

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-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	1178.0000	988.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	778.0000	588.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.50 Call	11,765	15.0000	6.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.75 Call	11,429	3.0000	2.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	9.00 Call	11,111	1.0000	0.0000	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	0.0944	0.0787	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	0.1185	0.0931	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	0.1463	0.1907	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	0.4847	0.4119	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	0.0937	0.1402	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	0.1687	0.2167	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	12,591	8.3525	8.2427	8.3550	8.3000	2,816	23,386,805.00		

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Mar 2012	ZAAD	Future	22,069	8.3699	8.2598	0.0000	0.0000	0	0.00		
Jun 2012	ZAAD	Future	6,149	8.3894	8.2790	0.0000	0.0000	0	0.00		
			<u>40,809</u>					<u>2,816.00</u>	<u>23,386,805.00</u>	<u>1,322,442.00</u>	<u>8,849,789,051.60</u>
		Total	40,809					2,816.00	23,386,805.00	1,322,642.00	8,849,855,175.60
Future											
Dec 2011	ZACA	Future	25	8.0649	7.9516	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	28,969	11.2871	11.1093	11.2000	11.1500	112	1,253,961.00		
Mar 2012	ZAEU	Future	9,991	11.4205	11.2402	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	Future	14,099	11.5478	11.3648	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	250	11.6721	11.4878	0.0000	0.0000	0	0.00		
			<u>53,309</u>					<u>112.00</u>	<u>1,253,961.00</u>	<u>1,807,721.00</u>	<u>19,989,428,219.50</u>
Option											
Dec 2011	ZAEU	9.50 Put	8,220	8.0000	10.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	20.0000	32.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	1023.0000	870.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	509.0000	420.0000	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	75,229					112.00	1,253,961.00	2,137,675.00	20,111,475,224.30
Future											
Dec 2011	ZAFR	Future	50	9.1918	8.9645	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	18,075	12.9225	12.7402	12.8775	12.7870	1,429	18,385,640.50		
Mar 2012	ZAGB	Future	7,292	13.0674	12.8827	13.0500	12.9335	621	8,041,782.50		
Jun 2012	ZAGB	Future	2,842	13.2035	13.0156	13.1215	13.1215	5	65,607.50		
			<u>28,209</u>					<u>2,055.00</u>	<u>26,493,030.50</u>	<u>1,440,815.00</u>	<u>17,499,038,450.00</u>
		Total	28,209					2,055.00	26,493,030.50	1,587,085.00	17,584,074,271.38
Future											
Dec 2011	ZAJY	Future	5,530	0.1072	0.1050	0.0000	0.0000	0	0.00		
Mar 2012	ZAJY	Future	6	0.1087	0.1064	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											

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Dec 2011	ZAUM	Future	426	8.2416	8.0533	8.1985	8.1827	10	8,190,600.00		
Mar 2012	ZAUM	Future	12	8.3411	8.1505	0.0000	0.0000	0	0.00		
			<u>438</u>					<u>10.00</u>	<u>8,190,600.00</u>	<u>7,683.00</u>	<u>5,462,964,190.00</u>
	Total		438					10.00	8,190,600.00	7,809.00	5,465,238,496.00

Future

Dec 2011	ZAUS	Future	301,969	8.2416	8.0533	8.2500	8.1381	11,216	91,764,058.60		
Mar 2012	ZAUS	Future	41,789	8.3411	8.1505	8.3200	8.2418	245	2,030,218.00		
Jun 2012	ZAUS	Future	22,169	8.4347	8.2419	8.3600	8.3600	5	41,800.00		
Sep 2012	ZAUS	Future	979	8.5260	8.3318	0.0000	0.0000	0	0.00		
			<u>366,906</u>					<u>11,466.00</u>	<u>93,836,076.60</u>	<u>22,942,156.00</u>	<u>182,027,648,288.50</u>

Option

Dec 2011	ZAUS	6.15 Put	5,000	0.0000	1.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	1.0000	3.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	2.0000	3.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	16,340	2.0000	5.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	1495.0000	1308.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1446.0000	1259.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1397.0000	1210.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.10 Put	1,000	11.0000	15.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	12,300	1058.0000	874.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	1011.0000	827.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	19.0000	24.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	22.0000	30.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	30.0000	47.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	785.0000	623.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	43.0000	70.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	562.0000	431.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,128	120.0000	178.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	229.0000	313.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	397.0000	297.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	100	375.0000	280.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	283.0000	377.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.20 Call	560	353.0000	263.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	342.0000	444.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	10,750	178.0000	132.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	15.0000	19.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	22.0000	32.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	46.0000	63.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1299.0000	1127.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1255.0000	1086.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	969.0000	824.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	128.0000	174.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAUS	8.00 Call	5,000	666.0000	562.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	383.0000	320.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1525.0000	1365.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1413.0000	1259.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	415.0000	496.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	2,000	839.0000	946.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	617.0000	547.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	2,000	593.0000	526.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1131.0000	1028.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	524.0000	615.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	749.0000	676.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	640.0000	732.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	883.0000	802.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2209.0000	2083.0000	0.0000	0.0000	0	0.00		
			<u>247,536</u>					<i>0.00</i>	<i>0.00</i>	<i>2,748,091.00</i>	<i>1,516,717,981.08</i>
	Total		614,442					11,466.00	93,836,076.60	25,690,247.00	183,544,366,269.58

Grand Total	1,076,033					16,459.00	153,160,473.10	32,406,835	247,572,463,413.63
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