

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 21-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	1084.0000	1178.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	684.0000	778.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.50 Call	11,765	5.0000	15.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.75 Call	11,429	1.0000	3.0000	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>					<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	0.0853	0.0944	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	0.1053	0.1185	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	0.1675	0.1463	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	0.4517	0.4847	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	0.1175	0.0937	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	0.1905	0.1687	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	12,400	8.3618	8.3525	8.4200	8.3750	1,042	8,736,855.00		

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Mar 2012	ZAAD	Future	22,685	8.3792	8.3699	0.0000	0.0000	1,616	13,404,090.00		
Jun 2012	ZAAD	Future	6,159	8.3977	8.3894	8.4045	8.4045	10	84,045.00		
			<u>41,244</u>					<u>2,668.00</u>	<u>22,224,990.00</u>	<u>1,325,110.00</u>	<u>8,872,014,041.60</u>
		Total	41,244					2,668.00	22,224,990.00	1,325,310.00	8,872,080,165.60
Future											
Dec 2011	ZACA	Future	25	8.0689	8.0649	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>
		Total	25					0.00	0.00	20,374.00	144,457,874.50
Future											
Dec 2011	ZAEU	Future	29,228	11.3066	11.2871	11.3600	11.2950	259	2,936,505.00		
Mar 2012	ZAEU	Future	9,991	11.4421	11.4205	11.5000	11.5000	63	724,500.00		
Jun 2012	ZAEU	Future	14,110	11.5710	11.5478	11.6400	11.6105	11	128,010.50		
Sep 2012	ZAEU	Future	250	11.6977	11.6721	0.0000	0.0000	0	0.00		
			<u>53,579</u>					<u>333.00</u>	<u>3,789,015.50</u>	<u>1,808,054.00</u>	<u>19,993,217,235.00</u>
Option											
Dec 2011	ZAEU	9.50 Put	8,220	7.0000	8.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	25.0000	20.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	1048.0000	1023.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	541.0000	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	75,499					333.00	3,789,015.50	2,138,008.00	20,115,264,239.80
Future											
Dec 2011	ZAFR	Future	50	9.2386	9.1918	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	18,082	12.9831	12.9225	13.0460	12.9767	32	416,042.00		
Mar 2012	ZAGB	Future	7,282	13.1296	13.0674	13.1220	13.1220	435	5,722,575.00		
Jun 2012	ZAGB	Future	2,852	13.2666	13.2035	13.3400	13.2950	10	133,175.00		
			<u>28,216</u>					<u>477.00</u>	<u>6,271,792.00</u>	<u>1,441,292.00</u>	<u>17,505,310,242.00</u>
		Total	28,216					477.00	6,271,792.00	1,587,562.00	17,590,346,063.38
Future											
Dec 2011	ZAJY	Future	5,530	0.1071	0.1072	0.0000	0.0000	0	0.00		
Mar 2012	ZAJY	Future	6	0.1086	0.1087	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>
		Total	5,536					0.00	0.00	87,075.00	763,700,514.80
Future											

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Dec 2011	ZAUM	Future	426	8.1482	8.2416	0.0000	0.0000	0	0.00		
Mar 2012	ZAUM	Future	12	8.2476	8.3411	0.0000	0.0000	0	0.00		
			438					0.00	0.00	7,683.00	5,462,964,190.00
		Total	438					0.00	0.00	7,809.00	5,465,238,496.00

Future

Dec 2011	ZAUS	Future	306,241	8.1482	8.2416	8.2945	8.1400	17,370	142,948,378.50		
Mar 2012	ZAUS	Future	41,739	8.2476	8.3411	8.3900	8.2587	1,416	11,741,282.00		
Jun 2012	ZAUS	Future	22,046	8.3413	8.4347	8.4802	8.3434	153	1,287,546.40		
Sep 2012	ZAUS	Future	979	8.4333	8.5260	0.0000	0.0000	0	0.00		
			371,005					18,939.00	155,977,206.90	22,961,095.00	182,183,625,495.40

Option

Dec 2011	ZAUS	6.15 Put	5,000	1.0000	0.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	2.0000	1.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	3.0000	2.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	16,340	4.0000	2.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	1403.0000	1495.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1354.0000	1446.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1305.0000	1397.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.10 Put	1,000	15.0000	11.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	12,300	968.0000	1058.0000	0.0000	0.0000	964	977,496.00		
Dec 2011	ZAUS	7.25 Call	5,560	921.0000	1011.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	23.0000	19.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	27.0000	22.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	39.0000	30.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	706.0000	785.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	58.0000	43.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	500.0000	562.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,128	152.0000	120.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	275.0000	229.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	352.0000	397.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	100	332.0000	375.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	334.0000	283.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.20 Call	560	313.0000	353.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	398.0000	342.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.30 Call	400	279.0000	315.0000	0.0000	0.0000	800	230,000.00		
Dec 2011	ZAUS	8.80 Call	10,750	160.0000	178.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	16.0000	15.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	26.0000	22.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	55.0000	46.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1216.0000	1299.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1174.0000	1255.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	900.0000	969.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAUS	7.50 Put	2,420	152.0000	128.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	620.0000	666.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	357.0000	383.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1453.0000	1525.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1345.0000	1413.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	464.0000	415.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	900.0000	839.0000	0.0000	0.0000	2,000	1,675,040.00		
Sep 2012	ZAUS	9.10 Call	360	593.0000	617.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	4,000	570.0000	593.0000	0.0000	0.0000	2,000	1,266,440.00		
Dec 2012	ZAUS	8.00 Call	300	1097.0000	1131.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	582.0000	524.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	728.0000	749.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	702.0000	640.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	861.0000	883.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2181.0000	2209.0000	0.0000	0.0000	0	0.00		
			<u>251,936</u>					<u>5,764.00</u>	<u>4,148,976.00</u>	<u>2,753,855.00</u>	<u>1,520,866,957.08</u>
	Total		622,941					24,703.00	160,126,182.90	25,714,950.00	183,704,492,452.48

Grand Total	1,085,244	28,181.00	192,411,980.40	32,435,016	247,764,875,394.03
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