

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-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	1053.0000	963.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	654.0000	564.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.50 Call	11,765	13.0000	12.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.75 Call	11,429	5.0000	5.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	9.00 Call	11,111	1.0000	1.0000	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	0.0841	0.0765	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	0.1009	0.0893	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	0.1796	0.1963	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	0.4358	0.3946	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	0.1237	0.1437	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	0.2030	0.2220	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	10,342	8.2183	8.1591	8.1900	8.1630	1,119	9,124,910.00		

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Mar 2012	ZAAD	Future	22,069	8.2363	8.1742	0.0000	0.0000	0	0.00		
Jun 2012	ZAAD	Future	6,149	8.2555	8.1926	0.0000	0.0000	0	0.00		
			<u>38,560</u>					<u>1,119.00</u>	<u>9,124,910.00</u>	<u>1,316,925.00</u>	<u>8,804,162,505.60</u>
		Total	38,560					1,119.00	9,124,910.00	1,317,125.00	8,804,228,629.60
Future											
Dec 2011	ZACA	Future	25	7.9601	7.8807	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
Future											
Dec 2011	ZAEU	Future	28,669	11.1021	11.0407	11.1510	11.1200	104	1,157,333.00		
Mar 2012	ZAEU	Future	9,791	11.2335	11.1686	11.2360	11.2360	30	337,080.00		
Jun 2012	ZAEU	Future	14,099	11.3588	11.2917	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	250	11.4836	11.4136	0.0000	0.0000	0	0.00		
			<u>52,809</u>					<u>134.00</u>	<u>1,494,413.00</u>	<u>1,806,953.00</u>	<u>19,980,781,180.40</u>
Option											
Dec 2011	ZAEU	9.50 Put	8,220	10.0000	12.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	33.0000	43.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	864.0000	819.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	418.0000	395.0000	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	74,729					134.00	1,494,413.00	2,136,907.00	20,102,828,185.20
Future											
Dec 2011	ZAFR	Future	50	9.0007	8.9510	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	18,080	12.6955	12.6589	12.8035	12.7400	522	6,660,997.50		
Mar 2012	ZAGB	Future	7,002	12.8362	12.7971	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	Future	2,837	12.9681	12.9271	0.0000	0.0000	0	0.00		
			<u>27,919</u>					<u>522.00</u>	<u>6,660,997.50</u>	<u>1,438,550.00</u>	<u>17,469,848,794.50</u>
		Total	27,919					522.00	6,660,997.50	1,584,820.00	17,554,884,615.88
Future											
Dec 2011	ZAJY	Future	5,530	0.1059	0.1047	0.1054	0.1054	10	105,350.00		
Mar 2012	ZAJY	Future	6	0.1073	0.1061	0.0000	0.0000	0	0.00		
			<u>5,536</u>					<u>10.00</u>	<u>105,350.00</u>	<u>87,075.00</u>	<u>763,700,514.80</u>
		Total	5,536					10.00	105,350.00	87,075.00	763,700,514.80
Future											

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Dec 2011	ZAUM	Future	441	8.1190	8.0276	0.0000	0.0000	0	0.00		
Mar 2012	ZAUM	Future	12	8.2163	8.1227	0.0000	0.0000	0	0.00		
			453					0.00	0.00	7,668.00	5,450,759,690.00
		Total	453					0.00	0.00	7,794.00	5,453,033,996.00

Future

Dec 2011	ZAUS	Future	306,264	8.1190	8.0276	8.1620	8.0979	10,936	88,899,351.90		
Mar 2012	ZAUS	Future	41,728	8.2163	8.1227	8.2508	8.2150	628	5,179,032.80		
Jun 2012	ZAUS	Future	22,164	8.3076	8.2126	8.3500	8.3018	1,052	8,752,025.40		
Sep 2012	ZAUS	Future	979	8.3977	8.3015	0.0000	0.0000	0	0.00		
			371,135					12,616.00	102,830,410.10	22,922,603.00	181,868,705,362.00

Option

Dec 2011	ZAUS	6.15 Put	5,000	1.0000	0.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	2.0000	2.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	3.0000	3.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	16,340	4.0000	4.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	1373.0000	1283.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1324.0000	1233.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1275.0000	1185.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.10 Put	1,000	13.0000	15.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	12,300	937.0000	849.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	890.0000	802.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	21.0000	24.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	25.0000	31.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	40.0000	48.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	678.0000	599.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	59.0000	71.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.75 Put	0	136.0000	159.0000	0.0000	0.0000	1,520	236,800.80		
Dec 2011	ZAUS	7.80 Call	1,000	475.0000	411.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,128	156.0000	183.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	283.0000	322.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	331.0000	281.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	100	312.0000	265.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	343.0000	387.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.20 Call	560	294.0000	249.0000	0.0000	0.0000	1,120	310,240.00		
Dec 2011	ZAUS	8.25 Put	100	407.0000	456.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	10,750	148.0000	125.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	17.0000	16.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	28.0000	27.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	56.0000	57.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1186.0000	1094.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1144.0000	1052.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	873.0000	792.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAUS	7.50 Put	2,420	157.0000	169.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	597.0000	536.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	341.0000	301.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1420.0000	1324.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1312.0000	1218.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	471.0000	490.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	2,000	911.0000	944.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	573.0000	519.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	2,000	550.0000	498.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1065.0000	988.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	587.0000	606.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	702.0000	642.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	697.0000	715.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	827.0000	762.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2110.0000	2015.0000	0.0000	0.0000	0	0.00		
			<u>247,536</u>					<u>2,640.00</u>	<u>547,040.80</u>	<u>2,748,091.00</u>	<u>1,516,717,981.08</u>
	Total		618,671					15,256.00	103,377,450.90	25,670,694.00	183,385,423,343.08

Grand Total	1,077,238	17,041.00	120,763,121.40	32,378,717	247,317,852,746.53
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