

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 11-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	0.0860	0.1028	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	0.0817	0.1032	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	0.1759	0.1759	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	0.3452	0.3910	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	0.1620	0.1344	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	0.2336	0.2030	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	0.1067	0.1058	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	0.0661	0.0779	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	0.0589	0.0687	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	0.0922	0.0795	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	0.1210	0.1044	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	10,006	8.0676	8.1256	0.0000	0.0000	400	3,243,800.00		
Mar 2012	ZAAD	Future	22,681	8.0907	8.1471	0.0000	0.0000	0	0.00		
Jun 2012	ZAAD	Future	6,167	8.1225	8.1787	8.1200	8.1200	10	81,200.00		
			<u>38,854</u>					410.00	3,325,000.00	1,338,217.00	8,979,862,878.50
Total			38,854					410.00	3,325,000.00	1,338,417.00	8,979,929,002.50
Future											
Dec 2011	ZACA	Future	15	7.7951	7.8649	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	22,554	10.8532	10.9225	10.9063	10.8800	1,929	21,048,520.30		
Mar 2012	ZAEU	Future	9,991	10.9942	11.0617	11.0200	11.0200	115	1,267,300.00		
Jun 2012	ZAEU	Future	14,099	11.1268	11.1938	11.1800	11.1800	3	33,540.00		
Sep 2012	ZAEU	Future	250	11.2558	11.3216	0.0000	0.0000	0	0.00		
			<u>46,894</u>					2,047.00	22,349,360.30	1,828,619.00	20,219,586,538.00
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	27.0000	22.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	605.0000	665.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	209.0000	241.0000	0.0000	0.0000	0	0.00		
			<u>21,920</u>					0.00	0.00	329,954.00	122,047,004.80
Total			68,814					2,047.00	22,349,360.30	2,158,573.00	20,341,633,542.80
Future											
Dec 2011	ZAFR	Future	47	8.7842	8.8746	0.0000	0.0000	0	0.00		
			<u>47</u>					0.00	0.00	14,014.00	113,150,903.80

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Total			47					0.00	0.00	14,014.00	113,150,903.80
Future											
Dec 2011	ZAGB	Future	13,992	12.6718	12.8061	12.7560	12.6600	121	1,534,146.00		
Mar 2012	ZAGB	Future	3,978	12.8189	12.9521	12.8100	12.8100	25	320,250.00		
Jun 2012	ZAGB	Future	2,832	12.9538	13.0863	13.0000	12.9900	13	168,900.00		
			<u>20,802</u>					<u>159.00</u>	<u>2,023,296.00</u>	<u>1,469,072.00</u>	<u>17,859,488,192.00</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	62.0000	61.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	234.0000	210.0000	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			22,338					159.00	2,023,296.00	1,617,646.00	17,944,748,568.90
Future											
Dec 2011	ZAJY	Future	5,415	0.1028	0.1036	0.0000	0.0000	0	0.00		
Mar 2012	ZAJY	Future	6	0.1043	0.1051	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	7.9279	8.0421	7.9824	7.9824	5	3,991,200.00		
Mar 2012	ZAUM	Future	422	8.0271	8.1411	0.0000	0.0000	0	0.00		
			<u>836</u>					<u>5.00</u>	<u>3,991,200.00</u>	<u>8,232.00</u>	<u>5,905,156,440.00</u>
Option											
Mar 2012	ZAUM	8.20 Call	80	38600.0000	44041.0000	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					5.00	3,991,200.00	8,438.00	5,911,709,306.00
Future											
Dec 2011	ZAUS	Future	248,740	7.9279	8.0421	8.0325	7.9203	15,832	126,690,268.50		
Mar 2012	ZAUS	Future	45,719	8.0271	8.1411	8.1050	8.0193	160	1,288,195.00		
Jun 2012	ZAUS	Future	21,720	8.1198	8.2341	8.1700	8.1660	6	49,008.00		
Sep 2012	ZAUS	Future	1,479	8.2094	8.3238	0.0000	0.0000	0	0.00		
			<u>317,658</u>					<u>15,998.00</u>	<u>128,027,471.50</u>	<u>23,450,378.00</u>	<u>186,067,710,275.30</u>
Option											
Dec 2011	ZAUS	6.15 Put	5,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	1.0000	1.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	2.0000	2.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	16,340	2.0000	2.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	1181.0000	1295.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1131.0000	1245.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1082.0000	1196.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.10 Put	1,000	10.0000	9.0000	0.0000	0.0000	0	0.00		

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Dec 2011	ZAUS	7.20 Call	12,300	744.0000	855.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	699.0000	807.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	21.0000	15.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	26.0000	20.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	40.0000	31.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	487.0000	588.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	59.0000	46.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	297.0000	375.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,128	169.0000	133.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.90 Put	560	221.0000	177.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.95 Call	12,579	229.0000	294.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	315.0000	257.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	177.0000	230.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	1,060	163.0000	212.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	385.0000	320.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	460.0000	389.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.50 Call	12,500	93.0000	122.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	10,750	60.0000	79.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	18.0000	15.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	30.0000	26.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	61.0000	54.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1003.0000	1108.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	961.0000	1066.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	708.0000	796.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	181.0000	155.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	458.0000	520.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	176	431.0000	379.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	238.0000	272.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	574.0000	521.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1245.0000	1342.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1140.0000	1234.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	510.0000	467.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	967.0000	909.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	454.0000	501.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	4,000	433.0000	479.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	919.0000	989.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	626.0000	582.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	578.0000	630.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	740.0000	699.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	702.0000	759.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1986.0000	2072.0000	0.0000	0.0000	0	0.00		
			<u>277,883</u>					<u>0.00</u>	<u>0.00</u>	<u>2,787,927.00</u>	<u>1,528,230,938.54</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	595,541				15,998.00	128,027,471.50	26,238,305.00	187,595,941,213.84
		Grand Total	1,064,111				18,619.00	159,716,327.80	33,047,819	252,824,277,745.84