

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-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	0.1059	0.0860	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	0.0993	0.0817	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	0.1869	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>
			<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	0.3699	0.3452	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	0.1385	0.1620	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	0.2150	0.2336	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	0.1036	0.1067	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	0.0771	0.0661	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	0.0681	0.0589	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	0.0829	0.0922	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	0.1089	0.1210	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	9,956	8.1501	8.0676	0.0000	0.0000	50	406,190.00		
Mar 2012	ZAAD	Future	22,681	8.1702	8.0907	0.0000	0.0000	0	0.00		
Jun 2012	ZAAD	Future	6,167	8.2031	8.1225	0.0000	0.0000	0	0.00		
			<u>38,804</u>					50.00	406,190.00	1,338,267.00	8,980,269,068.50
<b>Total</b>			<b>38,804</b>					<b>50.00</b>	<b>406,190.00</b>	1,338,467.00	8,980,335,192.50
<b>Future</b>											
Dec 2011	ZACA	Future	15	7.8656	7.7951	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	22,552	10.9228	10.8532	10.9545	10.9220	1,224	13,386,947.60		
Mar 2012	ZAEU	Future	9,991	11.0656	10.9942	11.0987	11.0855	12	133,105.20		
Jun 2012	ZAEU	Future	14,099	11.2001	11.1268	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	250	11.3316	11.2558	0.0000	0.0000	0	0.00		
			<u>46,892</u>					1,236.00	13,520,052.80	1,829,855.00	20,233,106,590.80
<b>Option</b>											
Dec 2011	ZAEU	9.50 Put	8,220	2.0000	4.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	15.0000	27.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	653.0000	605.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	214.0000	209.0000	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>68,812</b>					<b>1,236.00</b>	<b>13,520,052.80</b>	2,159,809.00	20,355,153,595.60
<b>Future</b>											
Dec 2011	ZAFR	Future	47	8.8453	8.7842	0.0000	0.0000	0	0.00		
			<u>47</u>					0.00	0.00	14,014.00	113,150,903.80

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Total</b>			<b>47</b>					<b>0.00</b>	<b>0.00</b>	14,014.00	113,150,903.80
<b>Future</b>											
Dec 2011	ZAGB	Future	13,992	12.7541	12.6718	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	Future	3,978	12.9017	12.8189	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	Future	2,832	13.0381	12.9538	0.0000	0.0000	0	0.00		
			<u>20,802</u>					<u>0.00</u>	<u>0.00</u>	1,469,072.00	17,859,488,192.00
<b>Option</b>											
Mar 2012	ZAGB	11.00 Put	768	53.0000	62.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	196.0000	234.0000	0.0000	0.0000	0	0.00		
			<u>1,536</u>					<u>0.00</u>	<u>0.00</u>	148,574.00	85,260,376.90
<b>Total</b>			<b>22,338</b>					<b>0.00</b>	<b>0.00</b>	1,617,646.00	17,944,748,568.90
<b>Future</b>											
Dec 2011	ZAJY	Future	5,405	0.1041	0.1028	0.0000	0.0000	10	103,500.00		
Mar 2012	ZAJY	Future	6	0.1057	0.1043	0.0000	0.0000	0	0.00		
			<u>5,411</u>					<u>10.00</u>	<u>103,500.00</u>	90,566.00	799,474,950.00
<b>Total</b>			<b>5,411</b>					<b>10.00</b>	<b>103,500.00</b>	90,566.00	799,474,950.00
<b>Future</b>											
Dec 2011	ZAUM	Future	414	8.0151	7.9279	0.0000	0.0000	0	0.00		
Mar 2012	ZAUM	Future	422	8.1153	8.0271	0.0000	0.0000	0	0.00		
			<u>836</u>					<u>0.00</u>	<u>0.00</u>	8,232.00	5,905,156,440.00
<b>Option</b>											
Mar 2012	ZAUM	8.20 Call	80	41073.0000	38600.0000	0.0000	0.0000	0	0.00		
			<u>80</u>					<u>0.00</u>	<u>0.00</u>	206.00	6,552,866.00
<b>Total</b>			<b>916</b>					<b>0.00</b>	<b>0.00</b>	8,438.00	5,911,709,306.00
<b>Future</b>											
Dec 2011	ZAUS	Future	245,089	8.0151	7.9279	8.0277	7.9070	11,204	89,308,690.80		
Mar 2012	ZAUS	Future	45,725	8.1153	8.0271	8.1280	8.0030	396	3,205,438.80		
Jun 2012	ZAUS	Future	21,720	8.2093	8.1198	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	Future	1,479	8.3007	8.2094	0.0000	0.0000	0	0.00		
			<u>314,013</u>					<u>11,600.00</u>	<u>92,514,129.60</u>	23,461,978.00	186,160,224,404.90
<b>Option</b>											
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	1.0000	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	1267.0000	1181.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1217.0000	1131.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1168.0000	1082.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.10 Put	1,000	6.0000	10.0000	0.0000	0.0000	0	0.00		

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Dec 2011	ZAUS	7.20 Call	12,300	824.0000	744.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	776.0000	699.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	11.0000	21.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	15.0000	26.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	24.0000	40.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	552.0000	487.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	37.0000	59.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	337.0000	297.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,688	122.0000	169.0000	0.0000	0.0000	1,120	159,040.00		
Dec 2011	ZAUS	7.90 Put	560	167.0000	221.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.95 Call	12,579	257.0000	229.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	249.0000	315.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	196.0000	177.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	1,060	180.0000	163.0000	0.0000	0.0000	1,920	331,200.00		
Dec 2011	ZAUS	8.15 Put	400	315.0000	385.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	386.0000	460.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.50 Call	12,500	99.0000	93.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	10,750	63.0000	60.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	13.0000	18.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	23.0000	30.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	48.0000	61.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1075.0000	1003.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1032.0000	961.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	763.0000	708.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	148.0000	181.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	488.0000	458.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	176	373.0000	431.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	250.0000	238.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	519.0000	574.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1315.0000	1245.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1206.0000	1140.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	466.0000	510.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	910.0000	967.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	482.0000	454.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	4,000	460.0000	433.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	968.0000	919.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	582.0000	626.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	613.0000	578.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	695.0000	740.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	738.0000	702.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2033.0000	1986.0000	0.0000	0.0000	0	0.00		
			<u>278,443</u>					<u>3,040.00</u>	<u>490,240.00</u>	<u>2,790,967.00</u>	<u>1,528,721,178.54</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>592,456</b>				<b>14,640.00</b>	<b>93,004,369.60</b>	<b>26,252,945.00</b>	<b>187,688,945,583.44</b>
		<b>Grand Total</b>	<b>1,060,964</b>				<b>15,936.00</b>	<b>107,034,112.40</b>	<b>33,063,755</b>	<b>252,931,311,858.24</b>