

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 03-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	0.0723	0.0874	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	0.0766	0.0923	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	0.2019	0.1913	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	0.3552	0.3898	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	0.1683	0.1412	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	0.2283	0.2183	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	0.0766	0.0918	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	11,960	8.1648	8.2966	8.1700	8.1700	500	4,090,000.00		
	Mar 2012	ZAAD	Future	22,681	8.1830	8.3155	8.2000	8.1800	45	368,610.00		
	Jun 2012	ZAAD	Future	6,159	8.2050	8.3377	0.0000	0.0000	0	0.00		
				<u>40,800</u>					<u>545.00</u>	<u>4,458,610.00</u>	<u>1,331,347.00</u>	<u>8,923,796,491.50</u>
			Total	40,800					545.00	4,458,610.00	1,331,547.00	8,923,862,615.50

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Future											
Dec 2011	ZACA	Future	15	7.8095	7.9248	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	22,778	10.9024	11.0767	11.0695	10.9125	169	1,847,974.00		
Mar 2012	ZAEU	Future	9,991	11.0378	11.2129	11.1100	11.0515	624	6,921,301.00		
Jun 2012	ZAEU	Future	14,109	11.1658	11.3426	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	250	11.2907	11.4689	0.0000	0.0000	0	0.00		
			47,128					793.00	8,769,275.00	1,821,184.00	20,138,155,442.90
Option											
Dec 2011	ZAEU	9.50 Put	8,220	7.0000	5.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	37.0000	20.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	672.0000	819.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	267.0000	349.0000	0.0000	0.0000	0	0.00		
			21,920					0.00	0.00	329,954.00	122,047,004.80
		Total	69,048					793.00	8,769,275.00	2,151,138.00	20,260,202,447.70
Future											
Dec 2011	ZAFR	Future	25	8.9738	9.1207	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	13,905	12.6690	12.8522	12.9205	12.7050	1,009	12,887,123.00		
Mar 2012	ZAGB	Future	3,968	12.8115	12.9976	12.8855	12.8270	674	8,699,589.50		
Jun 2012	ZAGB	Future	2,847	12.9434	13.1325	0.0000	0.0000	0	0.00		
			20,720					1,683.00	21,586,712.50	1,467,480.00	17,839,056,160.00
Option											
Mar 2012	ZAGB	11.00 Put	768	74.0000	67.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	260.0000	223.0000	0.0000	0.0000	0	0.00		
			1,536					0.00	0.00	148,574.00	85,260,376.90
		Total	22,256					1,683.00	21,586,712.50	1,616,054.00	17,924,316,536.90
Future											
Dec 2011	ZAJY	Future	5,415	0.1017	0.1030	0.0000	0.0000	0	0.00		
Mar 2012	ZAJY	Future	6	0.1031	0.1045	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	7.9210	8.0282	0.0000	0.0000	0	0.00		

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Option	Mar 2012 ZAUM	Future	297	8.0175	8.1268	0.0000	0.0000	0	0.00	8,072.00	5,776,109,390.00	
			711						0.00			0.00
			Total		791							0.00
Option	Mar 2012 ZAUM	8.20 Call	80	40691.0000	44740.0000	0.0000	0.0000	0	0.00	206.00	6,552,866.00	
			80						0.00			0.00
			Total		791							0.00
Future	Dec 2011 ZAUS	Future	255,159	7.9210	8.0282	8.1400	7.8900	22,756	182,432,590.20			
	Mar 2012 ZAUS	Future	44,590	8.0175	8.1268	8.1353	8.0248	1,291	10,416,346.00			
	Jun 2012 ZAUS	Future	21,446	8.1080	8.2195	8.1761	8.1755	610	4,987,315.00			
	Sep 2012 ZAUS	Future	979	8.1967	8.3104	0.0000	0.0000	0	0.00			
	Total			322,174					24,657.00	197,836,251.20	23,332,244.00	185,123,492,607.10
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	3.0000	2.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	6.60 Put	5,000	4.0000	3.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	6.70 Put	16,340	5.0000	4.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	6.75 Call	6,425	1177.0000	1282.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	6.80 Call	200	1128.0000	1233.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	6.85 Call	560	1079.0000	1184.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	7.10 Put	1,000	18.0000	13.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	7.20 Call	12,300	750.0000	845.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	7.25 Call	5,560	706.0000	798.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	7.25 Put	800	35.0000	20.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	7.30 Put	3,780	43.0000	25.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	7.40 Put	1,000	62.0000	39.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	7.50 Call	11,280	508.0000	586.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	7.50 Put	12,000	87.0000	58.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	7.80 Call	1,000	330.0000	383.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	7.80 Put	5,128	209.0000	155.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	7.95 Call	12,579	264.0000	307.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	8.05 Put	10,750	357.0000	286.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	8.10 Call	11,340	212.0000	246.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	8.15 Call	100	198.0000	228.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	8.15 Put	400	427.0000	350.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	8.20 Call	560	184.0000	213.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	8.25 Put	100	500.0000	420.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	8.30 Call	0	160.0000	184.0000	0.0000	0.0000	800	151,200.00			
	Dec 2011 ZAUS	8.50 Call	12,500	122.0000	140.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	8.80 Call	10,750	83.0000	96.0000	0.0000	0.0000	0	0.00			
	Mar 2012 ZAUS	6.50 Put	2,420	22.0000	16.0000	0.0000	0.0000	0	0.00			
	Mar 2012 ZAUS	6.70 Put	10,000	37.0000	28.0000	0.0000	0.0000	0	0.00			

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Mar 2012	ZAUS	7.00 Put	1,000	73.0000	57.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1006.0000	1098.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	966.0000	1056.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	721.0000	792.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	204.0000	165.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	479.0000	524.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	258.0000	283.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1247.0000	1334.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1144.0000	1227.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	535.0000	482.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	993.0000	927.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	469.0000	507.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	4,000	448.0000	485.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	932.0000	991.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	650.0000	595.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	591.0000	633.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	763.0000	711.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	718.0000	762.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2048.0000	2101.0000	0.0000	0.0000	0	0.00		
			<u>276,615</u>					<u>800.00</u>	<u>151,200.00</u>	<u>2,782,031.00</u>	<u>1,526,820,426.54</u>
	Total		598,789					25,457.00	197,987,451.20	26,114,275.00	186,650,313,033.64

Grand Total	1,011,842						28,478.00	232,802,048.70	32,850,241	251,587,008,549.14
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