

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-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	919.0000	843.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	7.40 Call	6,757	525.0000	452.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.50 Call	11,765	29.0000	29.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	8.75 Call	11,429	16.0000	16.0000	0.0000	0.0000	0	0.00		
Oct 2011	CAAG	9.00 Call	11,111	8.0000	8.0000	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	0.0660	0.0641	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	0.0688	0.0802	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	0.1789	0.1596	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	0.3885	0.3805	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	0.1587	0.1855	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	0.2009	0.1802	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	7.8819	7.8211	7.9300	7.9180	799	6,328,329.50		

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Mar 2012	ZAAD	Future	22,259	7.8994	7.8377	0.0000	0.0000	0	0.00		
Jun 2012	ZAAD	Future	6,142	7.9207	7.8571	0.0000	0.0000	0	0.00		
			<u>38,709</u>					<u>799.00</u>	<u>6,328,329.50</u>	<u>1,314,674.00</u>	<u>8,785,903,144.10</u>
		<b>Total</b>	<b>38,709</b>					<b>799.00</b>	<b>6,328,329.50</b>	<b>1,314,874.00</b>	<b>8,785,969,268.10</b>
<b>Future</b>											
Dec 2011	ZACA	Future	10	7.7303	7.6897	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	28,110	10.8736	10.7829	10.9300	10.8554	225	2,456,068.90		
Mar 2012	ZAEU	Future	9,761	11.0002	10.9075	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	Future	14,119	11.1200	11.0228	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	250	11.2386	11.1374	0.0000	0.0000	0	0.00		
			<u>52,240</u>					<u>225.00</u>	<u>2,456,068.90</u>	<u>1,805,858.00</u>	<u>19,968,777,151.00</u>
<b>Option</b>											
Dec 2011	ZAEU	9.50 Put	8,220	34.0000	41.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	124.0000	148.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	758.0000	700.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	409.0000	377.0000	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>74,160</b>					<b>225.00</b>	<b>2,456,068.90</b>	<b>2,135,812.00</b>	<b>20,090,824,155.80</b>
<b>Future</b>											
Dec 2011	ZAFR	Future	50	8.7993	8.7567	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	16,177	12.4558	12.3779	12.4900	12.4900	450	5,635,060.00		
Mar 2012	ZAGB	Future	6,997	12.5936	12.5135	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	Future	2,837	12.7239	12.6388	0.0000	0.0000	0	0.00		
			<u>26,011</u>					<u>450.00</u>	<u>5,635,060.00</u>	<u>1,430,716.00</u>	<u>17,371,583,081.20</u>
		<b>Total</b>	<b>26,011</b>					<b>450.00</b>	<b>5,635,060.00</b>	<b>1,576,986.00</b>	<b>17,456,618,902.58</b>
<b>Future</b>											
Dec 2011	ZAJY	Future	5,290	0.1042	0.1031	0.0000	0.0000	0	0.00		
Mar 2012	ZAJY	Future	26	0.1056	0.1045	0.0000	0.0000	0	0.00		
			<u>5,316</u>					<u>0.00</u>	<u>0.00</u>	<u>86,755.00</u>	<u>760,371,864.80</u>
		<b>Total</b>	<b>5,316</b>					<b>0.00</b>	<b>0.00</b>	<b>86,755.00</b>	<b>760,371,864.80</b>

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Dec 2011	ZAUM	Future	454	7.9820	7.9040	8.0510	8.0510	140	112,714,000.00		
Mar 2012	ZAUM	Future	12	8.0757	7.9960	0.0000	0.0000	0	0.00		
			<u>466</u>					<u>140.00</u>	<u>112,714,000.00</u>	<u>7,395.00</u>	<u>5,235,307,510.00</u>
	<b>Total</b>		<b>466</b>					<b>140.00</b>	<b>112,714,000.00</b>	<b>7,521.00</b>	<b>5,237,581,816.00</b>
<b>Future</b>											
Dec 2011	ZAUS	Future	306,991	7.9820	7.9040	8.0790	7.9279	16,704	133,864,289.70		
Mar 2012	ZAUS	Future	44,941	8.0757	7.9960	8.1399	8.0600	363	2,949,454.80		
Jun 2012	ZAUS	Future	22,394	8.1641	8.0810	8.2350	8.2025	2	16,437.50		
Sep 2012	ZAUS	Future	979	8.2515	8.1650	0.0000	0.0000	0	0.00		
			<u>375,305</u>					<u>17,069.00</u>	<u>136,830,182.00</u>	<u>22,851,396.00</u>	<u>181,301,267,670.20</u>
<b>Option</b>											
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	4.0000	5.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	5.0000	6.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	16,340	7.0000	9.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	1240.0000	1165.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1191.0000	1116.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1143.0000	1069.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.10 Put	1,000	25.0000	32.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	12,300	815.0000	753.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	773.0000	714.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	41.0000	60.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	51.0000	72.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	73.0000	101.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	584.0000	539.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	102.0000	135.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.75 Put	760	204.0000	253.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	411.0000	385.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,128	229.0000	281.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	376.0000	437.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	291.0000	276.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	100	275.0000	261.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	443.0000	507.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	514.0000	580.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.65 Call	400	161.0000	156.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	10,750	139.0000	135.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	22.0000	27.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	36.0000	45.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	71.0000	87.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1063.0000	1002.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1022.0000	963.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	775.0000	735.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAUS	7.50 Put	2,420	199.0000	239.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	535.0000	514.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	309.0000	302.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1296.0000	1244.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1193.0000	1145.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	530.0000	594.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	2,000	993.0000	1066.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	521.0000	514.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	2,000	501.0000	494.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	993.0000	971.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	644.0000	708.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	653.0000	644.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	756.0000	815.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	792.0000	780.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2239.0000	2211.0000	0.0000	0.0000	0	0.00		
			<u>248,136</u>					<u>0.00</u>	<u>0.00</u>	<u>2,744,651.00</u>	<u>1,516,047,740.28</u>
	<b>Total</b>		<b>623,441</b>					<b>17,069.00</b>	<b>136,830,182.00</b>	<b>25,596,047.00</b>	<b>182,817,315,410.48</b>

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<b>Grand Total</b>	<b>1,079,458</b>					<b>18,683.00</b>	<b>263,963,640.40</b>	<b>32,292,272</b>	<b>246,402,241,194.73</b>
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