

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 26-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	0.0856	0.0761	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	0.0931	0.0875	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	0.1820	0.1940	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	0.4123	0.3888	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	0.1336	0.1560	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	0.2076	0.2187	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	8.2867	8.2923	8.2500	8.2500	100	825,000.00		
	Mar 2012	ZAAD	Future	22,698	8.3066	8.3086	8.4070	8.3160	1,499	12,529,018.00		
	Jun 2012	ZAAD	Future	6,159	8.3298	8.3290	0.0000	0.0000	0	0.00		
				<u>41,220</u>					<u>1,599.00</u>	<u>13,354,018.00</u>	<u>1,328,622.00</u>	<u>8,901,255,943.60</u>
			Total	41,220					1,599.00	13,354,018.00	1,328,822.00	8,901,322,067.60
Future	Dec 2011	ZACA	Future	25	7.9474	7.8527	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

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Future											
Dec 2011	ZAEU	Future	28,996	11.1435	11.1066	11.1615	11.1615	58	647,367.00		
Mar 2012	ZAEU	Future	9,991	11.2783	11.2399	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	Future	14,109	11.4089	11.3677	11.4300	11.4300	3	34,290.00		
Sep 2012	ZAEU	Future	250	11.5383	11.4942	0.0000	0.0000	0	0.00		
			<u>53,346</u>					<u>61.00</u>	<u>681,657.00</u>	<u>1,808,446.00</u>	<u>19,997,590,799.00</u>
Option											
Dec 2011	ZAEU	9.50 Put	8,220	9.0000	9.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	28.0000	30.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	894.0000	863.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	419.0000	402.0000	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					61.00	681,657.00	2,138,400.00	20,119,637,803.80
Future											
Dec 2011	ZAFR	Future	50	9.1357	9.0815	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	16,107	12.8301	12.7567	0.0000	0.0000	100	1,284,920.00		
Mar 2012	ZAGB	Future	6,848	12.9736	12.8990	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	Future	2,852	13.1103	13.0322	13.0900	13.0900	3	39,270.00		
			<u>25,807</u>					<u>103.00</u>	<u>1,324,190.00</u>	<u>1,455,264.00</u>	<u>17,682,958,078.00</u>
		Total	25,807					103.00	1,324,190.00	1,601,534.00	17,767,993,899.38
Future											
Dec 2011	ZAJY	Future	5,530	0.1063	0.1054	0.0000	0.0000	0	0.00		
Mar 2012	ZAJY	Future	6	0.1078	0.1069	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	8.0699	7.9894	0.0000	0.0000	0	0.00		
Mar 2012	ZAUM	Future	177	8.1684	8.0870	8.1035	8.1035	165	133,815,000.00		
			<u>600</u>					<u>165.00</u>	<u>133,815,000.00</u>	<u>7,871.00</u>	<u>5,615,201,840.00</u>
		Total	600					165.00	133,815,000.00	7,997.00	5,617,476,146.00
Future											
Dec 2011	ZAUS	Future	299,444	8.0699	7.9894	8.0724	7.9839	7,869	63,094,981.90		
Mar 2012	ZAUS	Future	40,461	8.1684	8.0870	8.1400	8.0594	1,231	9,997,203.90		
Jun 2012	ZAUS	Future	22,037	8.2620	8.1790	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	Future	979	8.3544	8.2698	0.0000	0.0000	0	0.00		

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			362,921					9,100.00	73,092,185.80	23,024,499.00	182,692,732,602.20
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	3.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	3.0000	4.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	16,340	4.0000	5.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	1324.0000	1245.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1275.0000	1196.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1226.0000	1147.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.10 Put	1,000	13.0000	18.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	12,300	888.0000	813.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	841.0000	769.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	21.0000	30.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	26.0000	38.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	40.0000	56.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	630.0000	569.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	60.0000	80.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	427.0000	385.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,128	157.0000	196.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	288.0000	339.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	288.0000	261.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	100	270.0000	245.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	350.0000	406.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.20 Call	560	254.0000	230.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	418.0000	477.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.30 Call	400	224.0000	203.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	10,750	125.0000	115.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	19.0000	22.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	31.0000	35.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	60.0000	69.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1142.0000	1072.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1100.0000	1030.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	833.0000	777.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	165.0000	190.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	565.0000	527.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	320.0000	299.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1384.0000	1317.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1277.0000	1212.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	487.0000	523.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	933.0000	980.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	555.0000	526.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	4,000	533.0000	505.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1055.0000	997.0000	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	8.00 Put	540	599.0000	645.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	693.0000	654.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	703.0000	765.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	840.0000	781.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2381.0000	2068.0000	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		614,857					9,100.00	73,092,185.80	25,778,354.00	184,213,599,559.28

Grand Total	1,019,308			11,028.00	222,267,050.80	32,461,790	248,627,890,485.26
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