

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-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	0.2270	0.2107	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	0.2692	0.2286	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	0.0315	0.0461	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	0.5929	0.5476	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	0.0208	0.0389	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	0.0406	0.0605	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	0.2608	0.2304	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	0.1510	0.1380	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	0.1186	0.1108	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	0.0172	0.0246	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	0.0363	0.0446	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	9,642	8.2626	8.3016	8.2385	8.2360	400	3,294,900.00		
Mar 2012	ZAAD	Future	22,681	8.2817	8.3184	8.2740	8.2570	425	3,515,825.00		
Jun 2012	ZAAD	Future	6,398	8.3169	8.3516	0.0000	0.0000	0	0.00		
Sep 2012	ZAAD	Future	2,098	8.3547	8.3842	0.0000	0.0000	0	0.00		
			<u>40,819</u>					825.00	6,810,725.00	1 345 611.00	9 040 876 175.00
Total			40,819					825.00	6,810,725.00	1 345 811.00	9 040 942 299.00
Future											
Dec 2011	ZACA	Future	10	8.1628	8.1358	0.0000	0.0000	0	0.00		
			<u>10</u>					0.00	0.00	20 521.00	145 642 041.50
		Total	10					0.00	0.00	20 521.00	145 642 041.50
Future											
Dec 2011	ZAEU	Future	21,742	11.4172	11.4111	11.4090	11.3710	1,600	18,185,900.00		
			<u>21,742</u>					3	34,566.00		
			<u>21,742</u>					0	0.00		
Mar 2012	ZAEU	Future	11,017	11.5750	11.5661	11.5220	11.5220	3	34,566.00		
Jun 2012	ZAEU	Future	14,099	11.7132	11.7040	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	200	11.8520	11.8354	0.0000	0.0000	0	0.00		
			<u>47,058</u>					1,603.00	18,220,466.00	1 837 006.00	20 313 589 271.40
Total			47,058					1,603.00	18,220,466.00	1 837 006.00	20 313 589 271.40
Option											
Dec 2011	ZAEU	9.50 Put	8,220	1.0000	0.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	3.0000	3.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	1122.0000	1116.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	469.0000	467.0000	0.0000	0.0000	0	0.00		
			<u>21,920</u>					0.00	0.00	329 954.00	122 047 004.80
Total			68,978					1,603.00	18,220,466.00	2 166 960.00	20 435 636 276.20
Future											
Dec 2011	ZAFR	Future	1,067	9.2769	9.2429	9.2470	9.2380	600	5,544,400.00		

