

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-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	1044.0000	1292.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	655.0000	895.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.50 Call	11,765	87.0000	155.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.75 Call	11,429	56.0000	98.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	9.00 Call	11,111	36.0000	64.0000	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	0.0700	0.0831	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	0.0943	0.1201	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	0.1366	0.1080	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	0.4736	0.5679	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	0.1418	0.0810	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	0.1539	0.1250	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	7.7144	7.8310	7.7910	7.7910	50	389,550.00		

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Mar 2012	ZAAD	Future	22,259	7.7324	7.8516	0.0000	0.0000	0	0.00		
Jun 2012	ZAAD	Future	6,131	7.7541	7.8759	7.8180	7.7700	41	320,010.00		
			<u>39,149</u>					<u>91.00</u>	<u>709,560.00</u>	<u>1,313,412.00</u>	<u>8,775,984,745.10</u>
		Total	39,149					91.00	709,560.00	1,313,612.00	8,776,050,869.10
Future											
Dec 2011	ZACA	Future	10	7.7202	7.8553	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	27,717	10.7826	11.0909	10.9690	10.8000	340	3,696,100.00		
Mar 2012	ZAEU	Future	9,761	10.9086	11.2213	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	Future	14,119	11.0263	11.3431	11.0565	11.0565	3	33,169.50		
Sep 2012	ZAEU	Future	250	11.1433	11.4654	0.0000	0.0000	0	0.00		
			<u>51,847</u>					<u>343.00</u>	<u>3,729,269.50</u>	<u>1,803,824.00</u>	<u>19,946,838,363.00</u>
Option											
Dec 2011	ZAEU	9.50 Put	8,220	46.0000	28.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	161.0000	88.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	714.0000	926.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	397.0000	523.0000	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	73,767					343.00	3,729,269.50	2,133,778.00	20,068,885,367.80
Future											
Dec 2011	ZAFR	Future	50	8.7995	9.0970	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	17,130	12.4882	12.8722	12.7110	12.5544	1,395	17,729,021.30		
Mar 2012	ZAGB	Future	6,594	12.6228	13.0117	12.7000	12.6500	40	507,200.00		
Jun 2012	ZAGB	Future	2,637	12.7475	13.1409	12.7830	12.7830	5	63,915.00		
			<u>26,361</u>					<u>1,440.00</u>	<u>18,300,136.30</u>	<u>1,424,991.00</u>	<u>17,300,352,236.80</u>
		Total	26,361					1,440.00	18,300,136.30	1,571,261.00	17,385,388,058.18
Future											
Dec 2011	ZAJY	Future	5,890	0.1054	0.1091	0.0000	0.0000	0	0.00		
Mar 2012	ZAJY	Future	26	0.1068	0.1105	0.0000	0.0000	0	0.00		
			<u>5,916</u>					<u>0.00</u>	<u>0.00</u>	<u>86,151.00</u>	<u>754,042,116.80</u>
		Total	5,916					0.00	0.00	86,151.00	754,042,116.80
Future											

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Dec 2011	ZAUM	Future	545	8.1069	8.3572	8.2085	8.1170	10	8,162,750.00		
Mar 2012	ZAUM	Future	12	8.1995	8.4533	8.2105	8.2105	5	4,105,250.00		
			557					15.00	12,268,000.00	7,201.00	5,079,136,900.00
		Total	557					15.00	12,268,000.00	7,327.00	5,081,411,206.00

Future

Dec 2011	ZAUS	Future	306,229	8.1069	8.3572	8.2501	8.0950	22,060	181,036,732.00		
Mar 2012	ZAUS	Future	47,113	8.1995	8.4533	8.3122	8.2250	190	1,577,403.00		
Jun 2012	ZAUS	Future	22,713	8.2848	8.5420	8.3725	8.2990	116	970,019.00		
Sep 2012	ZAUS	Future	979	8.3698	8.6305	0.0000	0.0000	0	0.00		
			377,034					22,366.00	183,584,154.00	22,764,369.00	180,602,712,003.50

Option

Dec 2011	ZAUS	6.15 Put	5,000	3.0000	2.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	7.0000	4.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	8.0000	5.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	16,340	12.0000	6.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	1371.0000	1614.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1323.0000	1565.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1276.0000	1517.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.10 Put	1,000	40.0000	23.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	14,600	959.0000	1187.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	916.0000	1142.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	59.0000	35.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	67.0000	40.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	90.0000	53.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	724.0000	925.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	117.0000	68.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	539.0000	706.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,128	232.0000	149.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	365.0000	251.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,900	403.0000	533.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	100	383.0000	509.0000	0.0000	0.0000	100	46,233.00		
Dec 2011	ZAUS	8.15 Put	400	426.0000	302.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	491.0000	357.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.65 Call	400	238.0000	321.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	10,750	208.0000	280.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	30.0000	23.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	47.0000	32.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	87.0000	60.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1205.0000	1427.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1165.0000	1384.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	911.0000	1103.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	212.0000	150.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAUS	8.00 Call	5,000	652.0000	790.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	396.0000	482.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1429.0000	1642.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1327.0000	1531.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	534.0000	422.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	2,000	981.0000	835.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	614.0000	709.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	2,000	591.0000	682.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1120.0000	1256.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	652.0000	528.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	756.0000	857.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	764.0000	639.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	904.0000	1013.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2398.0000	2545.0000	0.0000	0.0000	0	0.00		
			<u>250,236</u>					<u>100.00</u>	<u>46,233.00</u>	<u>2,738,811.00</u>	<u>1,512,507,694.28</u>
	Total		627,270					22,466.00	183,630,387.00	25,503,180.00	182,115,219,697.78

Grand Total	1,084,375		24,355.00	218,637,352.80	32,189,582	245,434,522,123.23
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