

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-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	864.0000	938.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	468.0000	540.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.50 Call	11,765	15.0000	22.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.75 Call	11,429	7.0000	11.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	9.00 Call	11,111	2.0000	3.0000	0.0000	0.0000	0	0.00		
			<u>55,348</u>					<u>0.00</u>	<u>0.00</u>	<u>14,286.00</u>	<u>3,378,188.44</u>
		Total	55,348					0.00	0.00	14,286.00	3,378,188.44
Future											
Dec 2011	CAAK	Future	12,659	0.0638	0.0704	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	0.0747	0.0832	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	0.1901	0.1907	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	0.3664	0.3923	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	0.1706	0.1519	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	0.2137	0.2149	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	10,333	8.1073	8.0323	8.1250	8.0790	490	3,953,885.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Mar 2012	ZAAD	Future	22,269	8.1191	8.0486	8.1300	8.1200	20	162,500.00		
Jun 2012	ZAAD	Future	6,149	8.1293	8.0677	0.0000	0.0000	0	0.00		
			<u>38,751</u>					<u>510.00</u>	<u>4,116,385.00</u>	<u>1,315,206.00</u>	<u>8,790,192,945.60</u>
		Total	38,751					510.00	4,116,385.00	1,315,406.00	8,790,259,069.60
Future											
Dec 2011	ZACA	Future	25	7.8069	7.7820	7.7330	7.7330	15	115,995.00		
			<u>25</u>					<u>15.00</u>	<u>115,995.00</u>	<u>20,374.00</u>	<u>144,457,874.50</u>
		Total	25					15.00	115,995.00	20,374.00	144,457,874.50
Future											
Dec 2011	ZAEU	Future	28,534	10.9753	10.9576	11.0000	11.0000	25	275,000.00		
Mar 2012	ZAEU	Future	9,761	11.0970	11.0850	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	Future	14,099	11.2073	11.2051	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	250	11.3117	11.3263	0.0000	0.0000	0	0.00		
			<u>52,644</u>					<u>25.00</u>	<u>275,000.00</u>	<u>1,806,676.00</u>	<u>19,977,711,537.10</u>
Option											
Dec 2011	ZAEU	9.50 Put	8,220	15.0000	17.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	60.0000	67.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	777.0000	770.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	381.0000	383.0000	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	74,564					25.00	275,000.00	2,136,630.00	20,099,758,541.90
Future											
Dec 2011	ZAFR	Future	50	8.8734	8.8843	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	18,150	12.5194	12.5732	12.5580	12.5580	6,611	82,883,720.50		
Mar 2012	ZAGB	Future	7,002	12.6506	12.7111	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	Future	2,837	12.7687	12.8414	0.0000	0.0000	0	0.00		
			<u>27,989</u>					<u>6,611.00</u>	<u>82,883,720.50</u>	<u>1,437,746.00</u>	<u>17,459,675,298.00</u>
		Total	27,989					6,611.00	82,883,720.50	1,584,016.00	17,544,711,119.38
Future											
Dec 2011	ZAJY	Future	5,550	0.1025	0.1043	0.0000	0.0000	0	0.00		
Mar 2012	ZAJY	Future	6	0.1039	0.1057	0.0000	0.0000	0	0.00		
			<u>5,556</u>					<u>0.00</u>	<u>0.00</u>	<u>87,055.00</u>	<u>763,493,814.80</u>
		Total	5,556					0.00	0.00	87,055.00	763,493,814.80
Future											

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Dec 2011	ZAUM	Future	476	7.9212	8.0016	7.9450	7.9450	52	41,314,000.00		
Mar 2012	ZAUM	Future	12	8.0112	8.0958	0.0000	0.0000	0	0.00		
			<u>488</u>					<u>52.00</u>	<u>41,314,000.00</u>	<u>7,633.00</u>	<u>5,423,268,240.00</u>
	Total		488					52.00	41,314,000.00	7,759.00	5,425,542,546.00

Future

Dec 2011	ZAUS	Future	304,774	7.9212	8.0016	7.9651	7.9000	14,207	112,641,348.30		
Mar 2012	ZAUS	Future	41,244	8.0112	8.0958	8.0090	8.0090	500	4,004,500.00		
Jun 2012	ZAUS	Future	22,371	8.0923	8.1844	8.0933	8.0933	2	16,186.60		
Sep 2012	ZAUS	Future	979	8.1696	8.2727	0.0000	0.0000	0	0.00		
			<u>369,368</u>					<u>14,709.00</u>	<u>116,662,034.90</u>	<u>22,899,449.00</u>	<u>181,682,351,049.70</u>

Option

Dec 2011	ZAUS	6.15 Put	5,000	2.0000	1.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	5.0000	3.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	5.0000	3.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	16,340	7.0000	5.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	1179.0000	1258.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1131.0000	1209.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1083.0000	1160.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.10 Put	1,000	24.0000	18.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	12,300	759.0000	827.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	718.0000	784.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	47.0000	32.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	57.0000	40.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	82.0000	61.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	533.0000	589.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	112.0000	87.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.75 Put	760	222.0000	185.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	370.0000	412.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,128	249.0000	210.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	402.0000	354.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	258.0000	288.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	100	243.0000	272.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	472.0000	420.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	545.0000	490.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	10,750	120.0000	134.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	23.0000	18.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	38.0000	31.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	75.0000	63.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1003.0000	1075.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	962.0000	1033.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	724.0000	780.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	213.0000	184.0000	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>
Mar 2012	ZAUS	8.00 Call	5,000	495.0000	533.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	282.0000	305.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1220.0000	1303.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1118.0000	1198.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	551.0000	506.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	2,000	1023.0000	966.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	477.0000	516.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	2,000	457.0000	495.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	916.0000	986.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	667.0000	616.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	595.0000	644.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	777.0000	719.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	714.0000	777.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1974.0000	2200.0000	0.0000	0.0000	0	0.00		
			<u>247,736</u>					<u>0.00</u>	<u>0.00</u>	<u>2,745,451.00</u>	<u>1,516,170,940.28</u>
	Total		617,104					14,709.00	116,662,034.90	25,644,900.00	183,198,521,989.98

Grand Total	1,075,822							21,922.00	245,367,135.40	32,350,068	247,076,040,543.63
--------------------	------------------	--	--	--	--	--	--	------------------	-----------------------	-------------------	---------------------------
