

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-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	886.0000	1013.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	505.0000	625.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.50 Call	11,765	49.0000	77.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.75 Call	11,429	30.0000	48.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	9.00 Call	11,111	18.0000	30.0000	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	0.0633	0.0679	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	0.0819	0.0918	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	0.1467	0.1350	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	0.4150	0.4647	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	0.1803	0.1497	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	0.1657	0.1534	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	7.7668	7.7556	0.0000	0.0000	0	0.00		

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Mar 2012	ZAAD	Future	22,259	7.7825	7.7733	0.0000	0.0000	0	0.00		
Jun 2012	ZAAD	Future	6,142	7.8046	7.7938	0.0000	0.0000	0	0.00		
			<u>38,960</u>					<u>0.00</u>	<u>0.00</u>	<u>1,313,623.00</u>	<u>8,777,610,720.10</u>
		<b>Total</b>	<b>38,960</b>					<b>0.00</b>	<b>0.00</b>	<b>1,313,823.00</b>	<b>8,777,676,844.10</b>
<b>Future</b>											
Dec 2011	ZACA	Future	10	7.6958	7.7190	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>	<b>20,349.00</b>	<b>144,264,189.50</b>
<b>Future</b>											
Dec 2011	ZAEU	Future	27,967	10.7188	10.8154	10.7630	10.7540	624	6,712,066.50		
Mar 2012	ZAEU	Future	9,761	10.8426	10.9406	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	Future	14,119	10.9582	11.0560	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	250	11.0720	11.1687	0.0000	0.0000	0	0.00		
			<u>52,097</u>					<u>624.00</u>	<u>6,712,066.50</u>	<u>1,804,770.00</u>	<u>19,957,013,483.50</u>
		<b>Total</b>						<b>624.00</b>	<b>6,712,066.50</b>	<b>2,134,724.00</b>	<b>20,079,060,488.30</b>
<b>Option</b>											
Dec 2011	ZAEU	9.50 Put	8,220	45.0000	40.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	166.0000	143.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	661.0000	725.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	356.0000	396.0000	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>74,017</b>					<b>624.00</b>	<b>6,712,066.50</b>	<b>2,134,724.00</b>	<b>20,079,060,488.30</b>
<b>Future</b>											
Dec 2011	ZAFR	Future	50	8.6977	8.7854	0.0000	0.0000	0	0.00		
			<u>50</u>					<u>0.00</u>	<u>0.00</u>	<u>13,964.00</u>	<u>112,703,127.00</u>
		<b>Total</b>	<b>50</b>					<b>0.00</b>	<b>0.00</b>	<b>13,964.00</b>	<b>112,703,127.00</b>
<b>Future</b>											
Dec 2011	ZAGB	Future	15,872	12.4083	12.4115	12.4070	12.4070	549	6,797,482.80		
Mar 2012	ZAGB	Future	6,997	12.5422	12.5461	12.6400	12.6400	3	37,920.00		
Jun 2012	ZAGB	Future	2,837	12.6675	12.6705	0.0000	0.0000	0	0.00		
			<u>25,706</u>					<u>552.00</u>	<u>6,835,402.80</u>	<u>1,429,496.00</u>	<u>17,356,367,248.60</u>
		<b>Total</b>	<b>25,706</b>					<b>552.00</b>	<b>6,835,402.80</b>	<b>1,575,766.00</b>	<b>17,441,403,069.98</b>
<b>Future</b>											
Dec 2011	ZAJY	Future	5,292	0.1037	0.1054	0.0000	0.0000	0	0.00		
Mar 2012	ZAJY	Future	26	0.1051	0.1068	0.0000	0.0000	0	0.00		
			<u>5,318</u>					<u>0.00</u>	<u>0.00</u>	<u>86,753.00</u>	<u>760,351,286.80</u>
		<b>Total</b>	<b>5,318</b>					<b>0.00</b>	<b>0.00</b>	<b>86,753.00</b>	<b>760,351,286.80</b>

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Dec 2011	ZAUM	Future	589	7.9476	8.0744	8.0836	7.9688	11	8,814,410.00		
Mar 2012	ZAUM	Future	12	8.0390	8.1675	0.0000	0.0000	0	0.00		
			<u>601</u>					<u>11.00</u>	<u>8,814,410.00</u>	<u>7,250.00</u>	<u>5,118,617,310.00</u>
	<b>Total</b>		<b>601</b>					<b>11.00</b>	<b>8,814,410.00</b>	<b>7,376.00</b>	<b>5,120,891,616.00</b>
<b>Future</b>											
Dec 2011	ZAUS	Future	307,032	7.9476	8.0744	8.0905	7.9500	28,259	227,044,221.00		
Mar 2012	ZAUS	Future	44,841	8.0390	8.1675	8.1720	8.0550	1,349	10,902,734.00		
Jun 2012	ZAUS	Future	22,403	8.1248	8.2533	8.1583	8.1459	510	4,154,533.00		
Sep 2012	ZAUS	Future	979	8.2097	8.3380	0.0000	0.0000	0	0.00		
			<u>375,255</u>					<u>30,118.00</u>	<u>242,101,488.00</u>	<u>22,821,846.00</u>	<u>181,065,248,566.50</u>
<b>Option</b>											
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	6.0000	7.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	8.0000	9.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	16,340	11.0000	13.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	1212.0000	1339.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1164.0000	1291.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1117.0000	1244.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.10 Put	1,000	43.0000	43.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	12,400	807.0000	930.0000	0.0000	0.0000	3,100	2,655,770.00		
Dec 2011	ZAUS	7.25 Call	5,560	768.0000	887.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	70.0000	63.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	83.0000	74.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	111.0000	99.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	594.0000	702.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	146.0000	128.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.75 Put	760	259.0000	226.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	434.0000	524.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,128	286.0000	250.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	437.0000	387.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	318.0000	392.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	100	302.0000	373.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	504.0000	449.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	575.0000	514.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.65 Call	400	185.0000	233.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	10,750	161.0000	203.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	34.0000	31.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	55.0000	49.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	103.0000	92.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1064.0000	1178.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1025.0000	1139.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	797.0000	892.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAUS	7.50 Put	2,420	258.0000	225.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	569.0000	642.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	342.0000	391.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1305.0000	1407.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1209.0000	1307.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	608.0000	556.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	2,000	1073.0000	1005.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	559.0000	609.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	2,000	538.0000	586.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1034.0000	1110.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	727.0000	674.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	696.0000	749.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	842.0000	789.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	840.0000	896.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2308.0000	2384.0000	0.0000	0.0000	0	0.00		
			<u>248,236</u>					<u>3,100.00</u>	<u>2,655,770.00</u>	<u>2,744,551.00</u>	<u>1,515,971,784.28</u>
	<b>Total</b>		<b>623,491</b>					<b>33,218.00</b>	<b>244,757,258.00</b>	<b>25,566,397.00</b>	<b>182,581,220,350.78</b>

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<b>Grand Total</b>	<b>1,079,448</b>					<b>34,405.00</b>	<b>267,119,137.30</b>	<b>32,259,114</b>	<b>246,014,146,065.53</b>
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