

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-November-2011

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE	
Future	Dec 2011	CAAK	Future	12,659	0.0874	0.1005	0.0000	0.0000	0	0.00		
				<u>12,659</u>					<u>0.00</u>	<u>0.00</u>	<u>12,659.00</u>	<u>749,412.80</u>
			Total	12,659					0.00	0.00	12,659.00	749,412.80
Future	Dec 2011	CAAL	Future	18,519	0.0923	0.1103	0.0000	0.0000	0	0.00		
				<u>18,519</u>					<u>0.00</u>	<u>0.00</u>	<u>18,519.00</u>	<u>1,574,115.00</u>
			Total	18,519					0.00	0.00	18,519.00	1,574,115.00
Future	Dec 2011	CAAM	Future	12,423	0.1913	0.1678	0.0000	0.0000	0	0.00		
				<u>12,423</u>					<u>0.00</u>	<u>0.00</u>	<u>12,423.00</u>	<u>1,849,784.70</u>
			Total	12,423					0.00	0.00	12,423.00	1,849,784.70
Future	Mar 2012	CAAN	Future	100,000	0.3898	0.4321	0.0000	0.0000	0	0.00		
				<u>100,000</u>					<u>0.00</u>	<u>0.00</u>	<u>100,000.00</u>	<u>68,600,000.00</u>
			Total	100,000					0.00	0.00	100,000.00	68,600,000.00
Future	Mar 2012	CAAO	Future	100,000	0.1412	0.1129	0.0000	0.0000	0	0.00		
				<u>100,000</u>					<u>0.00</u>	<u>0.00</u>	<u>100,000.00</u>	<u>13,250,000.00</u>
			Total	100,000					0.00	0.00	100,000.00	13,250,000.00
Future	Dec 2011	CAAP	Future	12,346	0.2183	0.1924	0.0000	0.0000	0	0.00		
				<u>12,346</u>					<u>0.00</u>	<u>0.00</u>	<u>12,346.00</u>	<u>2,019,805.60</u>
			Total	12,346					0.00	0.00	12,346.00	2,019,805.60
Future	Dec 2011	CAAR	Future	18,750	0.0918	0.1086	0.0000	0.0000	0	0.00		
				<u>18,750</u>					<u>0.00</u>	<u>0.00</u>	<u>18,750.00</u>	<u>1,815,000.00</u>
			Total	18,750					0.00	0.00	18,750.00	1,815,000.00
Future	Dec 2011	ZAAD	Future	12,460	8.2966	8.3657	0.0000	0.0000	0	0.00		
	Mar 2012	ZAAD	Future	22,701	8.3155	8.3858	0.0000	0.0000	0	0.00		
	Jun 2012	ZAAD	Future	6,159	8.3377	8.4094	0.0000	0.0000	0	0.00		
				<u>41,320</u>					<u>0.00</u>	<u>0.00</u>	<u>1,330,802.00</u>	<u>8,919,337,881.50</u>
			Total	41,320					0.00	0.00	1,331,002.00	8,919,404,005.50

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Future											
Dec 2011	ZACA	Future	15	7.9248	8.0097	0.0000	0.0000	0	0.00		
			15					0.00	0.00	20,384.00	144,536,464.50
		Total	15					0.00	0.00	20,384.00	144,536,464.50
Future											
Dec 2011	ZAEU	Future	22,827	11.0767	11.1323	11.0900	11.0800	548	6,080,750.00		
Mar 2012	ZAEU	Future	9,991	11.2129	11.2703	11.2615	11.2615	18	202,707.00		
Jun 2012	ZAEU	Future	14,109	11.3426	11.4020	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	250	11.4689	11.5302	0.0000	0.0000	0	0.00		
			47,177					566.00	6,283,457.00	1,820,391.00	20,129,386,167.90
Option											
Dec 2011	ZAEU	9.50 Put	8,220	5.0000	4.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	20.0000	14.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	819.0000	862.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	349.0000	362.0000	0.0000	0.0000	0	0.00		
			21,920					0.00	0.00	329,954.00	122,047,004.80
		Total	69,097					566.00	6,283,457.00	2,150,345.00	20,251,433,172.70
Future											
Dec 2011	ZAFR	Future	25	9.1207	9.1406	0.0000	0.0000	0	0.00		
			25					0.00	0.00	13,991.00	112,946,619.40
		Total	25					0.00	0.00	13,991.00	112,946,619.40
Future											
Dec 2011	ZAGB	Future	14,055	12.8522	12.9742	0.0000	0.0000	7	90,797.00		
Mar 2012	ZAGB	Future	3,918	12.9976	13.1225	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	Future	2,847	13.1325	13.2602	0.0000	0.0000	0	0.00		
			20,820					7.00	90,797.00	1,465,797.00	17,817,469,447.50
Option											
Mar 2012	ZAGB	11.00 Put	768	67.0000	57.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	223.0000	178.0000	0.0000	0.0000	0	0.00		
			1,536					0.00	0.00	148,574.00	85,260,376.90
		Total	22,356					7.00	90,797.00	1,614,371.00	17,902,729,824.40
Future											
Dec 2011	ZAJY	Future	5,415	0.1030	0.1041	0.0000	0.0000	0	0.00		
Mar 2012	ZAJY	Future	6	0.1045	0.1056	0.0000	0.0000	0	0.00		
			5,421					0.00	0.00	90,556.00	799,371,450.00
		Total	5,421					0.00	0.00	90,556.00	799,371,450.00
Future											
Dec 2011	ZAUM	Future	414	8.0282	8.1425	8.1191	8.0360	6	4,863,150.00		

