

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-October-2011

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Option</b>											
Oct 2011	CAAG	7.00 Call	14,286	1013.0000	1044.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	625.0000	655.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.50 Call	11,765	77.0000	87.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.75 Call	11,429	48.0000	56.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	9.00 Call	11,111	30.0000	36.0000	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>
	<b>Total</b>		<b>55,348</b>					<b>0.00</b>	<b>0.00</b>	<b>14,286.00</b>	<b>3,378,188.44</b>
<b>Future</b>											
Dec 2011	CAAK	Future	12,659	0.0679	0.0700	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>
	<b>Total</b>		<b>12,659</b>					<b>0.00</b>	<b>0.00</b>	<b>12,659.00</b>	<b>749,412.80</b>
<b>Future</b>											
Dec 2011	CAAL	Future	18,519	0.0918	0.0943	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>
	<b>Total</b>		<b>18,519</b>					<b>0.00</b>	<b>0.00</b>	<b>18,519.00</b>	<b>1,574,115.00</b>
<b>Future</b>											
Dec 2011	CAAM	Future	12,423	0.1350	0.1366	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>
	<b>Total</b>		<b>12,423</b>					<b>0.00</b>	<b>0.00</b>	<b>12,423.00</b>	<b>1,849,784.70</b>
<b>Future</b>											
Mar 2012	CAAN	Future	100,000	0.4647	0.4736	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>
	<b>Total</b>		<b>100,000</b>					<b>0.00</b>	<b>0.00</b>	<b>100,000.00</b>	<b>68,600,000.00</b>
<b>Future</b>											
Mar 2012	CAAO	Future	100,000	0.1497	0.1418	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>
	<b>Total</b>		<b>100,000</b>					<b>0.00</b>	<b>0.00</b>	<b>100,000.00</b>	<b>13,250,000.00</b>
<b>Future</b>											
Dec 2011	CAAP	Future	12,346	0.1534	0.1539	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>
	<b>Total</b>		<b>12,346</b>					<b>0.00</b>	<b>0.00</b>	<b>12,346.00</b>	<b>2,019,805.60</b>
<b>Future</b>											
Dec 2011	ZAAD	Future	10,559	7.7556	7.7144	7.7028	7.7006	200	1,540,230.00		

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Mar 2012	ZAAD	Future	22,259	7.7733	7.7324	0.0000	0.0000	0	0.00		
Jun 2012	ZAAD	Future	6,142	7.7938	7.7541	7.7950	7.7950	11	85,745.00		
			<u>38,960</u>					<u>211.00</u>	<u>1,625,975.00</u>	<u>1,313,623.00</u>	<u>8,777,610,720.10</u>
		<b>Total</b>	<b>38,960</b>					<b>211.00</b>	<b>1,625,975.00</b>	1,313,823.00	8,777,676,844.10
<b>Future</b>											
Dec 2011	ZACA	Future	10	7.7190	7.7202	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>
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	20,349.00	144,264,189.50
<b>Future</b>											
Dec 2011	ZAEU	Future	27,717	10.8154	10.7826	10.8420	10.6410	322	3,463,054.00		
Mar 2012	ZAEU	Future	9,761	10.9406	10.9086	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	Future	14,119	11.0560	11.0263	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	250	11.1687	11.1433	0.0000	0.0000	0	0.00		
			<u>51,847</u>					<u>322.00</u>	<u>3,463,054.00</u>	<u>1,804,146.00</u>	<u>19,950,301,417.00</u>
		<b>Total</b>						<b>322.00</b>	<b>3,463,054.00</b>	1,804,146.00	19,950,301,417.00
<b>Option</b>											
Dec 2011	ZAEU	9.50 Put	8,220	40.0000	46.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	143.0000	161.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	725.0000	714.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	396.0000	397.0000	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>
		<b>Total</b>	<b>73,767</b>					<b>322.00</b>	<b>3,463,054.00</b>	2,134,100.00	20,072,348,421.80
<b>Future</b>											
Dec 2011	ZAFR	Future	50	8.7854	8.7995	8.8010	8.8010	2	17,602.00		
			<u>50</u>					<u>2.00</u>	<u>17,602.00</u>	<u>13,964.00</u>	<u>112,703,127.00</u>
		<b>Total</b>	<b>50</b>					<b>2.00</b>	<b>17,602.00</b>	13,964.00	112,703,127.00
<b>Future</b>											
Dec 2011	ZAGB	Future	15,637	12.4115	12.4882	12.5000	12.3504	3,341	41,459,489.00		
Mar 2012	ZAGB	Future	6,997	12.5461	12.6228	12.6000	12.5655	403	5,068,800.00		
Jun 2012	ZAGB	Future	2,837	12.6705	12.7475	12.6880	12.6600	209	2,651,320.00		
			<u>25,471</u>					<u>3,953.00</u>	<u>49,179,609.00</u>	<u>1,428,944.00</u>	<u>17,349,531,845.80</u>
		<b>Total</b>	<b>25,471</b>					<b>3,953.00</b>	<b>49,179,609.00</b>	1,575,214.00	17,434,567,667.18
<b>Future</b>											
Dec 2011	ZAJY	Future	5,292	0.1054	0.1054	0.1059	0.1059	602	6,309,170.00		
Mar 2012	ZAJY	Future	26	0.1068	0.1068	0.0000	0.0000	0	0.00		
			<u>5,318</u>					<u>602.00</u>	<u>6,309,170.00</u>	<u>86,753.00</u>	<u>760,351,286.80</u>
		<b>Total</b>	<b>5,318</b>					<b>602.00</b>	<b>6,309,170.00</b>	86,753.00	760,351,286.80
<b>Future</b>											

