

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 31-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	0.0691	0.0527	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	0.0715	0.0529	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	0.2152	0.2233	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	0.3365	0.3031	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	0.1720	0.2063	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	0.2431	0.2496	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	CAAR	Future	18,750	0.0725	0.0563	0.0000	0.0000	0	0.00		
				<u>18,750</u>					<u>0.00</u>	<u>0.00</u>	<u>18,750.00</u>	<u>1,815,000.00</u>
			Total	18,750					0.00	0.00	18,750.00	1,815,000.00
Future	Dec 2011	ZAAD	Future	12,460	8.3207	8.2841	8.2800	8.2036	206	1,704,626.80		
	Mar 2012	ZAAD	Future	22,501	8.3380	8.3013	8.3125	8.2615	404	3,358,046.00		
	Jun 2012	ZAAD	Future	6,159	8.3587	8.3217	0.0000	0.0000	0	0.00		
				<u>41,120</u>					<u>610.00</u>	<u>5,062,672.80</u>	<u>1,330,581.00</u>	<u>8,917,503,705.50</u>
			Total	41,120					610.00	5,062,672.80	1,330,781.00	8,917,569,829.50

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Future											
Dec 2011	ZACA	Future	15	7.9134	7.8226	0.0000	0.0000	0	0.00		
			15					0.00	0.00	20,384.00	144,536,464.50
		Total	15					0.00	0.00	20,384.00	144,536,464.50
Future											
Dec 2011	ZAEU	Future	24,571	11.0437	11.0120	11.0670	11.0670	749	8,283,383.00		
Mar 2012	ZAEU	Future	9,991	11.1771	11.1443	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	Future	14,109	11.3057	11.2714	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	250	11.4316	11.3962	0.0000	0.0000	0	0.00		
			48,921					749.00	8,283,383.00	1,818,037.00	20,103,183,004.90
Option											
Dec 2011	ZAEU	9.50 Put	8,220	5.0000	6.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	21.0000	27.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	786.0000	765.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	319.0000	321.0000	0.0000	0.0000	0	0.00		
			21,920					0.00	0.00	329,954.00	122,047,004.80
		Total	70,841					749.00	8,283,383.00	2,147,991.00	20,225,230,009.70
Future											
Dec 2011	ZAFR	Future	25	9.0715	9.0211	9.0450	9.0450	25	226,125.00		
			25					25.00	226,125.00	13,991.00	112,946,619.40
		Total	25					25.00	226,125.00	13,991.00	112,946,619.40
Future											
Dec 2011	ZAGB	Future	15,002	12.6749	12.5356	12.6490	12.6490	100	1,264,900.00		
Mar 2012	ZAGB	Future	3,918	12.8188	12.6781	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	Future	2,837	12.9544	12.8120	0.0000	0.0000	0	0.00		
			21,757					100.00	1,264,900.00	1,462,964.00	17,780,416,288.00
		Total	21,757					100.00	1,264,900.00	1,609,234.00	17,865,452,109.38
Future											
Dec 2011	ZAJY	Future	5,415	0.1014	0.1027	0.1006	0.1006	83	834,956.40		
Mar 2012	ZAJY	Future	6	0.1028	0.1041	0.0000	0.0000	0	0.00		
			5,421					83.00	834,956.40	90,441.00	798,175,450.00
		Total	5,421					83.00	834,956.40	90,441.00	798,175,450.00
Future											
Dec 2011	ZAUM	Future	418	7.8974	7.7737	0.0000	0.0000	0	0.00		
Mar 2012	ZAUM	Future	327	7.9951	7.8699	7.9600	7.9600	150	119,400,000.00		
			745					150.00	119,400,000.00	8,026.00	5,738,503,340.00
		Total	745					150.00	119,400,000.00	8,152.00	5,740,777,646.00

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Future											
Dec 2011	ZAUS	Future	245,734	7.8974	7.7737	7.9083	7.8280	38,415	301,633,043.80		
Mar 2012	ZAUS	Future	45,033	7.9951	7.8699	8.0001	7.9439	2,801	22,377,709.50		
Jun 2012	ZAUS	Future	22,116	8.0880	7.9612	8.0906	8.0732	1,864	15,060,745.50		
Sep 2012	ZAUS	Future	979	8.1797	8.0513	0.0000	0.0000	0	0.00		
			<u>313,862</u>					<u>43,080.00</u>	<u>339,071,498.80</u>	<u>23,236,899.00</u>	<u>184,351,996,768.30</u>
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	4.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	4.0000	4.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	16,340	5.0000	6.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	1153.0000	1031.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1104.0000	983.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1055.0000	934.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.10 Put	1,000	16.0000	27.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	12,300	723.0000	616.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	679.0000	575.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	32.0000	51.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	40.0000	62.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	58.0000	89.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	479.0000	399.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	82.0000	125.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	305.0000	252.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,128	208.0000	278.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.85 Put	560	234.0000	310.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.95 Call	12,579	241.0000	202.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	360.0000	450.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	192.0000	162.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	100	178.0000	151.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	431.0000	527.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.20 Call	560	166.0000	141.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	507.0000	608.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.30 Call	400	143.0000	123.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.50 Call	12,500	109.0000	95.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	10,750	74.0000	67.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	21.0000	26.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	34.0000	43.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	67.0000	84.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	978.0000	876.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	936.0000	839.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	689.0000	617.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	194.0000	247.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAUS	8.00 Call	5,000	450.0000	407.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	240.0000	220.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1229.0000	1130.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1124.0000	1035.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	530.0000	606.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	994.0000	1086.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	456.0000	429.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	4,000	436.0000	411.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	908.0000	859.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	645.0000	725.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	577.0000	548.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	762.0000	838.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	698.0000	665.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1958.0000	1900.0000	0.0000	0.0000	0	0.00		
			<u>277,575</u>					<i>0.00</i>	<i>0.00</i>	<i>2,780,054.00</i>	<i>1,526,502,670.54</i>
	Total		591,437					43,080.00	339,071,498.80	26,016,953.00	185,878,499,438.84

Grand Total	1,006,058	44,797.00	474,143,536.00	32,741,945	250,671,984,692.82
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