

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 01-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	0.1005	0.0691	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	0.1103	0.0715	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	0.1678	0.2152	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	0.4321	0.3365	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	0.1129	0.1720	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	0.1924	0.2431	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	0.1086	0.0725	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	Dec 2011	ZAAD	Future	12,460	8.3657	8.3207	8.3685	8.3685	16	133,896.00		
	Mar 2012	ZAAD	Future	22,701	8.3858	8.3380	0.0000	0.0000	200	1,658,280.00		
	Jun 2012	ZAAD	Future	6,159	8.4094	8.3587	8.4000	8.4000	5	42,000.00		
				<u>41,320</u>					<u>221.00</u>	<u>1,834,176.00</u>	<u>1,330,802.00</u>	<u>8,919,337,881.50</u>
			Total	41,320					221.00	1,834,176.00	1,331,002.00	8,919,404,005.50

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Future											
Dec 2011	ZACA	Future	15	8.0097	7.9134	0.0000	0.0000	0	0.00		
			15					0.00	0.00	20,384.00	144,536,464.50
		Total	15					0.00	0.00	20,384.00	144,536,464.50
Future											
Dec 2011	ZAEU	Future	23,373	11.1323	11.0437	11.2068	11.1010	1,783	19,862,836.00		
Mar 2012	ZAEU	Future	9,991	11.2703	11.1771	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	Future	14,109	11.4020	11.3057	11.3740	11.3740	5	56,870.00		
Sep 2012	ZAEU	Future	250	11.5302	11.4316	0.0000	0.0000	0	0.00		
			47,723					1,788.00	19,919,706.00	1,819,825.00	20,123,102,710.90
Option											
Dec 2011	ZAEU	9.50 Put	8,220	4.0000	5.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	14.0000	21.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	862.0000	786.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	362.0000	319.0000	0.0000	0.0000	0	0.00		
			21,920					0.00	0.00	329,954.00	122,047,004.80
		Total	69,643					1,788.00	19,919,706.00	2,149,779.00	20,245,149,715.70
Future											
Dec 2011	ZAFR	Future	25	9.1406	9.0715	0.0000	0.0000	0	0.00		
			25					0.00	0.00	13,991.00	112,946,619.40
		Total	25					0.00	0.00	13,991.00	112,946,619.40
Future											
Dec 2011	ZAGB	Future	14,048	12.9742	12.6749	13.0100	13.0100	986	12,780,605.00		
Mar 2012	ZAGB	Future	3,918	13.1225	12.8188	0.0000	0.0000	1,825	23,983,262.50		
Jun 2012	ZAGB	Future	2,847	13.2602	12.9544	13.2390	13.2300	15	198,495.00		
			20,813					2,826.00	36,962,362.50	1,465,790.00	17,817,378,650.50
Option											
Mar 2012	ZAGB	11.00 Put	768	57.0000	72.0000	0.0000	0.0000	1,536	51,148.80		
Mar 2012	ZAGB	12.00 Put	768	178.0000	0.0000	0.0000	0.0000	768	173,406.72		
			1,536					2,304.00	224,555.52	148,574.00	85,260,376.90
		Total	22,349					5,130.00	37,186,918.02	1,614,364.00	17,902,639,027.40
Future											
Dec 2011	ZAJY	Future	5,415	0.1041	0.1014	0.1040	0.1040	115	1,196,000.00		
Mar 2012	ZAJY	Future	6	0.1056	0.1028	0.0000	0.0000	0	0.00		
			5,421					115.00	1,196,000.00	90,556.00	799,371,450.00
		Total	5,421					115.00	1,196,000.00	90,556.00	799,371,450.00
Future											
Dec 2011	ZAUM	Future	418	8.1425	7.8974	8.1827	8.1525	10	8,167,600.00		

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Option	Mar 2012	ZAUM	Future	327	8.2430	7.9951	0.0000	0.0000	0	0.00		
				745					10.00	8,167,600.00	8,036.00	5,746,670,940.00
Option	Mar 2012	ZAUM	8.20 Call	80	50257.0000	0.0000	0.0000	0.0000	80	4,278,560.00		
				80					80.00	4,278,560.00	206.00	6,552,866.00
			Total	825					90.00	12,446,160.00	8,242.00	5,753,223,806.00
Future	Dec 2011	ZAUS	Future	250,674	8.1425	7.8974	8.2524	8.0500	48,816	396,142,752.80		
	Mar 2012	ZAUS	Future	44,830	8.2430	7.9951	8.3250	8.1800	862	7,106,805.20		
	Jun 2012	ZAUS	Future	21,956	8.3374	8.0880	8.4000	8.2736	185	1,543,030.80		
	Sep 2012	ZAUS	Future	979	8.4297	8.1797	0.0000	0.0000	0	0.00		
					318,439				49,863.00	404,792,588.80	23,286,762.00	184,756,789,357.10
Option	Dec 2011	ZAUS	6.15 Put	5,000	1.0000	1.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	6.55 Put	560	3.0000	3.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	6.60 Put	5,000	3.0000	4.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	6.70 Put	16,340	4.0000	5.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	6.75 Call	6,425	1396.0000	1153.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	6.80 Call	200	1347.0000	1104.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	6.85 Call	560	1298.0000	1055.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	7.10 Put	1,000	13.0000	16.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	7.20 Call	12,300	959.0000	723.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	7.25 Call	5,560	912.0000	679.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	7.25 Put	800	20.0000	32.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	7.30 Put	3,780	23.0000	40.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	7.40 Put	1,000	33.0000	58.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	7.50 Call	11,280	690.0000	479.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	7.50 Put	12,000	48.0000	82.0000	0.0000	0.0000	430	35,260.00		
	Dec 2011	ZAUS	7.80 Call	1,000	467.0000	305.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	7.80 Put	5,128	125.0000	208.0000	0.0000	0.0000	187	38,896.00		
	Dec 2011	ZAUS	7.85 Put	0	144.0000	234.0000	0.0000	0.0000	560	92,400.00		
	Dec 2011	ZAUS	7.95 Call	12,579	380.0000	241.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	8.05 Put	10,750	238.0000	360.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	8.10 Call	11,340	307.0000	192.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	8.15 Call	100	286.0000	178.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	8.15 Put	400	294.0000	431.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	8.20 Call	560	266.0000	166.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	8.25 Put	100	356.0000	507.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	8.30 Call	400	232.0000	143.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	8.50 Call	12,500	175.0000	109.0000	0.0000	0.0000	0	0.00		
	Dec 2011	ZAUS	8.80 Call	10,750	118.0000	74.0000	0.0000	0.0000	0	0.00		
	Mar 2012	ZAUS	6.50 Put	2,420	15.0000	21.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAUS	6.70 Put	10,000	24.0000	34.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	50.0000	67.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1206.0000	978.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1163.0000	936.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	882.0000	689.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	139.0000	194.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	588.0000	450.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	317.0000	240.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1436.0000	1229.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1325.0000	1124.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	434.0000	530.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	861.0000	994.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	548.0000	456.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	4,000	525.0000	436.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1060.0000	908.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	544.0000	645.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	681.0000	577.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	653.0000	762.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	813.0000	698.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2169.0000	1958.0000	0.0000	0.0000	0	0.00		
			<u>277,015</u>					<u>1,177.00</u>	<u>166,556.00</u>	<u>2,781,231.00</u>	<u>1,526,669,226.54</u>
Total			595,454					51,040.00	404,959,144.80	26,067,993.00	186,283,458,583.64

Grand Total	1,009,749			58,384.00	477,542,104.82	32,800,329	251,149,526,797.64
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