

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 27-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	0.0527	0.0856	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	0.0529	0.0931	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	0.2233	0.1820	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	0.3012	0.4123	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	0.2090	0.1336	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	0.2496	0.2076	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	0.0500	0.0968	0.0000	0.0000	18,750	1,815,000.00		
				<u>18,750</u>					<u>18,750.00</u>	<u>1,815,000.00</u>	<u>18,750.00</u>	<u>1,815,000.00</u>
			Total	18,750					18,750.00	1,815,000.00	18,750.00	1,815,000.00
Future	Dec 2011	ZAAD	Future	12,362	8.2400	8.2867	8.3150	8.2520	1,151	9,530,312.50		
	Mar 2012	ZAAD	Future	22,505	8.2581	8.3066	0.0000	0.0000	193	1,613,480.00		
	Jun 2012	ZAAD	Future	6,159	8.2773	8.3298	0.0000	0.0000	0	0.00		
				<u>41,026</u>					<u>1,344.00</u>	<u>11,143,792.50</u>	<u>1,329,966.00</u>	<u>8,912,399,736.10</u>
			Total	41,026					1,344.00	11,143,792.50	1,330,166.00	8,912,465,860.10

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Future											
Dec 2011	ZACA	Future	25	7.7972	7.9474	0.0000	0.0000	0	0.00		
			25					0.00	0.00	20,374.00	144,457,874.50
		Total	25					0.00	0.00	20,374.00	144,457,874.50
Future											
Dec 2011	ZAEU	Future	29,139	10.9780	11.1435	11.1000	11.0005	450	4,964,984.40		
Mar 2012	ZAEU	Future	9,991	11.1103	11.2783	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	Future	14,109	11.2371	11.4089	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	250	11.3602	11.5383	0.0000	0.0000	0	0.00		
			53,489					450.00	4,964,984.40	1,808,896.00	20,002,555,783.40
Option											
Dec 2011	ZAEU	9.50 Put	8,220	11.0000	9.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	46.0000	28.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	757.0000	894.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	332.0000	419.0000	0.0000	0.0000	0	0.00		
			21,920					0.00	0.00	329,954.00	122,047,004.80
		Total	75,409					450.00	4,964,984.40	2,138,850.00	20,124,602,788.20
Future											
Dec 2011	ZAFR	Future	50	8.9918	9.1357	0.0000	0.0000	0	0.00		
			50					0.00	0.00	13,966.00	112,720,494.40
		Total	50					0.00	0.00	13,966.00	112,720,494.40
Future											
Dec 2011	ZAGB	Future	16,117	12.4685	12.8301	12.6430	12.4730	45	563,120.00		
Mar 2012	ZAGB	Future	3,818	12.6100	12.9736	12.8000	12.7230	4,130	52,696,125.00		
Jun 2012	ZAGB	Future	2,837	12.7444	13.1103	12.8850	12.8100	15	192,900.00		
			22,772					4,190.00	53,452,145.00	1,459,454.00	17,736,410,223.00
		Total	22,772					4,190.00	53,452,145.00	1,605,724.00	17,821,446,044.38
Future											
Dec 2011	ZAJY	Future	5,530	0.1025	0.1063	0.0000	0.0000	0	0.00		
Mar 2012	ZAJY	Future	6	0.1039	0.1078	0.0000	0.0000	0	0.00		
			5,536					0.00	0.00	87,075.00	763,700,514.80
		Total	5,536					0.00	0.00	87,075.00	763,700,514.80
Future											
Dec 2011	ZAUM	Future	423	7.7647	8.0699	0.0000	0.0000	0	0.00		
Mar 2012	ZAUM	Future	177	7.8607	8.1684	0.0000	0.0000	0	0.00		
			600					0.00	0.00	7,871.00	5,615,201,840.00
		Total	600					0.00	0.00	7,997.00	5,617,476,146.00

<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>
Future											
Dec 2011	ZAUS	Future	303,085	7.7647	8.0699	7.9415	7.7700	45,080	353,900,259.00		
Mar 2012	ZAUS	Future	44,172	7.8607	8.1684	8.0000	7.8690	4,235	33,725,429.90		
Jun 2012	ZAUS	Future	22,467	7.9518	8.2620	8.0855	7.9600	785	6,322,403.00		
Sep 2012	ZAUS	Future	979	8.0411	8.3544	0.0000	0.0000	0	0.00		
			<u>370,703</u>					<u>50,100.00</u>	<u>393,948,091.90</u>	<u>23,074,599.00</u>	<u>183,086,680,694.10</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	4.0000	2.0000	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	4.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	1023.0000	1324.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	975.0000	1275.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	926.0000	1226.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.10 Put	1,000	29.0000	13.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	12,300	609.0000	888.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	569.0000	841.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	54.0000	21.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	65.0000	26.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	94.0000	40.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	396.0000	630.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	131.0000	60.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	253.0000	427.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,128	288.0000	157.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.85 Put	560	320.0000	180.0000	0.0000	0.0000	1,120	285,600.00		
Dec 2011	ZAUS	7.95 Call	12,579	203.0000	351.0000	0.0000	0.0000	12,579	3,720,113.46		
Dec 2011	ZAUS	8.05 Put	10,750	461.0000	288.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	164.0000	288.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	100	154.0000	270.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	539.0000	350.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.20 Call	560	144.0000	254.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	619.0000	418.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.30 Call	400	126.0000	224.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.50 Call	12,500	98.0000	0.0000	0.0000	0.0000	12,500	1,630,000.00		
Dec 2011	ZAUS	8.80 Call	10,750	70.0000	125.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	26.0000	19.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	44.0000	31.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	85.0000	60.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	867.0000	1142.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	831.0000	1100.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	611.0000	833.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	250.0000	165.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAUS	8.00 Call	5,000	404.0000	565.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	221.0000	320.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1119.0000	1384.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1025.0000	1277.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	609.0000	487.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	1092.0000	933.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	425.0000	555.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	4,000	408.0000	533.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	849.0000	1055.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	726.0000	599.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	542.0000	693.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	840.0000	703.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	659.0000	840.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1892.0000	2381.0000	0.0000	0.0000	0	0.00		
			<u>277,575</u>					<u>26,199.00</u>	<u>5,635,713.46</u>	<u>2,780,054.00</u>	<u>1,526,502,670.54</u>
	Total		648,278					76,299.00	399,583,805.36	25,854,653.00	184,613,183,364.64

Grand Total	1,068,393							101,033.00	470,959,727.26	32,562,823	249,098,850,212.52
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