

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-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	0.0759	0.0873	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	0.0741	0.0870	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	0.2101	0.1922	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	0.3305	0.3616	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	0.1714	0.1535	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	0.2383	0.2195	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	0.0779	0.0891	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	0.0631	0.0678	0.0000	0.0000	0	0.00		
				<u>12,500</u>					<u>0.00</u>	<u>0.00</u>	<u>12,500.00</u>	<u>740,000.00</u>
			<b>Total</b>	<b>12,500</b>					<b>0.00</b>	<b>0.00</b>	12,500.00	740,000.00

Future

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Feb 2012	CAAT	Future	12,500	0.0572	0.0616	0.0000	0.0000	0	0.00			
			<u>12,500</u>					0.00	0.00	12,500.00	650,000.00	
		<b>Total</b>	<b>12,500</b>					<b>0.00</b>	<b>0.00</b>	12,500.00	650,000.00	
<b>Future</b>												
Jan 2012	CAAU	Future	19,481	0.0976	0.0891	0.0000	0.0000	0	0.00			
			<u>19,481</u>					0.00	0.00	19,481.00	1,605,234.40	
		<b>Total</b>	<b>19,481</b>					<b>0.00</b>	<b>0.00</b>	19,481.00	1,605,234.40	
<b>Future</b>												
Feb 2012	CAAV	Future	12,987	0.1270	0.1161	0.0000	0.0000	0	0.00			
			<u>12,987</u>					0.00	0.00	12,987.00	1,464,933.60	
		<b>Total</b>	<b>12,987</b>					<b>0.00</b>	<b>0.00</b>	12,987.00	1,464,933.60	
<b>Future</b>												
Dec 2011	ZAAD	Future	11,712	8.1332	8.2351	8.1740	8.1740	1,000	8,184,000.00			
Mar 2012	ZAAD	Future	22,681	8.1499	8.2525	0.0000	0.0000	0	0.00			
Jun 2012	ZAAD	Future	6,162	8.1721	8.2744	0.0000	0.0000	0	0.00			
			<u>40,555</u>					1,000.00	8,184,000.00	1,334,082.00	8,946,197,038.50	
<b>Total</b>			<b>40,555</b>					<b>1,000.00</b>	<b>8,184,000.00</b>	1,334,282.00	8,946,263,162.50	
<b>Future</b>												
Dec 2011	ZACA	Future	15	7.7802	7.8491	0.0000	0.0000	0	0.00			
			<u>15</u>					0.00	0.00	20,384.00	144,536,464.50	
		<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	22,787	10.9118	10.9979	10.9818	10.9818	1	10,981.80			
		Mar 2012	Future	9,991	11.0439	11.1325	0.0000	0.0000	0	0.00		
		Jun 2012	Future	14,099	11.1678	11.2590	0.0000	0.0000	0	0.00		
		Sep 2012	Future	250	11.2882	11.3820	0.0000	0.0000	0	0.00		
				<u>47,127</u>					1.00	10,981.80	1,821,345.00	20,139,937,827.70
<b>Option</b>												
Dec 2011	ZAEU	9.50 Put	8,220	4.0000	4.0000	0.0000	0.0000	0	0.00			
Dec 2011	ZAEU	10.10 Put	2,740	24.0000	21.0000	0.0000	0.0000	0	0.00			
Dec 2011	ZAEU	10.30 Call	2,740	659.0000	742.0000	0.0000	0.0000	0	0.00			
Dec 2011	ZAEU	11.00 Call	8,220	242.0000	289.0000	0.0000	0.0000	0	0.00			
			<u>21,920</u>					0.00	0.00	329,954.00	122,047,004.80	
<b>Total</b>			<b>69,047</b>					<b>1.00</b>	<b>10,981.80</b>	2,151,299.00	20,261,984,832.50	
<b>Future</b>												
Dec 2011	ZAFR	Future	25	8.8394	8.8895	0.0000	0.0000	0	0.00			
			<u>25</u>					0.00	0.00	13,991.00	112,946,619.40	

