

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 18-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	0.1592	0.1617	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	0.1612	0.1676	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	0.1112	0.1064	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	0.4522	0.4697	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	0.0850	0.0820	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	0.1323	0.1270	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	0.1673	0.1667	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	0.1045	0.1055	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	0.0870	0.0875	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	0.0542	0.0521	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	0.0752	0.0729	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	8.2415	8.2881	8.2570	8.2500	10	82,535.00			
Mar 2012	ZAAD	Future	22,681	8.2589	8.3033	0.0000	0.0000	0	0.00			
Jun 2012	ZAAD	Future	6,167	8.2906	8.3380	0.0000	0.0000	0	0.00			
Sep 2012	ZAAD	Future	2,098	8.3294	8.3741	0.0000	0.0000	0	0.00			
			<u>40,388</u>					10.00	82,535.00	1,343,255.00	9,021,425,788.50	
Total			40,388					10.00	82,535.00	1,343,455.00	9,021,491,912.50	
Future												
Dec 2011	ZACA	Future	71	8.0230	8.0540	8.0480	8.0480	15	120,720.00			
			<u>71</u>					15.00	120,720.00	20,460.00	145,147,654.50	
		Total	71					15.00	120,720.00	20,460.00	145,147,654.50	
Future												
Dec 2011	ZAEU	Future	22,050	11.1405	11.1491	11.1600	11.1260	3	33,431.40			
		Mar 2012	ZAEU	Future	9,994	11.2909	11.2980	0.0000	0.0000	0	0.00	
		Jun 2012	ZAEU	Future	14,099	11.4269	11.4345	0.0000	0.0000	0	0.00	
Sep 2012	ZAEU	Future	250	11.5603	11.5677	0.0000	0.0000	0	0.00			
			<u>46,393</u>					3.00	33,431.40	1,831,513.00	20,251,464,900.80	
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	7.0000	0.0000	0.0000	0	0.00			
Dec 2011	ZAEU	10.30 Call	2,740	854.0000	865.0000	0.0000	0.0000	0	0.00			
Dec 2011	ZAEU	11.00 Call	8,220	300.0000	320.0000	0.0000	0.0000	0	0.00			
			<u>21,920</u>					0.00	0.00	329,954.00	122,047,004.80	
Total			68,313					3.00	33,431.40	2,161,467.00	20,373,511,905.60	
Future												
Dec 2011	ZAFR	Future	37	8.9941	9.0021	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	13,979	12.9905	13.0172	13.0260	12.9810	11	143,016.00	
	Mar 2012	ZAGB	Future	3,982	13.1392	13.1648	0.0000	0.0000	600	7,873,050.00	
	Jun 2012	ZAGB	Future	2,859	13.2764	13.3024	0.0000	0.0000	0	0.00	
				20,820					611.00	8,016,066.00	1,470,970.00
											17,884,302,971.60
Option											
	Mar 2012	ZAGB	11.00 Put	768	47.0000	46.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAGB	12.00 Put	768	149.0000	145.0000	0.0000	0.0000	0	0.00	
				1,536					0.00	0.00	148,574.00
		Total	22,356					611.00	8,016,066.00	1,619,544.00	17,969,563,348.50
Future											
	Dec 2011	ZAJY	Future	5,905	0.1071	0.1073	0.0000	0.0000	0	0.00	
	Mar 2012	ZAJY	Future	31	0.1088	0.1089	0.0000	0.0000	0	0.00	
				5,936					0.00	0.00	91,591.00
		Total	5,936					0.00	0.00	91,591.00	810,443,950.00
Future											
	Dec 2011	ZAUM	Future	403	8.2292	8.2545	8.2650	8.2515	31	25,610,850.00	
	Mar 2012	ZAUM	Future	432	8.3315	8.3556	8.3586	8.3550	10	8,356,800.00	
				835					41.00	33,967,650.00	8,288.00
											5,951,435,740.00
Option											
	Mar 2012	ZAUM	8.20 Call	80	50132.0000	53304.0000	0.0000	0.0000	0	0.00	
				80					0.00	0.00	206.00
		Total	915					41.00	33,967,650.00	8,494.00	5,957,988,606.00
Future											
	Dec 2011	ZAUS	Future	244,228	8.2292	8.2545	8.2755	8.1800	11,508	94,743,648.60	
	Mar 2012	ZAUS	Future	43,986	8.3315	8.3556	8.3590	8.2766	37,489	311,802,384.20	
	Jun 2012	ZAUS	Future	22,671	8.4256	8.4497	8.4500	8.3950	1,125	9,452,650.00	
	Sep 2012	ZAUS	Future	1,729	8.5175	8.5411	0.0000	0.0000	0	0.00	
				312,614					50,122.00	415,998,682.80	23,625,468.00
											187,508,931,619.20
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	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	1.0000	2.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAUS	6.75 Call	500	1480.0000	1506.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAUS	6.80 Call	200	1430.0000	1456.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAUS	6.85 Call	560	1381.0000	1406.0000	0.0000	0.0000	0	0.00	

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Dec 2011	ZAUS	7.10 Put	1,000	3.0000	4.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	12,300	1033.0000	1059.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	983.0000	1010.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	4.0000	6.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	5.0000	7.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	6.0000	9.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	739.0000	767.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	10.0000	13.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	475.0000	509.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,688	46.0000	55.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.90 Put	560	72.0000	82.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.95 Call	12,579	367.0000	402.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	128.0000	138.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	280.0000	314.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	1,620	255.0000	289.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	176.0000	185.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Call	400	210.0000	243.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	231.0000	239.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.50 Call	12,500	133.0000	160.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	10,750	80.0000	98.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	10.0000	10.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	13.0000	14.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	30.0000	32.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1269.0000	1297.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1224.0000	1252.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	924.0000	954.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	93.0000	98.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	595.0000	628.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	176	264.0000	272.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	304.0000	330.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1717.0000	1743.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	408.0000	416.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1503.0000	1527.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1388.0000	1413.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	383.0000	383.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	792.0000	791.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	559.0000	579.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	4,000	535.0000	554.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1104.0000	1121.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	500.0000	494.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	707.0000	719.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	609.0000	609.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	838.0000	857.0000	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	8.00 Call	200	2177.0000	2218.0000	0.0000	0.0000	0	0.00		
			<u>278,328</u>					<u>0.00</u>	<u>0.00</u>	<u>2,804,782.00</u>	<u>1,545,870,328.04</u>
		Total	<u>590,942</u>					<u>50,122.00</u>	<u>415,998,682.80</u>	<u>26,430,250.00</u>	<u>189,054,801,947.24</u>

Grand Total	<u>1,061,123</u>							<u>50,802.00</u>	<u>458,219,085.20</u>	<u>33,250,771</u>	<u>254,439,446,064.64</u>
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