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			1,067					600.00	5,544,400.00	15 154.00	123 675 441.80
	Total		1,067					600.00	5,544,400.00	15 154.00	123 675 441.80
Future											
	Dec 2011 ZAGB	Future	13,984	13.2743	13.1914	13.2171	13.1915	45	594,418.60		
	Mar 2012 ZAGB	Future	5,912	13.4273	13.3403	0.0000	0.0000	300	4,036,200.00		
	Jun 2012 ZAGB	Future	2,854	13.5634	13.4751	13.5485	13.5485	5	67,742.50		
			22,750					350.00	4,698,361.10	1 473 359.00	17 916 001 727.70
Option											
	Mar 2012 ZAGB	11.00 Put	768	33.0000	37.0000	0.0000	0.0000	0	0.00		
	Mar 2012 ZAGB	12.00 Put	768	80.0000	102.0000	0.0000	0.0000	0	0.00		
			1,536					0.00	0.00	148 574.00	85 260 376.90
	Total		24,286					350.00	4,698,361.10	1 621 933.00	18 001 262 104.60
Future											
	Dec 2011 ZAJY	Future	5,905	0.1104	0.1096	0.0000	0.0000	0	0.00		
	Mar 2012 ZAJY	Future	31	0.1121	0.1113	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	356	8.5301	8.4406	8.5075	8.5075	47	39,985,250.00		
	Mar 2012 ZAUM	Future	432	8.6366	8.5448	0.0000	0.0000	0	0.00		
			788					47.00	39,985,250.00	8 335.00	5 991 420 990.00
Option											
	Mar 2012 ZAUM	8.20 Call	80	67206.0000	61579.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6 552 866.00
	Total		868					47.00	39,985,250.00	8 541.00	5 997 973 856.00
Future											
	Dec 2011 ZAUS	Future	238,925	8.5301	8.4406	8.5200	8.4500	19,900	168,837,042.70		
	Mar 2012 ZAUS	Future	46,560	8.6366	8.5448	8.6211	8.5500	8,827	75,909,844.30		
	Jun 2012 ZAUS	Future	21,846	8.7319	8.6394	8.7000	8.6600	5,886	51,155,038.80		
	Sep 2012 ZAUS	Future	1,979	8.8276	8.7291	0.0000	0.0000	0	0.00		
			309,310					34,613.00	295,901,925.80	23 716 834.00	188 281 099 280.60
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	0.0000	0.0000	0.0000	0.0000	0	0.00		
	Dec 2011 ZAUS	6.60 Put	5,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
	Dec 2011 ZAUS	6.70 Put	16,340	0.0000	0.0000	0.0000	0.0000	0	0.00		
	Dec 2011 ZAUS	6.75 Call	500	1781.0000	1691.0000	0.0000	0.0000	0	0.00		
	Dec 2011 ZAUS	6.80 Call	200	1731.0000	1641.0000	0.0000	0.0000	0	0.00		
	Dec 2011 ZAUS	6.85 Call	560	1681.0000	1591.0000	0.0000	0.0000	0	0.00		

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Dec 2011	ZAUS	7.10 Put	1,000	1.0000	1.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	12,300	1332.0000	1242.0000	0.0000	0.0000	936	1,171,815.84		
Dec 2011	ZAUS	7.25 Call	5,560	1282.0000	1193.0000	0.0000	0.0000	1,641	1,972,432.77		
Dec 2011	ZAUS	7.25 Put	800	2.0000	2.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	2.0000	2.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	3.0000	3.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	1033.0000	944.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	3.0000	3.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	740.0000	658.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,688	10.0000	17.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.90 Put	560	18.0000	28.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.95 Call	12,579	603.0000	527.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	37.0000	55.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	476.0000	410.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	1,620	438.0000	376.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	58.0000	85.0000	0.0000	0.0000	800	42,400.00		
Dec 2011	ZAUS	8.25 Call	0	369.0000	314.0000	0.0000	0.0000	800	292,800.00		
Dec 2011	ZAUS	8.25 Put	100	89.0000	123.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.50 Call	12,500	231.0000	196.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	10,750	131.0000	112.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	5.0000	6.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	7.0000	7.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	13.0000	15.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1554.0000	1465.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1507.0000	1418.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	1189.0000	1105.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	52.0000	60.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	797.0000	731.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	176	160.0000	186.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	411.0000	374.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	100	349.0000	318.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	2008.0000	1918.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	286.0000	319.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	200	488.0000	535.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1760.0000	1672.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1636.0000	1550.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	269.0000	298.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	624.0000	673.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	752.0000	0.0000	0.0000	0.0000	1,500	1,210,500.00		
Sep 2012	ZAUS	9.10 Call	360	676.0000	633.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	646.0000	605.0000	0.0000	0.0000	1,500	942,000.00		
Dec 2012	ZAUS	8.00 Call	300	1281.0000	1214.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	366.0000	399.0000	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	9.10 Call	540	828.0000	781.0000	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	8.10 Put	180	470.0000	508.0000	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	9.10 Call	180	972.0000	924.0000	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	8.00 Call	200	2371.0000	2313.0000	0.0000	0.0000	0	0.00	
			<u>281,228</u>				<u>7,177.00</u>	<u>5,631,948.61</u>	<u>2 812 259.00</u>	<u>1 551 662 676.65</u>
	Total		590,538				41,790.00	301,533,874.41	26 529 093.00	189 832 761 957.25

Grand Total	1,064,667	45,215.00	376 793 076.51	33,361,090	255,381,595,219.85
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