

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 17-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	0.1617	0.1436	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	0.1676	0.1464	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	0.1064	0.1267	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	0.4697	0.4463	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	0.0820	0.0956	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	0.1270	0.1492	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	0.1667	0.1466	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	0.1055	0.0965	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	0.0875	0.0819	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	0.0521	0.0592	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	0.0729	0.0803	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	9,442	8.2881	8.2741	0.0000	0.0000	800	6,606,400.00			
Mar 2012	ZAAD	Future	22,681	8.3033	8.2990	0.0000	0.0000	0	0.00			
Jun 2012	ZAAD	Future	6,167	8.3380	8.3352	0.0000	0.0000	0	0.00			
Sep 2012	ZAAD	Future	2,098	8.3741	8.3722	0.0000	0.0000	0	0.00			
			<u>40,388</u>					800.00	6,606,400.00	1,343,245.00	9,021,343,253.50	
Total			40,388					800.00	6,606,400.00	1,343,445.00	9,021,409,377.50	
Future												
Dec 2011	ZACA	Future	71	8.0540	7.9985	0.0000	0.0000	0	0.00			
			<u>71</u>					0.00	0.00	20,445.00	145,026,934.50	
		Total	71					0.00	0.00	20,445.00	145,026,934.50	
Future												
Dec 2011	ZAEU	Future	22,052	11.1491	11.0783	11.0440	11.0440	5	55,220.00			
		Mar 2012	ZAEU	Future	9,994	11.2980	11.2289	0.0000	0.0000	0	0.00	
		Jun 2012	ZAEU	Future	14,099	11.4345	11.3678	0.0000	0.0000	0	0.00	
Sep 2012	ZAEU	Future	250	11.5677	11.5044	0.0000	0.0000	0	0.00			
			<u>46,395</u>					5.00	55,220.00	1,831,510.00	20,251,431,469.40	
Option												
Dec 2011	ZAEU	9.50 Put	8,220	2.0000	2.0000	0.0000	0.0000	0	0.00			
Dec 2011	ZAEU	10.10 Put	2,740	7.0000	10.0000	0.0000	0.0000	0	0.00			
Dec 2011	ZAEU	10.30 Call	2,740	865.0000	798.0000	0.0000	0.0000	0	0.00			
Dec 2011	ZAEU	11.00 Call	8,220	320.0000	279.0000	0.0000	0.0000	0	0.00			
			<u>21,920</u>					0.00	0.00	329,954.00	122,047,004.80	
Total			68,315					5.00	55,220.00	2,161,464.00	20,373,478,474.20	
Future												
Dec 2011	ZAFR	Future	37	9.0021	8.9513	0.0000	0.0000	0	0.00			

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			37					0.00	0.00	14,024.00	113,239,446.80
	Total		37					0.00	0.00	14,024.00	113,239,446.80
Future											
	Dec 2011 ZAGB	Future	13,984	13.0172	12.9262	12.8735	12.8705	15	193,072.50		
	Mar 2012 ZAGB	Future	3,982	13.1648	13.0794	0.0000	0.0000	0	0.00		
	Jun 2012 ZAGB	Future	2,859	13.3024	13.2201	13.1920	13.1920	12	158,304.00		
			20,825					27.00	351,376.50	1,470,359.00	17,876,286,905.60
Option											
	Mar 2012 ZAGB	11.00 Put	768	46.0000	48.0000	0.0000	0.0000	0	0.00		
	Mar 2012 ZAGB	12.00 Put	768	145.0000	156.0000	0.0000	0.0000	0	0.00		
			1,536					0.00	0.00	148,574.00	85,260,376.90
	Total		22,361					27.00	351,376.50	1,618,933.00	17,961,547,282.50
Future											
	Dec 2011 ZAJY	Future	5,905	0.1073	0.1066	0.0000	0.0000	0	0.00		
	Mar 2012 ZAJY	Future	31	0.1089	0.1082	0.0000	0.0000	0	0.00		
			5,936					0.00	0.00	91,591.00	810,443,950.00
	Total		5,936					0.00	0.00	91,591.00	810,443,950.00
Future											
	Dec 2011 ZAUM	Future	414	8.2545	8.1990	8.2145	8.2145	5	4,107,250.00		
	Mar 2012 ZAUM	Future	422	8.3556	8.3029	0.0000	0.0000	0	0.00		
			836					5.00	4,107,250.00	8,247.00	5,917,468,090.00
Option											
	Mar 2012 ZAUM	8.20 Call	80	53304.0000	50665.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6,552,866.00
	Total		916					5.00	4,107,250.00	8,453.00	5,924,020,956.00
Future											
	Dec 2011 ZAUS	Future	246,198	8.2545	8.1990	8.2995	8.1605	46,975	387,544,021.50		
	Mar 2012 ZAUS	Future	44,320	8.3556	8.3029	8.4025	8.2775	2,697	22,581,857.50		
	Jun 2012 ZAUS	Future	22,651	8.4497	8.3994	8.4870	8.3930	1,109	9,339,902.00		
	Sep 2012 ZAUS	Future	1,729	8.5411	8.4935	0.0000	0.0000	0	0.00		
			314,898					50,781.00	419,465,781.00	23,575,346.00	187,092,932,936.40
Option											
	Dec 2011 ZAUS	6.15 Put	5,000	1.0000	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	1.0000	0.0000	0.0000	0	0.00		
	Dec 2011 ZAUS	6.70 Put	16,340	2.0000	1.0000	0.0000	0.0000	0	0.00		
	Dec 2011 ZAUS	6.75 Call	500	1506.0000	1450.0000	0.0000	0.0000	0	0.00		
	Dec 2011 ZAUS	6.80 Call	200	1456.0000	1400.0000	0.0000	0.0000	0	0.00		
	Dec 2011 ZAUS	6.85 Call	560	1406.0000	1351.0000	0.0000	0.0000	0	0.00		

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Dec 2011	ZAUS	7.10 Put	1,000	4.0000	4.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	12,300	1059.0000	1005.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	1010.0000	956.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	6.0000	7.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	7.0000	8.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	9.0000	11.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	767.0000	718.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	13.0000	19.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	509.0000	466.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,688	55.0000	67.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.90 Put	560	82.0000	98.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.95 Call	12,579	402.0000	366.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	138.0000	160.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	314.0000	283.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	1,620	289.0000	259.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	185.0000	210.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Call	400	243.0000	217.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	239.0000	268.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.50 Call	12,500	160.0000	142.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	10,750	98.0000	88.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	10.0000	12.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	14.0000	18.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	32.0000	38.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1297.0000	1251.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1252.0000	1207.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	954.0000	915.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	98.0000	112.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	628.0000	598.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	176	272.0000	295.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	330.0000	311.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1743.0000	1698.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	416.0000	439.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1527.0000	1487.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1413.0000	1374.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	383.0000	403.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	791.0000	818.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	579.0000	562.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	4,000	554.0000	537.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1121.0000	1095.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	494.0000	514.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	719.0000	706.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	609.0000	631.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	857.0000	842.0000	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	8.00 Call	200	2218.0000	2197.0000	0.0000	0	0.00		
			<u>278,328</u>				<i>0.00</i>	<i>0.00</i>	<i>2,804,782.00</i>	<i>1,545,870,328.04</i>
		Total	<u>593,226</u>				<u>50,781.00</u>	<u>419,465,781.00</u>	<u>26,380,128.00</u>	<u>188,638,803,264.44</u>

Grand Total	<u>1,063,415</u>						<u>51,618.00</u>	<u>430,586,027.50</u>	<u>33,199,969</u>	<u>253,981,226,979.44</u>
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