

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 03-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	1248.0000	1072.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	852.0000	688.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.50 Call	11,765	144.0000	113.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.75 Call	11,429	92.0000	75.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	9.00 Call	11,111	60.0000	51.0000	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	0.0838	0.0692	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	0.1189	0.0953	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	0.1136	0.1343	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	0.5461	0.4830	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	0.0902	0.1348	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	0.1315	0.1521	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	7.9160	7.8331	0.0000	0.0000	0	0.00		

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Mar 2012	ZAAD	Future	22,259	7.9344	7.8509	0.0000	0.0000	708	5,557,800.00		
Jun 2012	ZAAD	Future	6,090	7.9567	7.8724	0.0000	0.0000	0	0.00		
			<u>39,108</u>					<u>708.00</u>	<u>5,557,800.00</u>	<u>1,313,321.00</u>	<u>8,775,275,185.10</u>
		Total	39,108					708.00	5,557,800.00	1,313,521.00	8,775,341,309.10
Future											
Dec 2011	ZACA	Future	10	7.9134	7.7928	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	11.0389	10.9166	10.9400	10.9400	166	1,819,442.00		
Mar 2012	ZAEU	Future	9,976	11.1667	11.0436	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	Future	14,119	11.2891	11.1647	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	250	11.4128	11.2888	0.0000	0.0000	0	0.00		
			<u>51,912</u>					<u>166.00</u>	<u>1,819,442.00</u>	<u>1,802,021.00</u>	<u>19,927,288,134.00</u>
		Total						166.00	1,819,442.00	2,131,975.00	20,049,335,138.80
Option											
Dec 2011	ZAEU	9.50 Put	8,220	28.0000	35.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	90.0000	119.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	879.0000	794.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	486.0000	440.0000	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	73,832					166.00	1,819,442.00	2,131,975.00	20,049,335,138.80
Future											
Dec 2011	ZAFR	Future	50	9.0948	8.9818	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	17,343	12.8629	12.6608	12.8255	12.6630	1,704	21,644,158.20		
Mar 2012	ZAGB	Future	5,431	13.0009	12.7980	0.0000	0.0000	230	2,944,000.00		
Jun 2012	ZAGB	Future	2,632	13.1315	12.9293	12.9900	12.9900	5	64,950.00		
			<u>25,406</u>					<u>1,939.00</u>	<u>24,653,108.20</u>	<u>1,420,962.00</u>	<u>17,248,404,290.50</u>
		Total	25,406					1,939.00	24,653,108.20	1,567,232.00	17,333,440,111.88
Future											
Dec 2011	ZAJY	Future	5,290	0.1086	0.1058	0.1061	0.1061	3	31,824.00		
Mar 2012	ZAJY	Future	26	0.1100	0.1072	0.0000	0.0000	0	0.00		
			<u>5,316</u>					<u>3.00</u>	<u>31,824.00</u>	<u>85,539.00</u>	<u>747,304,068.80</u>
		Total	5,316					3.00	31,824.00	85,539.00	747,304,068.80

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Dec 2011	ZAUM	Future	498	8.3124	8.1325	0.0000	0.0000	0	0.00		
Mar 2012	ZAUM	Future	7	8.4080	8.2270	0.0000	0.0000	0	0.00		
			<u>505</u>					<u>0.00</u>	<u>0.00</u>	<u>7,140.00</u>	<u>5,028,412,900.00</u>
	Total		505					0.00	0.00	7,266.00	5,030,687,206.00
Future											
Dec 2011	ZAUS	Future	308,243	8.3124	8.1325	8.3200	8.1584	18,095	149,161,809.60		
Mar 2012	ZAUS	Future	38,985	8.4080	8.2270	8.4150	8.2750	2,325	19,233,695.00		
Jun 2012	ZAUS	Future	22,538	8.4983	8.3172	8.3878	8.3878	5	41,939.00		
Sep 2012	ZAUS	Future	979	8.5895	8.4094	0.0000	0.0000	0	0.00		
			<u>370,745</u>					<u>20,425.00</u>	<u>168,437,443.60</u>	<u>22,696,016.00</u>	<u>180,032,739,463.50</u>
Option											
Dec 2011	ZAUS	6.15 Put	5,000	2.0000	3.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	4.0000	7.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	5.0000	9.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	16,340	6.0000	12.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	1569.0000	1397.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1520.0000	1349.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1472.0000	1302.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.10 Put	1,000	22.0000	41.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	14,600	1141.0000	986.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	1096.0000	943.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	34.0000	61.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	39.0000	69.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	51.0000	90.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	879.0000	749.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	67.0000	117.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	663.0000	561.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,128	151.0000	229.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	258.0000	360.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,900	496.0000	422.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	368.0000	484.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	10,750	256.0000	221.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	22.0000	31.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	32.0000	48.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	61.0000	88.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1382.0000	1232.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1339.0000	1192.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	1058.0000	935.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	150.0000	208.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	752.0000	670.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	457.0000	406.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1604.0000	1466.0000	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	7.30 Call	37,000	1494.0000	1362.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	433.0000	519.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	688.0000	626.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1227.0000	1142.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	538.0000	633.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	834.0000	769.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	644.0000	745.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	984.0000	918.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2502.0000	2420.0000	0.0000	0.0000	0	0.00		
			<u>245,336</u>					<i>0.00</i>	<i>0.00</i>	<i>2,733,111.00</i>	<i>1,508,915,861.28</i>
	Total		616,081					20,425.00	168,437,443.60	25,429,127.00	181,541,655,324.78

Grand Total	1,071,603	23,241.00	200,499,617.80	32,108,933	244,731,287,966.93
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