

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-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 | 963.0000 | 864.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2011 | CAAG | 7.40 Call | 6,757 | 564.0000 | 468.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2011 | CAAG | 8.50 Call | 11,765 | 12.0000 | 15.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2011 | CAAG | 8.75 Call | 11,429 | 5.0000 | 7.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2011 | CAAG | 9.00 Call | 11,111 | 1.0000 | 2.0000 | 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 | 0.0765 | 0.0638 | 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 | 0.0893 | 0.0747 | 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 | 0.1963 | 0.1901 | 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 | 0.3946 | 0.3664 | 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 | 0.1437 | 0.1706 | 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 | 0.2220 | 0.2137 | 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 | 10,333 | 8.1591 | 8.1073 | 0.0000 | 0.0000 | 100 | 804,870.00 | | |

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|---------------|----------|--------------|---------------|----------|----------|---------|---------|---------------|---------------------|---------------------|--------------------------|
| Mar 2012 | ZAAD | Future | 22,069 | 8.1742 | 8.1191 | 8.0860 | 8.0830 | 500 | 4,039,780.00 | | |
| Jun 2012 | ZAAD | Future | 6,149 | 8.1926 | 8.1293 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>38,551</u> | | | | | <u>600.00</u> | <u>4,844,650.00</u> | <u>1,315,806.00</u> | <u>8,795,037,595.60</u> |
| | | Total | 38,551 | | | | | 600.00 | 4,844,650.00 | 1,316,006.00 | 8,795,103,719.60 |
| Future | | | | | | | | | | | |
| Dec 2011 | ZACA | Future | 25 | 7.8807 | 7.8069 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>25</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>20,374.00</u> | <u>144,457,874.50</u> |
| | | Total | 25 | | | | | 0.00 | 0.00 | 20,374.00 | 144,457,874.50 |
| Future | | | | | | | | | | | |
| Dec 2011 | ZAEU | Future | 28,651 | 11.0407 | 10.9753 | 11.0323 | 10.9300 | 143 | 1,575,230.30 | | |
| Mar 2012 | ZAEU | Future | 9,761 | 11.1686 | 11.0970 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2012 | ZAEU | Future | 14,099 | 11.2917 | 11.2073 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAEU | Future | 250 | 11.4136 | 11.3117 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>52,761</u> | | | | | <u>143.00</u> | <u>1,575,230.30</u> | <u>1,806,819.00</u> | <u>19,979,286,767.40</u> |
| Option | | | | | | | | | | | |
| Dec 2011 | ZAEU | 9.50 Put | 8,220 | 12.0000 | 15.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAEU | 10.10 Put | 2,740 | 43.0000 | 60.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAEU | 10.30 Call | 2,740 | 819.0000 | 777.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAEU | 11.00 Call | 8,220 | 395.0000 | 381.0000 | 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 | 74,681 | | | | | 143.00 | 1,575,230.30 | 2,136,773.00 | 20,101,333,772.20 |
| Future | | | | | | | | | | | |
| Dec 2011 | ZAFR | Future | 50 | 8.9510 | 8.8734 | 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> |
| | | Total | 50 | | | | | 0.00 | 0.00 | 13,966.00 | 112,720,494.40 |
| Future | | | | | | | | | | | |
| Dec 2011 | ZAGB | Future | 18,100 | 12.6589 | 12.5194 | 12.5378 | 12.4505 | 282 | 3,512,499.00 | | |
| Mar 2012 | ZAGB | Future | 7,002 | 12.7971 | 12.6506 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2012 | ZAGB | Future | 2,837 | 12.9271 | 12.7687 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>27,939</u> | | | | | <u>282.00</u> | <u>3,512,499.00</u> | <u>1,438,028.00</u> | <u>17,463,187,797.00</u> |
| | | Total | 27,939 | | | | | 282.00 | 3,512,499.00 | 1,584,298.00 | 17,548,223,618.38 |
| Future | | | | | | | | | | | |
| Dec 2011 | ZAJY | Future | 5,540 | 0.1047 | 0.1025 | 0.1013 | 0.1013 | 10 | 101,350.00 | | |
| Mar 2012 | ZAJY | Future | 6 | 0.1061 | 0.1039 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>5,546</u> | | | | | <u>10.00</u> | <u>101,350.00</u> | <u>87,065.00</u> | <u>763,595,164.80</u> |
| | | Total | 5,546 | | | | | 10.00 | 101,350.00 | 87,065.00 | 763,595,164.80 |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY VALUE | CUMULATIVE VOLUME | CUMULATIVE VALUE |
|----------|--------------|--------|------------|--------|----------|--------|--------|--------------|----------------------|-------------------|-------------------------|
| Dec 2011 | ZAUM | Future | 441 | 8.0276 | 7.9212 | 7.8560 | 7.8469 | 35 | 27,491,450.00 | | |
| Mar 2012 | ZAUM | Future | 12 | 8.1227 | 8.0112 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>453</u> | | | | | <u>35.00</u> | <u>27,491,450.00</u> | <u>7,668.00</u> | <u>5,450,759,690.00</u> |
| | Total | | 453 | | | | | 35.00 | 27,491,450.00 | 7,794.00 | 5,453,033,996.00 |

