

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 25-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	0.0761	0.0729	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	0.0875	0.0856	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	0.1940	0.1894	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	0.3888	0.3941	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	0.1560	0.1578	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	0.2187	0.2129	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	12,363	8.2923	8.2759	8.2705	8.2700	102	843,541.00		
	Mar 2012	ZAAD	Future	22,755	8.3086	8.2927	8.3710	8.2960	1,269	10,552,701.00		
	Jun 2012	ZAAD	Future	6,159	8.3290	8.3104	0.0000	0.0000	0	0.00		
				<u>41,277</u>					<u>1,371.00</u>	<u>11,396,242.00</u>	<u>1 327 023.00</u>	<u>8 887 901 925.60</u>
			Total	41,277					1,371.00	11,396,242.00	1 327 223.00	8 887 968 049.60
Future	Dec 2011	ZACA	Future	25	7.8527	7.9427	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	28,996	11.1066	11.0908	11.1030	11.0610	45	497,569.00		
Mar 2012	ZAEU	Future	9,991	11.2399	11.2231	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	Future	14,109	11.3677	11.3498	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	250	11.4942	11.4736	0.0000	0.0000	0	0.00		
			<u>53,346</u>					<u>45.00</u>	<u>497,569.00</u>	<u>1 808 385.00</u>	<u>19 996 909 142.00</u>
Option											
Dec 2011	ZAEU	9.50 Put	8,220	9.0000	11.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	30.0000	37.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	863.0000	858.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	402.0000	412.0000	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	75,266					45.00	497,569.00	2 138 339.00	20 118 956 146.80
Future											
Dec 2011	ZAFR	Future	50	9.0815	9.0394	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	16,007	12.7567	12.7398	12.7400	12.7350	12,393	157,310,952.00		
Mar 2012	ZAGB	Future	6,848	12.8990	12.8817	0.0000	0.0000	425	5,473,525.00		
Jun 2012	ZAGB	Future	2,852	13.0322	13.0154	13.0000	13.0000	4	52,000.00		
			<u>25,707</u>					<u>12,822.00</u>	<u>162,836,477.00</u>	<u>1 455 161.00</u>	<u>17 681 633 888.00</u>
		Total	25,707					12,822.00	162,836,477.00	1 601 431.00	17 766 669 709.38
Future											
Dec 2011	ZAJY	Future	5,530	0.1054	0.1050	0.0000	0.0000	0	0.00		
Mar 2012	ZAJY	Future	6	0.1069	0.1065	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	423	7.9894	7.9898	7.9603	7.9552	13	10,345,150.00		
Mar 2012	ZAUM	Future	12	8.0870	8.0869	0.0000	0.0000	0	0.00		
			<u>435</u>					<u>13.00</u>	<u>10,345,150.00</u>	<u>7 706.00</u>	<u>5 481 386 840.00</u>
		Total	435					13.00	10,345,150.00	7 832.00	5 483 661 146.00
Future											
Dec 2011	ZAUS	Future	297,841	7.9894	7.9898	8.0391	7.9246	25,493	203,138,196.70		
Mar 2012	ZAUS	Future	39,232	8.0870	8.0869	8.0750	8.0440	1,790	14,400,310.00		
Jun 2012	ZAUS	Future	22,037	8.1790	8.1783	8.1700	8.1700	20	163,400.00		
Sep 2012	ZAUS	Future	979	8.2698	8.2680	0.0000	0.0000	0	0.00		

<u>DATE</u>	<u>CONTRACT</u>	<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE VALUE</u>
		360,089					27,303.00	217,701,906.70	23 015 399.00	182 619 640 416.40
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	4.0000	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	1245.0000	1245.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	6.80 Call	200	1196.0000	1196.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	6.85 Call	560	1147.0000	1147.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	7.10 Put	1,000	18.0000	17.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	7.20 Call	12,300	813.0000	813.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	7.25 Call	5,560	769.0000	770.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	7.25 Put	800	30.0000	30.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	7.30 Put	3,780	38.0000	38.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	7.40 Put	1,000	56.0000	59.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	7.50 Call	11,280	569.0000	576.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	7.50 Put	12,000	80.0000	86.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	7.80 Call	1,000	385.0000	397.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	7.80 Put	5,128	196.0000	207.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	8.05 Put	10,750	339.0000	351.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	8.10 Call	11,340	261.0000	274.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	8.15 Call	100	245.0000	258.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	8.15 Put	400	406.0000	418.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	8.20 Call	560	230.0000	242.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	8.25 Put	100	477.0000	488.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	8.30 Call	400	203.0000	215.0000	0.0000	0.0000	0	0.00	
Dec 2011	ZAUS	8.80 Call	10,750	115.0000	122.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	6.50 Put	2,420	22.0000	19.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	6.70 Put	10,000	35.0000	33.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	7.00 Put	1,000	69.0000	69.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	7.10 Call	10,000	1072.0000	1072.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	7.15 Call	30,100	1030.0000	1032.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	7.50 Call	5,000	777.0000	783.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	7.50 Put	2,420	190.0000	196.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	8.00 Call	5,000	527.0000	537.0000	0.0000	0.0000	0	0.00	
Mar 2012	ZAUS	8.80 Call	3	299.0000	307.0000	0.0000	0.0000	0	0.00	
Sep 2012	ZAUS	7.15 Call	16,000	1317.0000	1320.0000	0.0000	0.0000	0	0.00	
Sep 2012	ZAUS	7.30 Call	37,000	1212.0000	1218.0000	0.0000	0.0000	0	0.00	
Sep 2012	ZAUS	7.90 Put	360	523.0000	537.0000	0.0000	0.0000	0	0.00	
Sep 2012	ZAUS	8.60 Put	4,000	980.0000	994.0000	0.0000	0.0000	0	0.00	
Sep 2012	ZAUS	9.10 Call	360	526.0000	537.0000	0.0000	0.0000	0	0.00	
Sep 2012	ZAUS	9.20 Call	4,000	505.0000	515.0000	0.0000	0.0000	0	0.00	
Dec 2012	ZAUS	8.00 Call	300	997.0000	1009.0000	0.0000	0.0000	0	0.00	

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE VALUE</u>
Dec 2012	ZAUS	8.00 Put	540	645.0000	660.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	654.0000	665.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	765.0000	782.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	781.0000	792.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2068.0000	2086.0000	0.0000	0.0000	0	0.00		
			<u>251,936</u>					<u>0.00</u>	<u>0.00</u>	<u>2 753 855.00</u>	<u>1 520 866 957.08</u>
	Total		612,025					27,303.00	217,701,906.70	25 769 254.00	184 140 507 373.48

Grand Total	1,016,268							41,554.00	402 777 344.70	32,450,762	248,405,623,434.46
--------------------	------------------	--	--	--	--	--	--	------------------	-----------------------	-------------------	---------------------------
