

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 24-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	0.2293	0.2270	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	0.2649	0.2692	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	0.0327	0.0315	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	0.5843	0.5929	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	0.0235	0.0208	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	0.0397	0.0406	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	0.2646	0.2608	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	0.1510	0.1510	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

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE		
Feb 2012	CAAT	Future	12,500	0.1186	0.1186	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	0.0179	0.0172	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	0.0370	0.0363	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	9,692	8.2565	8.2626	8.3450	8.3090	210	1,747,660.00				
Mar 2012	ZAAD	Future	21,973	8.2778	8.2817	0.0000	0.0000	708	5,892,684.00				
Jun 2012	ZAAD	Future	6,402	8.3139	8.3169	8.4040	8.3890	8	67,172.00				
Sep 2012	ZAAD	Future	2,098	8.3493	8.3547	0.0000	0.0000	0	0.00				
			<u>40,165</u>					926.00	7,707,516.00	1 346 537.00	9 048 583 691.00		
<b>Total</b>			<b>40,165</b>					<b>926.00</b>	<b>7,707,516.00</b>	1 346 737.00	9 048 649 815.00		
<b>Future</b>													
Dec 2011	ZACA	Future	10	8.1231	8.1628	0.0000	0.0000	0	0.00				
			<u>10</u>					0.00	0.00	20 521.00	145 642 041.50		
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	20 521.00	145 642 041.50		
<b>Future</b>													
Dec 2011	ZAEU	Future	21,643	11.3527	11.4172	11.4780	11.3310	154	1,758,990.00				
		Mar 2012	ZAEU	Future	11,017	11.5124	11.5750	0.0000	0.0000	2,000	22,995,550.00		
		Jun 2012	ZAEU	Future	14,099	11.6550	11.7132	11.7300	11.7300	3	35,190.00		
Sep 2012	ZAEU	Future	200	11.7929	11.8520	0.0000	0.0000	0	0.00				
			<u>46,959</u>					2,157.00	24,789,730.00	1 839 163.00	20 338 379 001.40		
<b>Option</b>													
Dec 2011	ZAEU	9.50 Put	8,220	0.0000	1.0000	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	1059.0000	1122.0000	0.0000	0.0000	0	0.00				
Dec 2011	ZAEU	11.00 Call	8,220	415.0000	469.0000	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>68,879</b>					<b>2,157.00</b>	<b>24,789,730.00</b>	2 169 117.00	20 460 426 006.20		
<b>Future</b>													
Dec 2011	ZAFR	Future	1,067	9.2534	9.2769	0.0000	0.0000	0	0.00				

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Mar 2012	ZAFR	Future	25	9.3903	9.4121	9.4325	9.4325	25	235,812.50		
			1,092					25.00	235,812.50	15 179.00	123 911 254.30
		<b>Total</b>	<b>1,092</b>					<b>25.00</b>	<b>235,812.50</b>	15 179.00	123 911 254.30
<b>Future</b>											
Dec 2011	ZAGB	Future	13,924	13.1901	13.2743	13.3190	13.2130	175	2,318,385.00		
Mar 2012	ZAGB	Future	5,737	13.3441	13.4273	13.3360	13.3360	225	3,007,400.00		
Jun 2012	ZAGB	Future	2,854	13.4839	13.5634	13.5700	13.5700	3	40,710.00		
			22,515					403.00	5,366,495.00	1 473 762.00	17 921 368 222.70
<b>Option</b>											
Mar 2012	ZAGB	11.00 Put	768	39.0000	33.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	108.0000	80.0000	0.0000	0.0000	0	0.00		
			1,536					0.00	0.00	148 574.00	85 260 376.90
		<b>Total</b>	<b>24,051</b>					<b>403.00</b>	<b>5,366,495.00</b>	1 622 336.00	18 006 628 599.60
<b>Future</b>											
Dec 2011	ZAJY	Future	5,905	0.1104	0.1104	0.0000	0.0000	20	223,100.00		
Mar 2012	ZAJY	Future	31	0.1121	0.1121	0.0000	0.0000	0	0.00		
			5,936					20.00	223,100.00	91 611.00	810 667 050.00
		<b>Total</b>	<b>5,936</b>					<b>20.00</b>	<b>223,100.00</b>	91 611.00	810 667 050.00
<b>Future</b>											
Dec 2011	ZAUM	Future	356	8.5147	8.5301	0.0000	0.0000	0	0.00		
Mar 2012	ZAUM	Future	432	8.6216	8.6366	0.0000	0.0000	0	0.00		
			788					0.00	0.00	8 335.00	5 991 420 990.00
<b>Option</b>											
Mar 2012	ZAUM	8.20 Call	80	66133.0000	67206.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6 552 866.00
		<b>Total</b>	<b>868</b>					<b>0.00</b>	<b>0.00</b>	8 541.00	5 997 973 856.00
<b>Future</b>											
Dec 2011	ZAUS	Future	234,067	8.5147	8.5301	8.5911	8.4680	12,477	106,651,464.90		
Mar 2012	ZAUS	Future	46,833	8.6216	8.6366	8.7104	8.5775	15,305	131,826,498.60		
Jun 2012	ZAUS	Future	21,636	8.7188	8.7319	8.7615	8.6900	389	3,388,753.50		
Sep 2012	ZAUS	Future	1,779	8.8123	8.8276	8.8142	8.8142	200	1,762,840.00		
			304,315					28,371.00	243,629,557.00	23 745 205.00	188 524 728 837.60
<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	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	1765.0000	1781.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1715.0000	1731.0000	0.0000	0.0000	0	0.00		