Future

| | | | | | | | | | | | |
|----------|------|--------|----------------|--------|--------|--------|--------|------------------|----------------------|----------------------|---------------------------|
| Dec 2011 | ZAUS | Future | 303,459 | 8.0276 | 7.9212 | 8.0394 | 7.8410 | 10,492 | 83,149,864.70 | | |
| Mar 2012 | ZAUS | Future | 41,244 | 8.1227 | 8.0112 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2012 | ZAUS | Future | 22,362 | 8.2126 | 8.0923 | 8.2025 | 8.0585 | 46 | 374,037.50 | | |
| Sep 2012 | ZAUS | Future | 979 | 8.3015 | 8.1696 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>368,044</u> | | | | | <u>10,538.00</u> | <u>83,523,902.20</u> | <u>22,909,987.00</u> | <u>181,765,874,951.90</u> |

Option

| | | | | | | | | | | | |
|----------|------|-----------|--------|-----------|-----------|--------|--------|---|------|--|--|
| Dec 2011 | ZAUS | 6.15 Put | 5,000 | 0.0000 | 2.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 6.55 Put | 560 | 2.0000 | 5.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 6.60 Put | 5,000 | 3.0000 | 5.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 6.70 Put | 16,340 | 4.0000 | 7.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 6.75 Call | 6,425 | 1283.0000 | 1179.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 6.80 Call | 200 | 1233.0000 | 1131.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 6.85 Call | 560 | 1185.0000 | 1083.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 7.10 Put | 1,000 | 15.0000 | 24.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 7.20 Call | 12,300 | 849.0000 | 759.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 7.25 Call | 5,560 | 802.0000 | 718.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 7.25 Put | 800 | 24.0000 | 47.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 7.30 Put | 3,780 | 31.0000 | 57.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 7.40 Put | 1,000 | 48.0000 | 82.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 7.50 Call | 11,280 | 599.0000 | 533.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 7.50 Put | 12,000 | 71.0000 | 112.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 7.75 Put | 760 | 159.0000 | 222.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 7.80 Call | 1,000 | 411.0000 | 370.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 7.80 Put | 5,128 | 183.0000 | 249.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 8.05 Put | 10,750 | 322.0000 | 402.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 8.10 Call | 11,340 | 281.0000 | 258.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 8.15 Call | 100 | 265.0000 | 243.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 8.15 Put | 400 | 387.0000 | 472.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 8.25 Put | 100 | 456.0000 | 545.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2011 | ZAUS | 8.80 Call | 10,750 | 125.0000 | 120.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2012 | ZAUS | 6.50 Put | 2,420 | 16.0000 | 23.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2012 | ZAUS | 6.70 Put | 10,000 | 27.0000 | 38.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2012 | ZAUS | 7.00 Put | 1,000 | 57.0000 | 75.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2012 | ZAUS | 7.10 Call | 10,000 | 1094.0000 | 1003.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2012 | ZAUS | 7.15 Call | 30,100 | 1052.0000 | 962.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2012 | ZAUS | 7.50 Call | 5,000 | 792.0000 | 724.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2012 | ZAUS | 7.50 Put | 2,420 | 169.0000 | 213.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |

| <u>DATE</u> | <u>CONTRACT</u> | | <u>OPEN INT</u> | <u>MTM</u> | <u>PREV MTM</u> | <u>HIGH</u> | <u>LOW</u> | <u>DAILY VOLUME</u> | <u>DAILY VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE VALUE</u> |
|-------------|-----------------|-----------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------|--------------------------|---------------------------|
| Mar 2012 | ZAUS | 8.00 Call | 5,000 | 536.0000 | 495.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2012 | ZAUS | 8.80 Call | 3 | 301.0000 | 282.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 7.15 Call | 16,000 | 1324.0000 | 1220.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 7.30 Call | 37,000 | 1218.0000 | 1118.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 7.90 Put | 360 | 490.0000 | 551.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 8.60 Put | 2,000 | 944.0000 | 1023.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 9.10 Call | 360 | 519.0000 | 477.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2012 | ZAUS | 9.20 Call | 2,000 | 498.0000 | 457.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.00 Call | 300 | 988.0000 | 916.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 8.00 Put | 540 | 606.0000 | 667.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2012 | ZAUS | 9.10 Call | 540 | 642.0000 | 595.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 8.10 Put | 180 | 715.0000 | 777.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2013 | ZAUS | 9.10 Call | 180 | 762.0000 | 714.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 8.00 Call | 200 | 2015.0000 | 1974.0000 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>247,736</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>2,745,451.00</u> | <u>1,516,170,940.28</u> |
| | Total | | 615,780 | | | | | 10,538.00 | 83,523,902.20 | 25,655,438.00 | 183,282,045,892.18 |

| | | | | | |
|--------------------|------------------|------------------|-----------------------|-------------------|---------------------------|
| Grand Total | 1,074,320 | 11,608.00 | 121,049,081.50 | 32,361,676 | 247,197,089,625.13 |
|--------------------|------------------|------------------|-----------------------|-------------------|---------------------------|