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Option	Mar 2012	ZAUM	Future	297	8.1268	8.2430	8.2206	8.1860	30	24,575,300.00		
				711					36.00	29,438,450.00	8,072.00	5,776,109,390.00
Option	Mar 2012	ZAUM	8.20 Call	80	44740.0000	50257.0000	0.0000	0.0000	0	0.00		
				80					0.00	0.00	206.00	6,552,866.00
			Total	791					36.00	29,438,450.00	8,278.00	5,782,662,256.00
Future	Dec 2011	ZAUS	Future	255,245	8.0282	8.1425	8.2900	8.0167	20,228	163,961,585.30		
	Mar 2012	ZAUS	Future	44,780	8.1268	8.2430	8.2109	8.1285	372	3,037,588.50		
	Jun 2012	ZAUS	Future	22,056	8.2195	8.3374	8.2834	8.2420	225	1,867,825.00		
	Sep 2012	ZAUS	Future	979	8.3104	8.4297	0.0000	0.0000	0	0.00		
					323,060				20,825.00	168,866,998.80	23,307,587.00	184,925,656,355.90
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	2.0000	3.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	6.60 Put	5,000	3.0000	3.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	6.70 Put	16,340	4.0000	4.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	6.75 Call	6,425	1282.0000	1396.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	6.80 Call	200	1233.0000	1347.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	6.85 Call	560	1184.0000	1298.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	7.10 Put	1,000	13.0000	13.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	7.20 Call	12,300	845.0000	959.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	7.25 Call	5,560	798.0000	912.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	7.25 Put	800	20.0000	20.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	7.30 Put	3,780	25.0000	23.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	7.40 Put	1,000	39.0000	33.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	7.50 Call	11,280	586.0000	690.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	7.50 Put	12,000	58.0000	48.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	7.80 Call	1,000	383.0000	467.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	7.80 Put	5,128	155.0000	125.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	7.95 Call	12,579	307.0000	380.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	8.05 Put	10,750	286.0000	238.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	8.10 Call	11,340	246.0000	307.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	8.15 Call	100	228.0000	286.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	8.15 Put	400	350.0000	294.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	8.20 Call	560	213.0000	266.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	8.25 Put	100	420.0000	356.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	8.30 Call	400	184.0000	232.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	8.50 Call	12,500	140.0000	175.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	8.80 Call	10,750	96.0000	118.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAUS	6.50 Put	2,420	16.0000	15.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAUS	6.70 Put	10,000	28.0000	24.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAUS	7.00 Put	1,000	57.0000	50.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1098.0000	1206.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1056.0000	1163.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	792.0000	882.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	165.0000	139.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	524.0000	588.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	283.0000	317.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1334.0000	1436.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1227.0000	1325.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	482.0000	434.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	927.0000	861.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	507.0000	548.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	4,000	485.0000	525.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	991.0000	1060.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	595.0000	544.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	633.0000	681.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	711.0000	653.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	762.0000	813.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2101.0000	2169.0000	0.0000	0.0000	0	0.00		
			<u>277,015</u>					0.00	0.00	2,781,231.00	1,526,669,226.54
	Total		600,075					20,825.00	168,866,998.80	26,088,818.00	186,452,325,582.44

Grand Total	1,013,797		21,434.00	204,679,702.80	32,821,763	251,354,206,500.44
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