

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 10-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	0.1028	0.1030	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	0.1032	0.1041	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	0.1759	0.1741	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	0.3910	0.3924	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	0.1344	0.1317	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	0.2030	0.2009	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	0.1058	0.1065	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	0.0779	0.0782	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	0.0687	0.0689	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	0.0795	0.0786	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	0.1044	0.1034	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	10,006	8.1256	8.1619	8.1560	8.1200	3,620	29,485,740.00		
Mar 2012	ZAAD	Future	22,681	8.1471	8.1813	0.0000	0.0000	0	0.00		
Jun 2012	ZAAD	Future	6,167	8.1787	8.2073	0.0000	0.0000	0	0.00		
			<u>38,854</u>					3,620.00	29,485,740.00	1,337,807.00	8,976,537,878.50
<b>Total</b>			<b>38,854</b>					<b>3,620.00</b>	<b>29,485,740.00</b>	1,338,007.00	8,976,604,002.50
<b>Future</b>											
Dec 2011	ZACA	Future	15	7.8649	7.8705	0.0000	0.0000	0	0.00		
			<u>15</u>					0.00	0.00	20,384.00	144,536,464.50
		<b>Total</b>	<b>15</b>					<b>0.00</b>	<b>0.00</b>	20,384.00	144,536,464.50
<b>Future</b>											
Dec 2011	ZAEU	Future	22,353	10.9225	10.9151	10.9850	10.9420	1,685	18,475,099.00		
Mar 2012	ZAEU	Future	9,991	11.0617	11.0517	0.0000	0.0000	0	0.00		
Jun 2012	ZAEU	Future	14,099	11.1938	11.1797	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	250	11.3216	11.3035	0.0000	0.0000	0	0.00		
			<u>46,693</u>					1,685.00	18,475,099.00	1,826,572.00	20,197,237,177.70
<b>Option</b>											
Dec 2011	ZAEU	9.50 Put	8,220	4.0000	4.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	22.0000	24.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	665.0000	662.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	241.0000	242.0000	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>68,613</b>					<b>1,685.00</b>	<b>18,475,099.00</b>	2,156,526.00	20,319,284,182.50
<b>Future</b>											
Dec 2011	ZAFR	Future	47	8.8746	8.8902	0.0000	0.0000	0	0.00		
			<u>47</u>					0.00	0.00	14,014.00	113,150,903.80

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Total</b>			<b>47</b>					<b>0.00</b>	<b>0.00</b>	14,014.00	113,150,903.80
<b>Future</b>											
Dec 2011	ZAGB	Future	13,893	12.8061	12.8095	12.8775	12.8775	325	4,184,750.00		
Mar 2012	ZAGB	Future	3,978	12.9521	12.9532	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	Future	2,832	13.0863	13.0822	0.0000	0.0000	0	0.00		
			<u>20,703</u>					<u>325.00</u>	<u>4,184,750.00</u>	<u>1,468,913.00</u>	<u>17,857,464,896.00</u>
<b>Option</b>											
Mar 2012	ZAGB	11.00 Put	768	61.0000	63.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	210.0000	212.0000	0.0000	0.0000	0	0.00		
			<u>1,536</u>					<u>0.00</u>	<u>0.00</u>	<u>148,574.00</u>	<u>85,260,376.90</u>
<b>Total</b>			<b>22,239</b>					<b>325.00</b>	<b>4,184,750.00</b>	1,617,487.00	17,942,725,272.90
<b>Future</b>											
Dec 2011	ZAJY	Future	5,415	0.1036	0.1036	0.0000	0.0000	0	0.00		
Mar 2012	ZAJY	Future	6	0.1051	0.1051	0.0000	0.0000	0	0.00		
			<u>5,421</u>					<u>0.00</u>	<u>0.00</u>	<u>90,556.00</u>	<u>799,371,450.00</u>
<b>Total</b>			<b>5,421</b>					<b>0.00</b>	<b>0.00</b>	90,556.00	799,371,450.00
<b>Future</b>											
Dec 2011	ZAUM	Future	409	8.0421	8.0499	8.0457	8.0457	5	4,022,850.00		
Mar 2012	ZAUM	Future	422	8.1411	8.1471	8.1425	8.1425	5	4,071,250.00		
			<u>831</u>					<u>10.00</u>	<u>8,094,100.00</u>	<u>8,227.00</u>	<u>5,901,165,240.00</u>
<b>Option</b>											
Mar 2012	ZAUM	8.20 Call	80	44041.0000	44091.0000	0.0000	0.0000	0	0.00		
			<u>80</u>					<u>0.00</u>	<u>0.00</u>	<u>206.00</u>	<u>6,552,866.00</u>
<b>Total</b>			<b>911</b>					<b>10.00</b>	<b>8,094,100.00</b>	8,433.00	5,907,718,106.00
<b>Future</b>											
Dec 2011	ZAUS	Future	252,329	8.0421	8.0499	8.1450	7.9675	21,233	171,094,410.40		
Mar 2012	ZAUS	Future	45,712	8.1411	8.1471	8.2362	8.0605	1,130	9,179,337.70		
Jun 2012	ZAUS	Future	21,717	8.2341	8.2373	8.3015	8.3000	45	373,548.00		
Sep 2012	ZAUS	Future	1,479	8.3238	8.3252	8.4000	8.4000	250	2,100,000.00		
			<u>321,237</u>					<u>22,658.00</u>	<u>182,747,296.10</u>	<u>23,434,380.00</u>	<u>185,939,682,803.80</u>
<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	1.0000	1.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	2.0000	2.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	16,340	2.0000	2.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.75 Call	6,425	1295.0000	1303.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1245.0000	1253.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1196.0000	1204.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.10 Put	1,000	9.0000	9.0000	0.0000	0.0000	0	0.00		

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Dec 2011	ZAUS	7.20 Call	12,300	855.0000	862.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	807.0000	814.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	15.0000	14.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	20.0000	18.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	31.0000	29.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	588.0000	595.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	46.0000	45.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	375.0000	382.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,128	133.0000	132.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.90 Put	560	177.0000	176.0000	0.0000	0.0000	1,120	195,440.00		
Dec 2011	ZAUS	7.95 Call	12,579	294.0000	301.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	257.0000	256.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	230.0000	237.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	1,060	212.0000	219.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	320.0000	319.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	389.0000	387.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.50 Call	12,500	122.0000	127.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	10,750	79.0000	83.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	15.0000	15.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	26.0000	26.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	54.0000	53.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1108.0000	1113.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1066.0000	1070.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	796.0000	799.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	155.0000	152.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	520.0000	520.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	176	379.0000	373.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	272.0000	273.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	521.0000	517.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1342.0000	1347.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1234.0000	1238.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	467.0000	466.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	909.0000	906.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	501.0000	499.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	4,000	479.0000	477.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	989.0000	990.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	582.0000	582.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	630.0000	627.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	699.0000	697.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	759.0000	754.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2072.0000	2073.0000	0.0000	0.0000	0	0.00		
			<u>277,883</u>					<u>1,120.00</u>	<u>195,440.00</u>	<u>2,787,927.00</u>	<u>1,528,230,938.54</u>

<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>
		<b>Total</b>	<b>599,120</b>				<b>23,778.00</b>	<b>182,942,736.10</b>	<b>26,222,307.00</b>	<b>187,467,913,742.34</b>
		<b>Grand Total</b>	<b>1,067,385</b>				<b>29,418.00</b>	<b>243,182,425.10</b>	<b>33,029,200</b>	<b>252,664,561,418.04</b>