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	14,062	12.7016	12.7792	12.8090	12.8090	169	2,151,533.00		
Mar 2012	ZAGB	Future	3,968	12.8421	12.9221	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	Future	2,832	12.9688	13.0514	0.0000	0.0000	0	0.00		
			<u>20,862</u>					<u>169.00</u>	<u>2,151,533.00</u>	<u>1,468,111.00</u>	<u>17,847,165,861.50</u>
<b>Option</b>											
Mar 2012	ZAGB	11.00 Put	768	69.0000	65.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	244.0000	224.0000	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>22,398</b>					<b>169.00</b>	<b>2,151,533.00</b>	1,616,685.00	17,932,426,238.40
<b>Future</b>											
Dec 2011	ZAJY	Future	5,415	0.1016	0.1022	0.0000	0.0000	0	0.00		
Mar 2012	ZAJY	Future	6	0.1031	0.1036	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	419	7.8913	7.9675	7.9735	7.9735	5	3,986,750.00		
Mar 2012	ZAUM	Future	427	7.9863	8.0642	0.0000	0.0000	0	0.00		
			<u>846</u>					<u>5.00</u>	<u>3,986,750.00</u>	<u>8,207.00</u>	<u>5,884,980,140.00</u>
<b>Option</b>											
Mar 2012	ZAUM	8.20 Call	80	36502.0000	40781.0000	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>926</b>					<b>5.00</b>	<b>3,986,750.00</b>	8,413.00	5,891,533,006.00
<b>Future</b>											
Dec 2011	ZAUS	Future	253,476	7.8913	7.9675	8.0259	7.8900	10,247	81,572,590.90		
Mar 2012	ZAUS	Future	45,881	7.9863	8.0642	8.1185	8.0000	1,054	8,480,617.00		
Jun 2012	ZAUS	Future	21,567	8.0748	8.1541	8.1600	8.1190	135	1,097,380.20		
Sep 2012	ZAUS	Future	979	8.1603	8.2416	0.0000	0.0000	0	0.00		
			<u>321,903</u>					<u>11,436.00</u>	<u>91,150,588.10</u>	<u>23,382,756.00</u>	<u>185,525,021,104.20</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	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	1145.0000	1221.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1096.0000	1172.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1047.0000	1123.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.10 Put	1,000	13.0000	12.0000	0.0000	0.0000	0	0.00		

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Dec 2011	ZAUS	7.20 Call	12,300	713.0000	785.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	669.0000	740.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	28.0000	23.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	34.0000	28.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	51.0000	43.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	465.0000	530.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	74.0000	63.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	287.0000	336.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,128	196.0000	169.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.90 Put	560	251.0000	219.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.95 Call	12,579	223.0000	264.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	348.0000	308.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	174.0000	208.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	1,060	161.0000	193.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	420.0000	376.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	496.0000	448.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.50 Call	12,500	94.0000	114.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	10,750	62.0000	75.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	20.0000	19.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	33.0000	31.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	65.0000	61.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	966.0000	1040.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	925.0000	998.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	676.0000	740.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	190.0000	176.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	434.0000	482.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	176	448.0000	418.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	225.0000	254.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	595.0000	562.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1210.0000	1282.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1105.0000	1176.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	533.0000	505.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	997.0000	957.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	440.0000	474.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	4,000	421.0000	454.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	890.0000	945.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	648.0000	621.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	560.0000	599.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	765.0000	734.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	684.0000	722.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1977.0000	2015.0000	0.0000	0.0000	0	0.00		
			<u>277,883</u>					<u>0.00</u>	<u>0.00</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>599,786</b>				<b>11,436.00</b>	<b>91,150,588.10</b>	<b>26,169,563.00</b>	<b>187,053,056,602.74</b>
		<b>Grand Total</b>	<b>1,070,338</b>				<b>12,611.00</b>	<b>105,483,852.90</b>	<b>32,966,659</b>	<b>252,135,375,669.54</b>