

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-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	0.0873	0.0818	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>
			<b>Total</b>	<b>12,659</b>					<b>0.00</b>	<b>0.00</b>	12,659.00	749,412.80
Future	Dec 2011	CAAL	Future	18,519	0.0870	0.0816	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>
			<b>Total</b>	<b>18,519</b>					<b>0.00</b>	<b>0.00</b>	18,519.00	1,574,115.00
Future	Dec 2011	CAAM	Future	12,423	0.1922	0.1944	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>
			<b>Total</b>	<b>12,423</b>					<b>0.00</b>	<b>0.00</b>	12,423.00	1,849,784.70
Future	Mar 2012	CAAN	Future	100,000	0.3616	0.3565	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>
			<b>Total</b>	<b>100,000</b>					<b>0.00</b>	<b>0.00</b>	100,000.00	68,600,000.00
Future	Mar 2012	CAAO	Future	100,000	0.1535	0.1593	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>
			<b>Total</b>	<b>100,000</b>					<b>0.00</b>	<b>0.00</b>	100,000.00	13,250,000.00
Future	Dec 2011	CAAP	Future	12,346	0.2195	0.2213	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>
			<b>Total</b>	<b>12,346</b>					<b>0.00</b>	<b>0.00</b>	12,346.00	2,019,805.60
Future	Dec 2011	CAAR	Future	18,750	0.0891	0.0839	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>
			<b>Total</b>	<b>18,750</b>					<b>0.00</b>	<b>0.00</b>	18,750.00	1,815,000.00
Future	Jan 2012	CAAS	Future	12,500	0.0678	0.0592	0.0000	0.0000	12,500	740,000.00		
				<u>12,500</u>					<u>12,500.00</u>	<u>740,000.00</u>	<u>12,500.00</u>	<u>740,000.00</u>
			<b>Total</b>	<b>12,500</b>					<b>12,500.00</b>	<b>740,000.00</b>	12,500.00	740,000.00

