

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-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	0.0527	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	0.0529	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	0.2233	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	0.3031	0.3012	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	0.2063	0.2090	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	0.2496	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	0.0563	0.0500	0.0000	0.0000	0	0.00		
				<u>18,750</u>					<u>0.00</u>	<u>0.00</u>	<u>18,750.00</u>	<u>1,815,000.00</u>
			Total	18,750					0.00	0.00	18,750.00	1,815,000.00
Future	Dec 2011	ZAAD	Future	12,362	8.2841	8.2400	8.2624	8.2470	5	41,296.60		
	Mar 2012	ZAAD	Future	22,505	8.3013	8.2581	0.0000	0.0000	0	0.00		
	Jun 2012	ZAAD	Future	6,159	8.3217	8.2773	0.0000	0.0000	0	0.00		
				<u>41,026</u>					<u>5.00</u>	<u>41,296.60</u>	<u>1,329,971.00</u>	<u>8,912,441,032.70</u>
			Total	41,026					5.00	41,296.60	1,330,171.00	8,912,507,156.70

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Future											
Dec 2011	ZACA	Future	15	7.8226	7.7972	7.8590	7.8590	10	78,590.00		
			15					10.00	78,590.00	20,384.00	144,536,464.50
		Total	15					10.00	78,590.00	20,384.00	144,536,464.50
Future											
Dec 2011	ZAEU	Future	24,821	11.0120	10.9780	11.0475	11.0200	8,392	92,343,838.50		
Mar 2012	ZAEU	Future	9,991	11.1443	11.1103	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	Future	14,109	11.2714	11.2371	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	250	11.3962	11.3602	0.0000	0.0000	0	0.00		
			49,171					8,392.00	92,343,838.50	1,817,288.00	20,094,899,621.90
Option											
Dec 2011	ZAEU	9.50 Put	8,220	6.0000	11.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	27.0000	46.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	765.0000	757.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	321.0000	332.0000	0.0000	0.0000	0	0.00		
			21,920					0.00	0.00	329,954.00	122,047,004.80
		Total	71,091					8,392.00	92,343,838.50	2,147,242.00	20,216,946,626.70
Future											
Dec 2011	ZAFR	Future	50	9.0211	8.9918	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	15,102	12.5356	12.4685	12.5490	12.5485	3,005	37,607,665.00		
Mar 2012	ZAGB	Future	3,918	12.6781	12.6100	12.7000	12.6900	405	5,133,500.00		
Jun 2012	ZAGB	Future	2,837	12.8120	12.7444	0.0000	0.0000	0	0.00		
			21,857					3,410.00	42,741,165.00	1,462,864.00	17,779,151,388.00
		Total	21,857					3,410.00	42,741,165.00	1,609,134.00	17,864,187,209.38
Future											
Dec 2011	ZAJY	Future	5,415	0.1027	0.1025	0.0000	0.0000	3,283	33,639,978.80		
Mar 2012	ZAJY	Future	6	0.1041	0.1039	0.0000	0.0000	0	0.00		
			5,421					3,283.00	33,639,978.80	90,358.00	797,340,493.60
		Total	5,421					3,283.00	33,639,978.80	90,358.00	797,340,493.60
Future											
Dec 2011	ZAUM	Future	418	7.7737	7.7647	7.8030	7.8030	5	3,901,500.00		
Mar 2012	ZAUM	Future	177	7.8699	7.8607	0.0000	0.0000	0	0.00		
			595					5.00	3,901,500.00	7,876.00	5,619,103,340.00
		Total	595					5.00	3,901,500.00	8,002.00	5,621,377,646.00

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Future											
Dec 2011	ZAUS	Future	247,806	7.7737	7.7647	7.8210	7.7534	117,485	912,530,553.50		
Mar 2012	ZAUS	Future	45,632	7.8699	7.8607	7.9129	7.8788	1,735	13,714,021.90		
Jun 2012	ZAUS	Future	22,467	7.9612	7.9518	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	Future	979	8.0513	8.0411	0.0000	0.0000	0	0.00		
			<u>316,884</u>					<u>119,220.00</u>	<u>926,244,575.40</u>	<u>23,193,819.00</u>	<u>184,012,925,269.50</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	4.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	4.0000	5.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	16,340	6.0000	7.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	1031.0000	1023.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	983.0000	975.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	934.0000	926.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.10 Put	1,000	27.0000	29.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	12,300	616.0000	609.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	575.0000	569.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	51.0000	54.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	62.0000	65.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	89.0000	94.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	399.0000	396.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	125.0000	131.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	252.0000	253.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,128	278.0000	288.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.85 Put	560	310.0000	320.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.95 Call	12,579	202.0000	203.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	450.0000	461.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	162.0000	164.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	100	151.0000	154.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	527.0000	539.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.20 Call	560	141.0000	144.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	608.0000	619.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.30 Call	400	123.0000	126.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.50 Call	12,500	95.0000	98.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	10,750	67.0000	70.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	26.0000	26.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	43.0000	44.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	84.0000	85.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	876.0000	867.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	839.0000	831.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	617.0000	611.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	247.0000	250.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAUS	8.00 Call	5,000	407.0000	404.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	220.0000	221.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1130.0000	1119.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1035.0000	1025.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	606.0000	609.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	1086.0000	1092.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	429.0000	425.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	4,000	411.0000	408.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	859.0000	849.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	725.0000	726.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	548.0000	542.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	838.0000	840.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	665.0000	659.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1900.0000	1892.0000	0.0000	0.0000	0	0.00		
			<u>277,575</u>					<u>0.00</u>	<u>0.00</u>	<u>2,780,054.00</u>	<u>1,526,502,670.54</u>
	Total		594,459					119,220.00	926,244,575.40	25,973,873.00	185,539,427,940.04

Grand Total	1,009,211	134,325.00	1,098,990,944.30	32,697,148	250,197,841,156.82
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