

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-October-2011

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE	
Future	Dec 2011	CAAK	Future	12,659	0.0729	0.0853	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	0.0856	0.1053	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	0.1894	0.1675	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	0.3941	0.4517	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	0.1578	0.1175	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	0.2129	0.1905	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	12,361	8.2759	8.3618	8.3250	8.2715	493	4,084,547.00		
	Mar 2012	ZAAD	Future	22,685	8.2927	8.3792	8.3110	8.2750	49	407,095.00		
	Jun 2012	ZAAD	Future	6,159	8.3104	8.3977	0.0000	0.0000	0	0.00		
				<u>41,205</u>					<u>542.00</u>	<u>4,491,642.00</u>	<u>1 325 652.00</u>	<u>8 876 505 683.60</u>
			Total	41,205					542.00	4,491,642.00	1 325 852.00	8 876 571 807.60
Future	Dec 2011	ZACA	Future	25	7.9427	8.0689	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

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
Dec 2011	ZAEU	Future	28,979	11.0908	11.3066	11.2100	11.0775	269	3,002,969.00		
Mar 2012	ZAEU	Future	9,991	11.2231	11.4421	11.1940	11.1940	9	100,746.00		
Jun 2012	ZAEU	Future	14,109	11.3498	11.5710	11.4600	11.3090	8	90,623.00		
Sep 2012	ZAEU	Future	250	11.4736	11.6977	0.0000	0.0000	0	0.00		
			<u>53,329</u>					<u>286.00</u>	<u>3,194,338.00</u>	<u>1 808 340.00</u>	<u>19 996 411 573.00</u>
Option											
Dec 2011	ZAEU	9.50 Put	8,220	11.0000	7.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	37.0000	25.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	858.0000	1048.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	412.0000	541.0000	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	75,249					286.00	3,194,338.00	2 138 294.00	20 118 458 577.80
Future											
Dec 2011	ZAFR	Future	50	9.0394	9.2386	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	17,972	12.7398	12.9831	12.8670	12.7140	173	2,194,429.00		
Mar 2012	ZAGB	Future	6,848	12.8817	13.1296	13.0565	12.8500	874	11,292,740.00		
Jun 2012	ZAGB	Future	2,852	13.0154	13.2666	0.0000	0.0000	0	0.00		
			<u>27,672</u>					<u>1,047.00</u>	<u>13,487,169.00</u>	<u>1 442 339.00</u>	<u>17 518 797 411.00</u>
		Total	27,672					1,047.00	13,487,169.00	1 588 609.00	17 603 833 232.38
Future											
Dec 2011	ZAJY	Future	5,530	0.1050	0.1071	0.0000	0.0000	0	0.00		
Mar 2012	ZAJY	Future	6	0.1065	0.1086	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											
Dec 2011	ZAUM	Future	416	7.9898	8.1482	8.1290	8.0260	10	8,077,500.00		
Mar 2012	ZAUM	Future	12	8.0869	8.2476	0.0000	0.0000	0	0.00		
			<u>428</u>					<u>10.00</u>	<u>8,077,500.00</u>	<u>7 693.00</u>	<u>5 471 041 690.00</u>
		Total	428					10.00	8,077,500.00	7 819.00	5 473 315 996.00
Future											
Dec 2011	ZAUS	Future	302,540	7.9898	8.1482	8.1434	7.9740	18,724	150,803,232.30		
Mar 2012	ZAUS	Future	40,972	8.0869	8.2476	8.1996	8.1000	8,237	67,179,104.00		
Jun 2012	ZAUS	Future	22,037	8.1783	8.3413	8.3032	8.2186	40	330,678.00		
Sep 2012	ZAUS	Future	979	8.2680	8.4333	0.0000	0.0000	0	0.00		

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		366,528					27,001.00	218,313,014.30	22 988 096.00	182 401 938 509.70
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	2.0000	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	4.0000	4.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	6.75 Call	6,425	1245.0000	1403.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	6.80 Call	200	1196.0000	1354.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	6.85 Call	560	1147.0000	1305.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	7.10 Put	1,000	17.0000	15.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	7.20 Call	12,300	813.0000	968.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	7.25 Call	5,560	770.0000	921.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	7.25 Put	800	30.0000	23.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	7.30 Put	3,780	38.0000	27.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	7.40 Put	1,000	59.0000	39.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	7.50 Call	11,280	576.0000	706.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	7.50 Put	12,000	86.0000	58.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	7.80 Call	1,000	397.0000	500.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	7.80 Put	5,128	207.0000	152.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	8.05 Put	10,750	351.0000	275.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	8.10 Call	11,340	274.0000	352.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	8.15 Call	100	258.0000	332.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	8.15 Put	400	418.0000	334.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	8.20 Call	560	242.0000	313.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	8.25 Put	100	488.0000	398.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	8.30 Call	400	215.0000	279.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	8.80 Call	10,750	122.0000	160.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	6.50 Put	2,420	19.0000	16.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	6.70 Put	10,000	33.0000	26.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	7.00 Put	1,000	69.0000	55.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	7.10 Call	10,000	1072.0000	1216.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	7.15 Call	30,100	1032.0000	1174.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	7.50 Call	5,000	783.0000	900.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	7.50 Put	2,420	196.0000	152.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	8.00 Call	5,000	537.0000	620.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	8.80 Call	3	307.0000	357.0000	0.0000	0.0000	0	0.00	
Sep 2012	ZAUS	7.15 Call	16,000	1320.0000	1453.0000	0.0000	0.0000	0	0.00	
Sep 2012	ZAUS	7.30 Call	37,000	1218.0000	1345.0000	0.0000	0.0000	0	0.00	
Sep 2012	ZAUS	7.90 Put	360	537.0000	464.0000	0.0000	0.0000	0	0.00	
Sep 2012	ZAUS	8.60 Put	4,000	994.0000	900.0000	0.0000	0.0000	0	0.00	
Sep 2012	ZAUS	9.10 Call	360	537.0000	593.0000	0.0000	0.0000	0	0.00	
Sep 2012	ZAUS	9.20 Call	4,000	515.0000	570.0000	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.00 Call	300	1009.0000	1097.0000	0.0000	0.0000	0	0.00	

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Dec 2012	ZAUS	8.00 Put	540	660.0000	582.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	665.0000	728.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	782.0000	702.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	792.0000	861.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2086.0000	2181.0000	0.0000	0.0000	0	0.00		
			<u>251,936</u>					<i>0.00</i>	<i>0.00</i>	<i>2 753 855.00</i>	<i>1 520 866 957.08</i>
	Total		618,464					27,001.00	218,313,014.30	25 741 951.00	183 922 805 466.78

Grand Total	1,024,576							28,886.00	247 563 663.30	32,463,902	248,012,439,057.33
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