,896.00</b>

**Future**

Dec 2011	ZAUS	Future	302,540	8.0533	8.1190	8.0785	8.0278	7,816	62,851,197.80		
Mar 2012	ZAUS	Future	41,789	8.1505	8.2163	8.1761	8.1761	61	498,742.10		
Jun 2012	ZAUS	Future	22,164	8.2419	8.3076	8.2110	8.2110	10	82,110.00		
Sep 2012	ZAUS	Future	979	8.3318	8.3977	0.0000	0.0000	200	1,674,800.00		
			<u>367,472</u>					8,087.00	65,106,849.90	22,930,690.00	181,933,812,211.90

**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	3.0000	2.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	3.0000	3.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	16,340	5.0000	4.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	1308.0000	1373.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1259.0000	1324.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1210.0000	1275.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.10 Put	1,000	15.0000	13.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	12,300	874.0000	937.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	827.0000	890.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	24.0000	21.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	30.0000	25.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	47.0000	40.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	623.0000	678.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	70.0000	59.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	431.0000	475.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,128	178.0000	156.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	313.0000	283.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	297.0000	331.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	100	280.0000	312.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	377.0000	343.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.20 Call	560	263.0000	294.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	444.0000	407.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	10,750	132.0000	148.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	19.0000	17.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	32.0000	28.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	63.0000	56.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1127.0000	1186.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1086.0000	1144.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	824.0000	873.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	174.0000	157.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAUS	8.00 Call	5,000	562.0000	597.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	320.0000	341.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1365.0000	1420.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1259.0000	1312.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	496.0000	471.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	2,000	946.0000	911.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	547.0000	573.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	2,000	526.0000	550.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1028.0000	1065.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	615.0000	587.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	676.0000	702.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	732.0000	697.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	802.0000	827.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2083.0000	2110.0000	0.0000	0.0000	0	0.00		
			<u>247,536</u>					<i>0.00</i>	<i>0.00</i>	<i>2,748,091.00</i>	<i>1,516,717,981.08</i>
	<b>Total</b>		<b>615,008</b>					<b>8,087.00</b>	<b>65,106,849.90</b>	<b>25,678,781.00</b>	<b>183,450,530,192.98</b>

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<b>Grand Total</b>	<b>1,074,923</b>							<b>11,659.00</b>	<b>101,450,194.00</b>	<b>32,390,376</b>	<b>247,419,302,940.53</b>
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