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Dec 2011	ZAUM	Future	583	8.0744	8.1069	0.0000	0.0000	38	30,666,000.00		
Mar 2012	ZAUM	Future	12	8.1675	8.1995	0.0000	0.0000	0	0.00		
			<u>595</u>					<u>38.00</u>	<u>30,666,000.00</u>	<u>7,239.00</u>	<u>5,109,802,900.00</u>
	<b>Total</b>		<b>595</b>					<b>38.00</b>	<b>30,666,000.00</b>	<b>7,365.00</b>	<b>5,112,077,206.00</b>

**Future**

Dec 2011	ZAUS	Future	305,184	8.0744	8.1069	8.1669	7.9688	25,097	201,984,174.90		
Mar 2012	ZAUS	Future	46,113	8.1675	8.1995	8.2561	8.0500	1,028	8,355,346.10		
Jun 2012	ZAUS	Future	22,893	8.2533	8.2848	8.2500	8.1652	1,234	10,095,554.00		
Sep 2012	ZAUS	Future	979	8.3380	8.3698	0.0000	0.0000	0	0.00		
			<u>375,169</u>					<u>27,359.00</u>	<u>220,435,075.00</u>	<u>22,791,728.00</u>	<u>180,823,147,078.50</u>

**Option**

Dec 2011	ZAUS	6.15 Put	5,000	3.0000	3.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	7.0000	7.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	9.0000	8.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	16,340	13.0000	12.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	1339.0000	1371.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1291.0000	1323.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1244.0000	1276.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.10 Put	1,000	43.0000	40.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	14,600	930.0000	959.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	887.0000	916.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	63.0000	59.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	74.0000	67.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	99.0000	90.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	702.0000	724.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	128.0000	117.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.75 Put	760	226.0000	209.0000	0.0000	0.0000	1,520	364,800.00		
Dec 2011	ZAUS	7.80 Call	1,000	524.0000	539.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,128	250.0000	232.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	387.0000	365.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	392.0000	403.0000	0.0000	0.0000	1,120	443,520.00		
Dec 2011	ZAUS	8.15 Call	100	373.0000	383.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	449.0000	426.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	514.0000	491.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.65 Call	400	233.0000	238.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	10,750	203.0000	208.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	31.0000	30.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	49.0000	47.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	92.0000	87.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1178.0000	1205.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1139.0000	1165.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	892.0000	911.0000	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Mar 2012	ZAUS	7.50 Put	2,420	225.0000	212.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	642.0000	652.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	391.0000	396.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1407.0000	1429.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1307.0000	1327.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	556.0000	534.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	2,000	1005.0000	981.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	609.0000	614.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	2,000	586.0000	591.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1110.0000	1120.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	674.0000	652.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	749.0000	756.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	789.0000	764.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	896.0000	904.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2384.0000	2398.0000	0.0000	0.0000	0	0.00		
			<u>250,436</u>					<u>2,640.00</u>	<u>808,320.00</u>	<u>2,741,451.00</u>	<u>1,513,316,014.28</u>
	<b>Total</b>		<b>625,605</b>					<b>29,999.00</b>	<b>221,243,395.00</b>	<b>25,533,179.00</b>	<b>182,336,463,092.78</b>

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<b>Grand Total</b>	<b>1,081,071</b>	<b>35,127.00</b>	<b>312,504,805.00</b>	<b>32,224,709</b>	<b>245,747,026,928.23</b>
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