

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-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	0.1030	0.0759	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	0.1041	0.0741	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	0.1741	0.2101	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	0.3924	0.3305	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	0.1317	0.1714	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	0.2009	0.2383	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	0.1065	0.0779	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	Jan 2012	CAAS	Future	12,500	0.0782	0.0631	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>
			Total	12,500					0.00	0.00	12,500.00	740,000.00

Future

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Feb 2012	CAAT	Future	12,500	0.0689	0.0572	0.0000	0.0000	0	0.00		
			<u>12,500</u>					0.00	0.00	12,500.00	650,000.00
		Total	12,500					0.00	0.00	12,500.00	650,000.00
Future											
Jan 2012	CAAU	Future	19,481	0.0786	0.0976	0.0000	0.0000	0	0.00		
			<u>19,481</u>					0.00	0.00	19,481.00	1,605,234.40
		Total	19,481					0.00	0.00	19,481.00	1,605,234.40
Future											
Feb 2012	CAAV	Future	12,987	0.1034	0.1270	0.0000	0.0000	0	0.00		
			<u>12,987</u>					0.00	0.00	12,987.00	1,464,933.60
		Total	12,987					0.00	0.00	12,987.00	1,464,933.60
Future											
Dec 2011	ZAAD	Future	11,612	8.1619	8.1332	0.0000	0.0000	100	814,050.00		
Mar 2012	ZAAD	Future	22,681	8.1813	8.1499	0.0000	0.0000	0	0.00		
Jun 2012	ZAAD	Future	6,167	8.2073	8.1721	8.2100	8.2100	5	41,050.00		
			<u>40,460</u>					105.00	855,100.00	1,334,187.00	8,947,052,138.50
Total		40,460						105.00	855,100.00	1,334,387.00	8,947,118,262.50
Future											
Dec 2011	ZACA	Future	15	7.8705	7.7802	0.0000	0.0000	0	0.00		
			<u>15</u>					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	22,603	10.9151	10.9118	10.9700	10.8960	3,387	37,103,066.00		
Mar 2012	ZAEU	Future	9,991	11.0517	11.0439	11.1470	11.1026	155	1,721,185.00		
Jun 2012	ZAEU	Future	14,099	11.1797	11.1678	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	250	11.3035	11.2882	0.0000	0.0000	0	0.00		
			<u>46,943</u>					3,542.00	38,824,251.00	1,824,887.00	20,178,762,078.70
Option											
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	24.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	662.0000	659.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	242.0000	242.0000	0.0000	0.0000	0	0.00		
			<u>21,920</u>					0.00	0.00	329,954.00	122,047,004.80
Total		68,863						3,542.00	38,824,251.00	2,154,841.00	20,300,809,083.50
Future											
Dec 2011	ZAFR	Future	47	8.8902	8.8394	8.9087	8.8493	23	204,284.40		
			<u>47</u>					23.00	204,284.40	14,014.00	113,150,903.80

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Total			47					23.00	204,284.40	14,014.00	113,150,903.80
Future											
Dec 2011	ZAGB	Future	13,918	12.8095	12.7016	12.8245	12.7810	257	3,279,064.50		
Mar 2012	ZAGB	Future	3,978	12.9532	12.8421	12.9500	12.8320	220	2,835,220.00		
Jun 2012	ZAGB	Future	2,832	13.0822	12.9688	0.0000	0.0000	0	0.00		
			<u>20,728</u>					<u>477.00</u>	<u>6,114,284.50</u>	<u>1,468,588.00</u>	<u>17,853,280,146.00</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	63.0000	69.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	212.0000	244.0000	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>
Total			22,264					477.00	6,114,284.50	1,617,162.00	17,938,540,522.90
Future											
Dec 2011	ZAJY	Future	5,415	0.1036	0.1016	0.0000	0.0000	0	0.00		
Mar 2012	ZAJY	Future	6	0.1051	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>
Total			5,421					0.00	0.00	90,556.00	799,371,450.00
Future											
Dec 2011	ZAUM	Future	414	8.0499	7.8913	8.0425	8.0425	5	4,021,250.00		
Mar 2012	ZAUM	Future	422	8.1471	7.9863	8.1395	8.1395	5	4,069,750.00		
			<u>836</u>					<u>10.00</u>	<u>8,091,000.00</u>	<u>8,217.00</u>	<u>5,893,071,140.00</u>
Option											
Mar 2012	ZAUM	8.20 Call	80	44091.0000	36502.0000	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>
Total			916					10.00	8,091,000.00	8,423.00	5,899,624,006.00
Future											
Dec 2011	ZAUS	Future	254,569	8.0499	7.8913	8.0651	7.8925	27,094	216,806,660.30		
Mar 2012	ZAUS	Future	46,216	8.1471	7.9863	8.1420	8.0000	1,482	11,894,713.20		
Jun 2012	ZAUS	Future	21,697	8.2373	8.0748	8.2180	8.1075	140	1,138,030.00		
Sep 2012	ZAUS	Future	1,229	8.3252	8.1603	8.3000	8.3000	250	2,075,000.00		
			<u>323,711</u>					<u>28,966.00</u>	<u>231,914,403.50</u>	<u>23,411,722.00</u>	<u>185,756,935,507.70</u>
Option											
Dec 2011	ZAUS	6.15 Put	5,000	0.0000	1.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	1.0000	2.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	2.0000	3.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	16,340	2.0000	4.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	1303.0000	1145.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1253.0000	1096.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1204.0000	1047.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.10 Put	1,000	9.0000	13.0000	0.0000	0.0000	0	0.00		

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Dec 2011	ZAUS	7.20	Call	12,300	862.0000	713.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25	Call	5,560	814.0000	669.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25	Put	800	14.0000	28.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30	Put	3,780	18.0000	34.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40	Put	1,000	29.0000	51.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50	Call	11,280	595.0000	465.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50	Put	12,000	45.0000	74.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80	Call	1,000	382.0000	287.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80	Put	5,128	132.0000	196.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.90	Put	560	176.0000	251.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.95	Call	12,579	301.0000	223.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05	Put	10,750	256.0000	348.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10	Call	11,340	237.0000	174.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15	Call	1,060	219.0000	161.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15	Put	400	319.0000	420.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25	Put	100	387.0000	496.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.50	Call	12,500	127.0000	94.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80	Call	10,750	83.0000	62.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50	Put	2,420	15.0000	20.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70	Put	10,000	26.0000	33.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00	Put	1,000	53.0000	65.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10	Call	10,000	1113.0000	966.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15	Call	30,100	1070.0000	925.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50	Call	5,000	799.0000	676.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50	Put	2,420	152.0000	190.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00	Call	5,000	520.0000	434.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00	Put	176	373.0000	448.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80	Call	3	273.0000	225.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10	Put	132	517.0000	595.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15	Call	16,000	1347.0000	1210.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30	Call	37,000	1238.0000	1105.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90	Put	360	466.0000	533.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60	Put	4,000	906.0000	997.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10	Call	360	499.0000	440.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20	Call	4,000	477.0000	421.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00	Call	300	990.0000	890.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00	Put	540	582.0000	648.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10	Call	540	627.0000	560.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10	Put	180	697.0000	765.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10	Call	180	754.0000	684.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00	Call	200	2073.0000	1977.0000	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>
		Total	601,594				28,966.00	231,914,403.50	26,198,529.00	187,284,971,006.24

Grand Total		1,071,745					33,123.00	286,003,323.40	32,999,782	252,421,378,992.94
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