

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-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	0.0818	0.0723	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	0.0816	0.0766	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	0.1944	0.2019	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	0.3565	0.3552	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	0.1593	0.1683	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	0.2213	0.2283	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	0.0839	0.0766	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	11,962	8.1690	8.1648	8.1570	8.1510	862	7,010,592.00		
	Mar 2012	ZAAD	Future	22,751	8.1852	8.1830	0.0000	0.0000	70	570,360.00		
	Jun 2012	ZAAD	Future	6,159	8.2047	8.2050	0.0000	0.0000	0	0.00		
				<u>40,872</u>					<u>932.00</u>	<u>7,580,952.00</u>	<u>1,332,279.00</u>	<u>8,931,377,443.50</u>
			Total	40,872					932.00	7,580,952.00	1,332,479.00	8,931,443,567.50

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Future											
Dec 2011	ZACA	Future	15	7.7857	7.8095	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	22,788	10.9105	10.9024	10.9280	10.8800	13	141,563.00		
Mar 2012	ZAEU	Future	9,991	11.0428	11.0378	11.0200	11.0200	50	551,000.00		
Jun 2012	ZAEU	Future	14,109	11.1665	11.1658	11.2100	11.2100	42	470,820.00		
Sep 2012	ZAEU	Future	250	11.2878	11.2907	0.0000	0.0000	0	0.00		
			47,138					105.00	1,163,383.00	1,821,289.00	20,139,318,825.90
Option											
Dec 2011	ZAEU	9.50 Put	8,220	7.0000	7.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	36.0000	37.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	679.0000	672.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	271.0000	267.0000	0.0000	0.0000	0	0.00		
			21,920					0.00	0.00	329,954.00	122,047,004.80
		Total	69,058					105.00	1,163,383.00	2,151,243.00	20,261,365,830.70
Future											
Dec 2011	ZAFR	Future	25	8.9348	8.9738	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	13,930	12.6701	12.6690	12.6850	12.6850	45	570,612.50		
Mar 2012	ZAGB	Future	3,968	12.8105	12.8115	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	Future	2,832	12.9395	12.9434	12.9665	12.9300	59	764,298.50		
			20,730					104.00	1,334,911.00	1,467,584.00	17,840,391,071.00
Option											
Mar 2012	ZAGB	11.00 Put	768	70.0000	74.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	252.0000	260.0000	0.0000	0.0000	0	0.00		
			1,536					0.00	0.00	148,574.00	85,260,376.90
		Total	22,266					104.00	1,334,911.00	1,616,158.00	17,925,651,447.90
Future											
Dec 2011	ZAJY	Future	5,415	0.1017	0.1017	0.0000	0.0000	0	0.00		
Mar 2012	ZAJY	Future	6	0.1031	0.1031	0.0000	0.0000	0	0.00		
			5,421					0.00	0.00	90,556.00	799,371,450.00
		Total	5,421					0.00	0.00	90,556.00	799,371,450.00
Future											
Dec 2011	ZAUM	Future	414	7.9451	7.9210	0.0000	0.0000	0	0.00		

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Option	Mar 2012 ZAUM	Future	297	8.0406	8.0175	0.0000	0.0000	0	0.00	8,072.00	5,776,109,390.00	
			711						0.00			0.00
			Total		791							0.00
Option	Mar 2012 ZAUM	8.20 Call	80	40102.0000	40691.0000	0.0000	0.0000	0	0.00	206.00	6,552,866.00	
			80						0.00			0.00
			Total		791							0.00
Future	Dec 2011 ZAUS	Future	255,336	7.9451	7.9210	7.9561	7.8450	22,564	177,892,285.00			
	Mar 2012 ZAUS	Future	44,969	8.0406	8.0175	8.0404	7.9518	1,155	9,241,687.90			
	Jun 2012 ZAUS	Future	21,521	8.1297	8.1080	8.1140	8.0345	730	5,904,936.10			
	Sep 2012 ZAUS	Future	979	8.2166	8.1967	0.0000	0.0000	0	0.00			
	Total		322,805					24,449.00	193,038,909.00	23,356,693.00	185,316,531,516.10	
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	2.0000	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	1199.0000	1177.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	6.80 Call	200	1150.0000	1128.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	6.85 Call	560	1101.0000	1079.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	7.10 Put	1,000	14.0000	18.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	7.20 Call	12,300	766.0000	750.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	7.25 Call	5,560	721.0000	706.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	7.25 Put	800	26.0000	35.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	7.30 Put	3,780	32.0000	43.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	7.40 Put	1,000	48.0000	62.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	7.50 Call	11,280	515.0000	508.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	7.50 Put	12,000	70.0000	87.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	7.80 Call	1,000	327.0000	330.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	7.80 Put	5,128	182.0000	209.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	7.90 Put	560	235.0000	263.0000	0.0000	0.0000	1,120	262,640.00			
	Dec 2011 ZAUS	7.95 Call	12,579	258.0000	264.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	8.05 Put	10,750	327.0000	357.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	8.10 Call	11,340	205.0000	212.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	8.15 Call	100	190.0000	198.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	8.15 Put	400	395.0000	427.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	8.20 Call	0	177.0000	184.0000	0.0000	0.0000	1,120	218,960.00			
	Dec 2011 ZAUS	8.25 Put	100	469.0000	500.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	8.50 Call	12,500	115.0000	122.0000	0.0000	0.0000	0	0.00			
	Dec 2011 ZAUS	8.80 Call	10,750	77.0000	83.0000	0.0000	0.0000	0	0.00			
	Mar 2012 ZAUS	6.50 Put	2,420	18.0000	22.0000	0.0000	0.0000	0	0.00			
	Mar 2012 ZAUS	6.70 Put	10,000	31.0000	37.0000	0.0000	0.0000	0	0.00			

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Mar 2012	ZAUS	7.00 Put	1,000	62.0000	73.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1018.0000	1006.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	977.0000	966.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	724.0000	721.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	183.0000	204.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	473.0000	479.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	176	432.0000	462.0000	0.0000	0.0000	352	172,832.00		
Mar 2012	ZAUS	8.80 Call	3	251.0000	258.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	576.0000	0.0000	0.0000	0.0000	264	168,960.00		
Sep 2012	ZAUS	7.15 Call	16,000	1257.0000	1247.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1152.0000	1144.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	516.0000	535.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	972.0000	993.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	467.0000	469.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	4,000	446.0000	448.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	931.0000	932.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	634.0000	650.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	590.0000	591.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	749.0000	763.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	711.0000	718.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1975.0000	2048.0000	0.0000	0.0000	0	0.00		
			<u>276,923</u>					<u>2,856.00</u>	<u>823,392.00</u>	<u>2,784,887.00</u>	<u>1,527,643,818.54</u>
	Total		599,728					27,305.00	193,862,301.00	26,141,580.00	186,844,175,334.64

Grand Total	1,012,873						28,446.00	203,941,547.00	32,878,687	251,790,950,096.14
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