

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 10-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	843.0000	886.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	452.0000	505.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.50 Call	11,765	29.0000	49.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.75 Call	11,429	16.0000	30.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	9.00 Call	11,111	8.0000	18.0000	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	0.0641	0.0633	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	0.0802	0.0819	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	0.1596	0.1467	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	0.3805	0.4150	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	0.1855	0.1803	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	0.1802	0.1657	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	10,558	7.8211	7.7668	7.8180	7.7765	2	15,594.50		

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Mar 2012	ZAAD	Future	22,259	7.8377	7.7825	0.0000	0.0000	250	1,948,500.00		
Jun 2012	ZAAD	Future	6,142	7.8571	7.8046	0.0000	0.0000	0	0.00		
			<u>38,959</u>					<u>252.00</u>	<u>1,964,094.50</u>	<u>1,313,875.00</u>	<u>8,779,574,814.60</u>
		Total	38,959					252.00	1,964,094.50	1,314,075.00	8,779,640,938.60
Future											
Dec 2011	ZACA	Future	10	7.6897	7.6958	0.0000	0.0000	0	0.00		
			<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>20,349.00</u>	<u>144,264,189.50</u>
		Total	10					0.00	0.00	20,349.00	144,264,189.50
Future											
Dec 2011	ZAEU	Future	27,967	10.7829	10.7188	10.8000	10.7200	863	9,307,598.60		
Mar 2012	ZAEU	Future	9,761	10.9075	10.8426	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	Future	14,119	11.0228	10.9582	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	250	11.1374	11.0720	0.0000	0.0000	0	0.00		
			<u>52,097</u>					<u>863.00</u>	<u>9,307,598.60</u>	<u>1,805,633.00</u>	<u>19,966,321,082.10</u>
		Total						863.00	9,307,598.60	2,135,587.00	20,088,368,086.90
Option											
Dec 2011	ZAEU	9.50 Put	8,220	41.0000	45.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	148.0000	166.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	700.0000	661.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	377.0000	356.0000	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	74,017					863.00	9,307,598.60	2,135,587.00	20,088,368,086.90
Future											
Dec 2011	ZAFR	Future	50	8.7567	8.6977	8.6837	8.6837	2	17,367.40		
			<u>50</u>					<u>2.00</u>	<u>17,367.40</u>	<u>13,966.00</u>	<u>112,720,494.40</u>
		Total	50					2.00	17,367.40	13,966.00	112,720,494.40
Future											
Dec 2011	ZAGB	Future	15,927	12.3779	12.4083	12.4235	12.3838	770	9,580,772.60		
Mar 2012	ZAGB	Future	6,997	12.5135	12.5422	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	Future	2,837	12.6388	12.6675	0.0000	0.0000	0	0.00		
			<u>25,761</u>					<u>770.00</u>	<u>9,580,772.60</u>	<u>1,430,266.00</u>	<u>17,365,948,021.20</u>
		Total	25,761					770.00	9,580,772.60	1,576,536.00	17,450,983,842.58
Future											
Dec 2011	ZAJY	Future	5,290	0.1031	0.1037	0.1029	0.1029	2	20,578.00		
Mar 2012	ZAJY	Future	26	0.1045	0.1051	0.0000	0.0000	0	0.00		
			<u>5,316</u>					<u>2.00</u>	<u>20,578.00</u>	<u>86,755.00</u>	<u>760,371,864.80</u>
		Total	5,316					2.00	20,578.00	86,755.00	760,371,864.80
Future											

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Dec 2011	ZAUM	Future	594	7.9040	7.9476	7.9524	7.9524	5	3,976,200.00		
Mar 2012	ZAUM	Future	12	7.9960	8.0390	0.0000	0.0000	0	0.00		
			<u>606</u>					5.00	3,976,200.00	7,255.00	5,122,593,510.00
	Total		606					5.00	3,976,200.00	7,381.00	5,124,867,816.00

Future

Dec 2011	ZAUS	Future	306,625	7.9040	7.9476	8.0000	7.9105	12,121	96,299,819.70		
Mar 2012	ZAUS	Future	44,945	7.9960	8.0390	8.0200	8.0200	343	2,750,908.60		
Jun 2012	ZAUS	Future	22,393	8.0810	8.1248	8.1468	8.0946	17	138,193.40		
Sep 2012	ZAUS	Future	979	8.1650	8.2097	0.0000	0.0000	0	0.00		
			<u>374,942</u>					12,481.00	99,188,921.70	22,834,327.00	181,164,437,488.20

Option

Dec 2011	ZAUS	6.15 Put	5,000	1.0000	2.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	5.0000	6.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	6.0000	8.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	16,340	9.0000	11.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	1165.0000	1212.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1116.0000	1164.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1069.0000	1117.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.10 Put	1,000	32.0000	43.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	12,300	753.0000	807.0000	0.0000	0.0000	100	75,956.00		
Dec 2011	ZAUS	7.25 Call	5,560	714.0000	768.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	60.0000	70.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	72.0000	83.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	101.0000	111.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	539.0000	594.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	135.0000	146.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.75 Put	760	253.0000	259.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	385.0000	434.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,128	281.0000	286.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	437.0000	437.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	276.0000	318.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	100	261.0000	302.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	507.0000	504.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	580.0000	575.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.65 Call	400	156.0000	185.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	10,750	135.0000	161.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	27.0000	34.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	45.0000	55.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	87.0000	103.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1002.0000	1064.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	963.0000	1025.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	735.0000	797.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAUS	7.50 Put	2,420	239.0000	258.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	514.0000	569.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	302.0000	342.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1244.0000	1305.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1145.0000	1209.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	594.0000	608.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	2,000	1066.0000	1073.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	514.0000	559.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	2,000	494.0000	538.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	971.0000	1034.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	708.0000	727.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	644.0000	696.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	815.0000	842.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	780.0000	840.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2211.0000	2308.0000	0.0000	0.0000	0	0.00		
			<u>248,136</u>					<u>100.00</u>	<u>75,956.00</u>	<u>2,744,651.00</u>	<u>1,516,047,740.28</u>
	Total		623,078					12,581.00	99,264,877.70	25,578,978.00	182,680,485,228.48

Grand Total	1,079,092	14,475.00	124,131,488.80	32,273,589	246,138,277,554.33
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