

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-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	1292.0000	1248.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	895.0000	852.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.50 Call	11,765	155.0000	144.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.75 Call	11,429	98.0000	92.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	9.00 Call	11,111	64.0000	60.0000	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	0.0831	0.0838	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	0.1201	0.1189	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	0.1080	0.1136	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	0.5679	0.5461	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	0.0810	0.0902	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	0.1250	0.1315	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	10,759	7.8310	7.9160	0.0000	0.0000	0	0.00		

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Mar 2012	ZAAD	Future	22,259	7.8516	7.9344	0.0000	0.0000	0	0.00		
Jun 2012	ZAAD	Future	6,090	7.8759	7.9567	0.0000	0.0000	0	0.00		
			<u>39,108</u>					<u>0.00</u>	<u>0.00</u>	<u>1,313,321.00</u>	<u>8,775,275,185.10</u>
		Total	39,108					0.00	0.00	1,313,521.00	8,775,341,309.10
Future											
Dec 2011	ZACA	Future	10	7.8553	7.9134	0.0000	0.0000	0	0.00		
			<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>20,349.00</u>	<u>144,264,189.50</u>
		Total	10					0.00	0.00	20,349.00	144,264,189.50
Future											
Dec 2011	ZAEU	Future	27,567	11.0909	11.0389	11.0800	11.0800	513	5,183,377.50		
Mar 2012	ZAEU	Future	9,761	11.2213	11.1667	0.0000	0.0000	947	10,637,582.00		
Jun 2012	ZAEU	Future	14,119	11.3431	11.2891	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	250	11.4654	11.4128	0.0000	0.0000	0	0.00		
			<u>51,697</u>					<u>1,460.00</u>	<u>15,820,959.50</u>	<u>1,803,481.00</u>	<u>19,943,109,093.50</u>
		Total						1,460.00	15,820,959.50	2,133,435.00	20,065,156,098.30
Option											
Dec 2011	ZAEU	9.50 Put	8,220	28.0000	28.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	88.0000	90.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	926.0000	879.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	523.0000	486.0000	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	73,617					1,460.00	15,820,959.50	2,133,435.00	20,065,156,098.30
Future											
Dec 2011	ZAFR	Future	50	9.0970	9.0948	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>13,962.00</u>	<u>112,685,525.00</u>
		Total	50					0.00	0.00	13,962.00	112,685,525.00
Future											
Dec 2011	ZAGB	Future	17,338	12.8722	12.8629	12.9430	12.8280	1,451	18,752,939.50		
Mar 2012	ZAGB	Future	6,564	13.0117	13.0009	0.0000	0.0000	1,133	14,829,270.50		
Jun 2012	ZAGB	Future	2,637	13.1409	13.1315	13.1200	13.1200	5	65,600.00		
			<u>26,539</u>					<u>2,589.00</u>	<u>33,647,810.00</u>	<u>1,423,551.00</u>	<u>17,282,052,100.50</u>
		Total	26,539					2,589.00	33,647,810.00	1,569,821.00	17,367,087,921.88
Future											
Dec 2011	ZAJY	Future	5,890	0.1091	0.1086	0.1099	0.1099	612	6,738,048.00		
Mar 2012	ZAJY	Future	26	0.1105	0.1100	0.0000	0.0000	0	0.00		
			<u>5,916</u>					<u>612.00</u>	<u>6,738,048.00</u>	<u>86,151.00</u>	<u>754,042,116.80</u>
		Total	5,916					612.00	6,738,048.00	86,151.00	754,042,116.80
Future											

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Dec 2011	ZAUM	Future	535	8.3572	8.3124	0.0000	0.0000	46	38,456,000.00		
Mar 2012	ZAUM	Future	7	8.4533	8.4080	0.0000	0.0000	0	0.00		
			<u>542</u>					<u>46.00</u>	<u>38,456,000.00</u>	<u>7,186.00</u>	<u>5,066,868,900.00</u>
	Total		542					46.00	38,456,000.00	7,312.00	5,069,143,206.00
Future											
Dec 2011	ZAUS	Future	305,558	8.3572	8.3124	8.4340	8.3029	36,362	304,495,029.20		
Mar 2012	ZAUS	Future	47,253	8.4533	8.4080	8.5300	8.4299	9,435	80,267,881.80		
Jun 2012	ZAUS	Future	22,638	8.5420	8.4983	8.6000	8.5200	190	1,625,475.00		
Sep 2012	ZAUS	Future	979	8.6305	8.5895	0.0000	0.0000	0	0.00		
			<u>376,428</u>					<u>45,987.00</u>	<u>386,388,386.00</u>	<u>22,742,003.00</u>	<u>180,419,127,849.50</u>
Option											
Dec 2011	ZAUS	6.15 Put	5,000	2.0000	2.0000	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	5.0000	5.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	16,340	6.0000	6.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	1614.0000	1569.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1565.0000	1520.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1517.0000	1472.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.10 Put	1,000	23.0000	22.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	14,600	1187.0000	1141.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	1142.0000	1096.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	35.0000	34.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	40.0000	39.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	53.0000	51.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	925.0000	879.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	68.0000	67.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	706.0000	663.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,128	149.0000	151.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	251.0000	258.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,900	533.0000	496.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	302.0000	311.0000	0.0000	0.0000	800	249,600.00		
Dec 2011	ZAUS	8.25 Put	100	357.0000	368.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.65 Call	400	321.0000	0.0000	0.0000	0.0000	800	234,000.00		
Dec 2011	ZAUS	8.80 Call	10,750	280.0000	256.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	23.0000	22.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	32.0000	32.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	60.0000	61.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1427.0000	1382.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1384.0000	1339.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	1103.0000	1058.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	150.0000	150.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	790.0000	752.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAUS	8.80 Call	3	482.0000	457.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1642.0000	1604.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1531.0000	1494.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	422.0000	433.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	2,000	835.0000	0.0000	0.0000	0.0000	2,000	1,726,000.00		
Sep 2012	ZAUS	9.10 Call	360	709.0000	688.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	2,000	682.0000	0.0000	0.0000	0.0000	2,000	1,336,000.00		
Dec 2012	ZAUS	8.00 Call	300	1256.0000	1227.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	528.0000	538.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	857.0000	834.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	639.0000	644.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	1013.0000	984.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2545.0000	2502.0000	0.0000	0.0000	0	0.00		
			<u>250,136</u>					<u>5,600.00</u>	<u>3,545,600.00</u>	<u>2,738,711.00</u>	<u>1,512,461,461.28</u>
	Total		626,564					51,587.00	389,933,986.00	25,480,714.00	181,931,589,310.78

Grand Total	1,083,641	56,294.00	484,596,803.50	32,165,227	245,215,884,770.43
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