

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-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	938.0000	804.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	540.0000	412.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.50 Call	11,765	22.0000	19.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.75 Call	11,429	11.0000	9.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	9.00 Call	11,111	3.0000	4.0000	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	0.0704	0.0565	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	0.0832	0.0688	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	0.1907	0.1789	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	0.3923	0.3510	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	0.1519	0.1895	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	0.2149	0.2009	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	10,308	8.0323	7.9341	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	ZAAD	Future	22,259	8.0486	7.9510	0.0000	0.0000	0	0.00		
Jun 2012	ZAAD	Future	6,149	8.0677	7.9719	0.0000	0.0000	0	0.00		
			<u>38,716</u>					<u>0.00</u>	<u>0.00</u>	<u>1,314,696.00</u>	<u>8,786,076,560.60</u>
		<b>Total</b>	<b>38,716</b>					<b>0.00</b>	<b>0.00</b>	<b>1,314,896.00</b>	<b>8,786,142,684.60</b>
<b>Future</b>											
Dec 2011	ZACA	Future	10	7.7820	7.7251	7.7690	7.7690	10	77,690.00		
			<u>10</u>					<u>10.00</u>	<u>77,690.00</u>	<u>20,359.00</u>	<u>144,341,879.50</u>
		<b>Total</b>	<b>10</b>					<b>10.00</b>	<b>77,690.00</b>	<b>20,359.00</b>	<b>144,341,879.50</b>
<b>Future</b>											
Dec 2011	ZAEU	Future	28,559	10.9576	10.8369	10.9527	10.9180	338	3,690,735.10		
Mar 2012	ZAEU	Future	9,761	11.0850	10.9634	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	Future	14,099	11.2051	11.0816	11.1900	11.1844	40	447,488.00		
Sep 2012	ZAEU	Future	250	11.3263	11.1985	0.0000	0.0000	0	0.00		
			<u>52,669</u>					<u>378.00</u>	<u>4,138,223.10</u>	<u>1,806,651.00</u>	<u>19,977,436,537.10</u>
<b>Option</b>											
Dec 2011	ZAEU	9.50 Put	8,220	17.0000	24.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	67.0000	100.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	770.0000	693.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	383.0000	349.0000	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>74,589</b>					<b>378.00</b>	<b>4,138,223.10</b>	<b>2,136,605.00</b>	<b>20,099,483,541.90</b>
<b>Future</b>											
Dec 2011	ZAFR	Future	50	8.8843	8.8064	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>13,966.00</u>	<u>112,720,494.40</u>
		<b>Total</b>	<b>50</b>					<b>0.00</b>	<b>0.00</b>	<b>13,966.00</b>	<b>112,720,494.40</b>
<b>Future</b>											
Dec 2011	ZAGB	Future	16,174	12.5732	12.3948	12.5725	12.5595	103	1,293,667.50		
Mar 2012	ZAGB	Future	7,002	12.7111	12.5313	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	Future	2,837	12.8414	12.6589	0.0000	0.0000	0	0.00		
			<u>26,013</u>					<u>103.00</u>	<u>1,293,667.50</u>	<u>1,431,135.00</u>	<u>17,376,791,577.50</u>
		<b>Total</b>	<b>26,013</b>					<b>103.00</b>	<b>1,293,667.50</b>	<b>1,577,405.00</b>	<b>17,461,827,398.88</b>
<b>Future</b>											
Dec 2011	ZAJY	Future	5,550	0.1043	0.1018	0.1047	0.1039	280	2,911,290.00		
Mar 2012	ZAJY	Future	6	0.1057	0.1031	0.1053	0.1053	20	210,660.00		
			<u>5,556</u>					<u>300.00</u>	<u>3,121,950.00</u>	<u>87,055.00</u>	<u>763,493,814.80</u>
		<b>Total</b>	<b>5,556</b>					<b>300.00</b>	<b>3,121,950.00</b>	<b>87,055.00</b>	<b>763,493,814.80</b>
<b>Future</b>											

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Dec 2011	ZAUM	Future	528	8.0016	7.8651	7.9670	7.9670	53	42,225,100.00		
Mar 2012	ZAUM	Future	12	8.0958	7.9577	0.0000	0.0000	0	0.00		
			<u>540</u>					<u>53.00</u>	<u>42,225,100.00</u>	<u>7,581.00</u>	<u>5,381,954,240.00</u>
	<b>Total</b>		<b>540</b>					<b>53.00</b>	<b>42,225,100.00</b>	<b>7,707.00</b>	<b>5,384,228,546.00</b>

**Future**

Dec 2011	ZAUS	Future	302,862	8.0016	7.8651	8.0177	7.8750	11,821	94,198,261.70		
Mar 2012	ZAUS	Future	41,244	8.0958	7.9577	8.0575	8.0500	282	2,271,975.00		
Jun 2012	ZAUS	Future	22,371	8.1844	8.0447	8.0700	8.0700	25	201,750.00		
Sep 2012	ZAUS	Future	979	8.2727	8.1303	0.0000	0.0000	0	0.00		
			<u>367,456</u>					<u>12,128.00</u>	<u>96,671,986.70</u>	<u>22,884,740.00</u>	<u>181,565,689,014.80</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	3.0000	5.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	3.0000	6.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	16,340	5.0000	8.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	1258.0000	1125.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1209.0000	1077.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1160.0000	1029.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.10 Put	1,000	18.0000	33.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	12,300	827.0000	715.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	784.0000	676.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	32.0000	61.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	40.0000	73.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	61.0000	101.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	589.0000	502.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	87.0000	137.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.75 Put	760	185.0000	258.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	412.0000	352.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,128	210.0000	287.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	354.0000	447.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	288.0000	248.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	100	272.0000	234.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	420.0000	519.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	490.0000	594.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.65 Call	0	156.0000	138.0000	0.0000	0.0000	800	123,200.00		
Dec 2011	ZAUS	8.80 Call	10,750	134.0000	119.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	18.0000	27.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	31.0000	44.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	63.0000	84.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1075.0000	961.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1033.0000	921.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	780.0000	697.0000	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	184.0000	239.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	533.0000	481.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	305.0000	278.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1303.0000	1209.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1198.0000	1111.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	506.0000	599.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	2,000	966.0000	1075.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	516.0000	491.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	2,000	495.0000	471.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	986.0000	939.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	616.0000	712.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	644.0000	618.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	719.0000	820.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	777.0000	753.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2200.0000	2176.0000	0.0000	0.0000	0	0.00		
			<u>247,736</u>					<i>800.00</i>	<i>123,200.00</i>	<i>2,745,451.00</i>	<i>1,516,170,940.28</i>
	<b>Total</b>		<b>615,192</b>					<b>12,928.00</b>	<b>96,795,186.70</b>	<b>25,630,191.00</b>	<b>183,081,859,955.08</b>

---

<b>Grand Total</b>	<b>1,071,961</b>							<b>13,772.00</b>	<b>147,651,817.30</b>	<b>32,328,146</b>	<b>246,830,673,408.23</b>
--------------------	------------------	--	--	--	--	--	--	------------------	-----------------------	-------------------	---------------------------

---