Future

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE		
Feb 2012	CAAT	Future	12,500	0.0616	0.0520	0.0000	0.0000	12,500	650,000.00				
			<u>12,500</u>					<u>12,500.00</u>	<u>650,000.00</u>	<u>12,500.00</u>	<u>650,000.00</u>		
		<b>Total</b>	<b>12,500</b>					<b>12,500.00</b>	<b>650,000.00</b>	12,500.00	650,000.00		
<b>Future</b>													
Jan 2012	CAAU	Future	19,481	0.0891	0.0823	0.0000	0.0000	19,481	1,605,234.40				
			<u>19,481</u>					<u>19,481.00</u>	<u>1,605,234.40</u>	<u>19,481.00</u>	<u>1,605,234.40</u>		
		<b>Total</b>	<b>19,481</b>					<b>19,481.00</b>	<b>1,605,234.40</b>	19,481.00	1,605,234.40		
<b>Future</b>													
Feb 2012	CAAV	Future	12,987	0.1161	0.1128	0.0000	0.0000	12,987	1,464,933.60				
			<u>12,987</u>					<u>12,987.00</u>	<u>1,464,933.60</u>	<u>12,987.00</u>	<u>1,464,933.60</u>		
		<b>Total</b>	<b>12,987</b>					<b>12,987.00</b>	<b>1,464,933.60</b>	12,987.00	1,464,933.60		
<b>Future</b>													
Dec 2011	ZAAD	Future	12,712	8.2351	8.1690	8.2635	8.2635	800	6,610,800.00				
Mar 2012	ZAAD	Future	22,681	8.2525	8.1852	0.0000	0.0000	0	0.00				
Jun 2012	ZAAD	Future	6,162	8.2744	8.2047	8.2650	8.2650	3	24,795.00				
			<u>41,555</u>					<u>803.00</u>	<u>6,635,595.00</u>	<u>1,333,082.00</u>	<u>8,938,013,038.50</u>		
<b>Total</b>			<b>41,555</b>					<b>803.00</b>	<b>6,635,595.00</b>	1,333,282.00	8,938,079,162.50		
<b>Future</b>													
Dec 2011	ZACA	Future	15	7.8491	7.7857	0.0000	0.0000	0	0.00				
			<u>15</u>					<u>0.00</u>	<u>0.00</u>	<u>20,384.00</u>	<u>144,536,464.50</u>		
		<b>Total</b>	<b>15</b>					<b>0.00</b>	<b>0.00</b>	20,384.00	144,536,464.50		
<b>Future</b>													
Dec 2011	ZAEU	Future	22,788	10.9979	10.9105	11.0200	11.0200	45	495,900.00				
		Mar 2012	ZAEU	Future	9,991	11.1325	11.0428	0.0000	0.0000	0	0.00		
		Jun 2012	ZAEU	Future	14,099	11.2590	11.1665	11.2120	11.2120	10	112,120.00		
Sep 2012	ZAEU	Future	250	11.3820	11.2878	0.0000	0.0000	0	0.00				
			<u>47,128</u>					<u>55.00</u>	<u>608,020.00</u>	<u>1,821,344.00</u>	<u>20,139,926,845.90</u>		
<b>Option</b>													
Dec 2011	ZAEU	9.50 Put	8,220	4.0000	7.0000	0.0000	0.0000	0	0.00				
Dec 2011	ZAEU	10.10 Put	2,740	21.0000	36.0000	0.0000	0.0000	0	0.00				
Dec 2011	ZAEU	10.30 Call	2,740	742.0000	679.0000	0.0000	0.0000	0	0.00				
Dec 2011	ZAEU	11.00 Call	8,220	289.0000	271.0000	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>69,048</b>					<b>55.00</b>	<b>608,020.00</b>	2,151,298.00	20,261,973,850.70		
<b>Future</b>													
Dec 2011	ZAFR	Future	25	8.8895	8.9348	0.0000	0.0000	0	0.00				
			<u>25</u>					<u>0.00</u>	<u>0.00</u>	<u>13,991.00</u>	<u>112,946,619.40</u>		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Total</b>			<b>25</b>					<b>0.00</b>	<b>0.00</b>	13,991.00	112,946,619.40
<b>Future</b>											
Dec 2011	ZAGB	Future	13,905	12.7792	12.6701	12.8700	12.6951	155	1,984,827.50		
Mar 2012	ZAGB	Future	3,968	12.9221	12.8105	0.0000	0.0000	200	2,599,100.00		
Jun 2012	ZAGB	Future	2,832	13.0514	12.9395	13.1100	13.1100	3	39,330.00		
			<u>20,705</u>					<u>358.00</u>	<u>4,623,257.50</u>	<u>1,467,942.00</u>	<u>17,845,014,328.50</u>
<b>Option</b>											
Mar 2012	ZAGB	11.00 Put	768	65.0000	70.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	224.0000	252.0000	0.0000	0.0000	0	0.00		
			<u>1,536</u>					<u>0.00</u>	<u>0.00</u>	<u>148,574.00</u>	<u>85,260,376.90</u>
<b>Total</b>			<b>22,241</b>					<b>358.00</b>	<b>4,623,257.50</b>	1,616,516.00	17,930,274,705.40
<b>Future</b>											
Dec 2011	ZAJY	Future	5,415	0.1022	0.1017	0.0000	0.0000	0	0.00		
Mar 2012	ZAJY	Future	6	0.1036	0.1031	0.0000	0.0000	0	0.00		
			<u>5,421</u>					<u>0.00</u>	<u>0.00</u>	<u>90,556.00</u>	<u>799,371,450.00</u>
<b>Total</b>			<b>5,421</b>					<b>0.00</b>	<b>0.00</b>	90,556.00	799,371,450.00
<b>Future</b>											
Dec 2011	ZAUM	Future	414	7.9675	7.9451	0.0000	0.0000	0	0.00		
Mar 2012	ZAUM	Future	427	8.0642	8.0406	8.0680	8.0680	130	104,884,000.00		
			<u>841</u>					<u>130.00</u>	<u>104,884,000.00</u>	<u>8,202.00</u>	<u>5,880,993,390.00</u>
<b>Option</b>											
Mar 2012	ZAUM	8.20 Call	80	40781.0000	40102.0000	0.0000	0.0000	0	0.00		
			<u>80</u>					<u>0.00</u>	<u>0.00</u>	<u>206.00</u>	<u>6,552,866.00</u>
<b>Total</b>			<b>921</b>					<b>130.00</b>	<b>104,884,000.00</b>	8,408.00	5,887,546,256.00
<b>Future</b>											
Dec 2011	ZAUS	Future	257,274	7.9675	7.9451	8.0536	7.9400	12,639	101,190,893.80		
Mar 2012	ZAUS	Future	45,880	8.0642	8.0406	8.1477	8.0761	1,919	15,582,143.20		
Jun 2012	ZAUS	Future	21,515	8.1541	8.1297	8.2305	8.1300	69	565,963.00		
Sep 2012	ZAUS	Future	979	8.2416	8.2166	0.0000	0.0000	0	0.00		
			<u>325,648</u>					<u>14,627.00</u>	<u>117,339,000.00</u>	<u>23,371,320.00</u>	<u>185,433,870,516.10</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	2.0000	2.0000	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	1221.0000	1199.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1172.0000	1150.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1123.0000	1101.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.10 Put	1,000	12.0000	14.0000	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Dec 2011	ZAUS	7.20 Call	12,300	785.0000	766.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	740.0000	721.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	23.0000	26.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	28.0000	32.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	43.0000	48.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	530.0000	515.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	63.0000	70.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	336.0000	327.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,128	169.0000	182.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.90 Put	560	219.0000	235.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.95 Call	12,579	264.0000	258.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	308.0000	327.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	208.0000	205.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	1,060	193.0000	190.0000	0.0000	0.0000	1,920	391,680.00		
Dec 2011	ZAUS	8.15 Put	400	376.0000	395.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	448.0000	469.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.50 Call	12,500	114.0000	115.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	10,750	75.0000	77.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	19.0000	18.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	31.0000	31.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	61.0000	62.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1040.0000	1018.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	998.0000	977.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	740.0000	724.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	176.0000	183.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	482.0000	473.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	176	418.0000	432.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	254.0000	251.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	562.0000	576.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1282.0000	1257.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1176.0000	1152.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	505.0000	516.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	957.0000	972.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	474.0000	467.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	4,000	454.0000	446.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	945.0000	931.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	621.0000	634.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	599.0000	590.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	734.0000	749.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	722.0000	711.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2015.0000	1975.0000	0.0000	0.0000	0	0.00		
			<u>277,883</u>					<u>1,920.00</u>	<u>391,680.00</u>	<u>2,786,807.00</u>	<u>1,528,035,498.54</u>

<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>
		<b>Total</b>	<b>603,531</b>				<b>16,547.00</b>	<b>117,730,680.00</b>	<b>26,158,127.00</b>	<b>186,961,906,014.64</b>
		<b>Grand Total</b>	<b>1,074,922</b>				<b>75,361.00</b>	<b>238,941,720.50</b>	<b>32,954,048</b>	<b>252,029,891,816.64</b>