

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 25-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	0.2310	0.2293	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	0.2695	0.2649	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	0.0292	0.0327	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	0.5878	0.5843	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	0.0238	0.0235	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	0.0389	0.0397	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	0.2673	0.2646	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	0.1498	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	0.0117	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	0.0181	0.0179	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	0.0375	0.0370	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	8.2850	8.2565	8.2880	8.2880	10	82,880.00			
Mar 2012	ZAAD	Future	21,973	8.3068	8.2778	8.3120	8.3100	998	8,293,780.00			
Jun 2012	ZAAD	Future	6,113	8.3445	8.3139	8.3490	8.2570	1,148	9,534,670.50			
Sep 2012	ZAAD	Future	2,098	8.3835	8.3493	0.0000	0.0000	0	0.00			
			<u>39,876</u>					2,156.00	17,911,330.50	1 348 693.00	9 066 495 021.50	
<b>Total</b>			<b>39,876</b>					<b>2,156.00</b>	<b>17,911,330.50</b>	1 348 893.00	9 066 561 145.50	
<b>Future</b>												
Dec 2011	ZACA	Future	10	8.1476	8.1231	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	21,648	11.2986	11.3527	11.4000	11.3840	12	136,688.00			
		Mar 2012	ZAEU	Future	12,820	11.4599	11.5124	11.5421	11.5030	6,203	71,612,576.50	
		Jun 2012	ZAEU	Future	13,749	11.6066	11.6550	11.6840	11.5335	1,497	17,440,014.00	
Sep 2012	ZAEU	Future	200	11.7481	11.7929	0.0000	0.0000	0	0.00			
			<u>48,417</u>					7,712.00	89,189,278.50	1 846 875.00	20 427 568 279.90	
<b>Option</b>												
Dec 2011	ZAEU	9.50 Put	8,220	0.0000	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	1005.0000	1059.0000	0.0000	0.0000	0	0.00			
Dec 2011	ZAEU	11.00 Call	8,220	376.0000	415.0000	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>70,337</b>					<b>7,712.00</b>	<b>89,189,278.50</b>	2 176 829.00	20 549 615 284.70	
<b>Future</b>												
Dec 2011	ZAFR	Future	1,067	9.1688	9.2534	0.0000	0.0000	0	0.00			

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Mar 2012	ZAFR	Future	25	9.3083	9.3903	0.0000	0.0000	0	0.00		
			1,092					0.00	0.00	15 179.00	123 911 254.30
		<b>Total</b>	<b>1,092</b>					<b>0.00</b>	<b>0.00</b>	15 179.00	123 911 254.30
<b>Future</b>											
Dec 2011	ZAGB	Future	13,920	13.1980	13.1901	13.3255	13.2300	16	212,381.00		
Mar 2012	ZAGB	Future	4,988	13.3551	13.3441	13.4800	13.3450	2,096	28,118,721.50		
Jun 2012	ZAGB	Future	2,354	13.4976	13.4839	13.5605	13.5460	1,497	20,294,085.50		
			21,262					3,609.00	48,625,188.00	1 477 371.00	17 969 993 410.70
<b>Option</b>											
Mar 2012	ZAGB	11.00 Put	768	32.0000	39.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	84.0000	108.0000	0.0000	0.0000	0	0.00		
			1,536					0.00	0.00	148 574.00	85 260 376.90
		<b>Total</b>	<b>22,798</b>					<b>3,609.00</b>	<b>48,625,188.00</b>	1 625 945.00	18 055 253 787.60
<b>Future</b>											
Dec 2011	ZAJY	Future	5,905	0.1097	0.1104	0.0000	0.0000	0	0.00		
Mar 2012	ZAJY	Future	31	0.1114	0.1121	0.0000	0.0000	0	0.00		
			5,936					0.00	0.00	91 611.00	810 667 050.00
		<b>Total</b>	<b>5,936</b>					<b>0.00</b>	<b>0.00</b>	91 611.00	810 667 050.00
<b>Future</b>											
Dec 2011	ZAUM	Future	330	8.5172	8.5147	8.5810	8.5810	29	24,884,900.00		
Mar 2012	ZAUM	Future	432	8.6254	8.6216	0.0000	0.0000	0	0.00		
			762					29.00	24,884,900.00	8 364.00	6 016 305 890.00
<b>Option</b>											
Mar 2012	ZAUM	8.20 Call	80	67013.0000	66133.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6 552 866.00
		<b>Total</b>	<b>842</b>					<b>29.00</b>	<b>24,884,900.00</b>	8 570.00	6 022 858 756.00
<b>Future</b>											
Dec 2011	ZAUS	Future	239,995	8.5172	8.5147	8.6327	8.5015	23,788	203,981,930.60		
Mar 2012	ZAUS	Future	40,402	8.6254	8.6216	8.7355	8.6100	11,097	96,076,780.10		
Jun 2012	ZAUS	Future	22,022	8.7239	8.7188	8.8120	8.6505	3,601	31,554,763.00		
Sep 2012	ZAUS	Future	1,979	8.8187	8.8123	8.9100	8.9100	200	1,782,000.00		
			304,398					38,686.00	333,395,473.70	23 783 891.00	188 858 124 311.30
<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	1768.0000	1765.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1718.0000	1715.0000	0.0000	0.0000	0	0.00		

<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>
Dec 2011	ZAUS	6.85 Call	560	1668.0000	1665.0000	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	1319.0000	1316.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	1269.0000	1266.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	2.0000	1.0000	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	2.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	1020.0000	1018.0000	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	728.0000	727.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,688	11.0000	12.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.90 Put	560	18.0000	19.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.95 Call	12,579	590.0000	589.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	36.0000	37.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	462.0000	461.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	1,620	424.0000	423.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	57.0000	58.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	87.0000	89.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.50 Call	12,500	218.0000	218.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	19,273	121.0000	122.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	9.00 Call	8,333	83.0000	84.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	6.0000	5.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	8.0000	7.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	13.0000	12.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1543.0000	1539.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1496.0000	1492.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	1179.0000	1173.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	54.0000	51.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	792.0000	784.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	167.0000	162.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	490.0000	485.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	411.0000	403.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	100	350.0000	343.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	2000.0000	1996.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	295.0000	294.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	200	499.0000	499.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	654.0000	654.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1754.0000	1748.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1632.0000	1625.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	279.0000	278.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	637.0000	636.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	764.0000	764.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	680.0000	673.0000	0.0000	0.0000	0	0.00		

<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>
Sep 2012	ZAUS	9.20 Call	5,500	650.0000	643.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1289.0000	1281.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	380.0000	379.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	837.0000	827.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	487.0000	483.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	982.0000	968.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2381.0000	2367.0000	0.0000	0.0000	0	0.00		
			<u>305,267</u>					<i>0.00</i>	<i>0.00</i>	<i>2 837 222.00</i>	<i>1 555 465 829.29</i>
	<b>Total</b>		<b>609,665</b>					<b>38,686.00</b>	<b>333,395,473.70</b>	<b>26 621 113.00</b>	<b>190 413 590 140.59</b>

---

<b>Grand Total</b>	<b>1,082,721</b>	<b>52,192.00</b>	<b>514 006 170.70</b>	<b>33,470,147</b>	<b>256,181,356,753.69</b>
--------------------	------------------	------------------	-----------------------	-------------------	---------------------------

---