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Dec 2011	ZAUS	6.85 Call	560	1665.0000	1681.0000	0.0000	0.0000	0	0.00		
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	1316.0000	1332.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	1266.0000	1282.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	1.0000	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	2.0000	3.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	1018.0000	1033.0000	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	727.0000	740.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,688	12.0000	10.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.90 Put	560	19.0000	18.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.95 Call	12,579	589.0000	603.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	37.0000	37.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	461.0000	476.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	1,620	423.0000	438.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	58.0000	58.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	89.0000	89.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.50 Call	12,500	218.0000	231.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	19,273	122.0000	131.0000	0.0000	0.0000	8,523	1,301,291.64		
Dec 2011	ZAUS	9.00 Call	8,333	84.0000	0.0000	0.0000	0.0000	8,333	899,964.00		
Mar 2012	ZAUS	6.50 Put	2,420	5.0000	5.0000	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	12.0000	13.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1539.0000	1554.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1492.0000	1507.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	1173.0000	1189.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	51.0000	52.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	784.0000	797.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	162.0000	160.0000	0.0000	0.0000	7,227	1,171,489.00		
Mar 2012	ZAUS	8.65 Put	176	485.0000	0.0000	0.0000	0.0000	352	177,760.00		
Mar 2012	ZAUS	8.80 Call	3	403.0000	411.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	100	343.0000	349.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1996.0000	2008.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	294.0000	286.0000	0.0000	0.0000	264	72,336.00		
Jun 2012	ZAUS	8.50 Put	200	499.0000	488.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	654.0000	0.0000	0.0000	0.0000	264	180,312.00		
Sep 2012	ZAUS	7.15 Call	16,000	1748.0000	1760.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1625.0000	1636.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	278.0000	269.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	636.0000	624.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	764.0000	752.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	673.0000	676.0000	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	9.20 Call	5,500	643.0000	646.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1281.0000	1281.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	379.0000	366.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	827.0000	828.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	483.0000	470.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	968.0000	972.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2367.0000	2371.0000	0.0000	0.0000	0	0.00		
			<u>305,267</u>					<u>24,963.00</u>	<u>3,803,152.64</u>	<u>2 837 222.00</u>	<u>1 555 465 829.29</u>
	<b>Total</b>		<b>609,582</b>					<b>53,334.00</b>	<b>247,432,709.64</b>	<b>26 582 427.00</b>	<b>190 080 194 666.89</b>

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<b>Grand Total</b>	<b>1,082,748</b>							<b>56,865.00</b>	<b>285 755 363.14</b>	<b>33,417,955</b>	<b>255,667,350,582.99</b>
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