

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-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	0.1331	0.1059	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	0.1317	0.0993	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	0.1445	0.1869	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	0.4182	0.3699	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	0.1053	0.1385	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	0.1686	0.2150	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	0.1338	0.1036	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	Jan 2012	CAAS	Future	12,500	0.0910	0.0771	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>
			Total	12,500					0.00	0.00	12,500.00	740,000.00

Future

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Feb 2012	CAAT	Future	12,500	0.0781	0.0681	0.0000	0.0000	0	0.00			
			<u>12,500</u>					0.00	0.00	12,500.00	650,000.00	
		Total	12,500					0.00	0.00	12,500.00	650,000.00	
Future												
Jan 2012	CAAU	Future	19,481	0.0658	0.0829	0.0000	0.0000	0	0.00			
			<u>19,481</u>					0.00	0.00	19,481.00	1,605,234.40	
		Total	19,481					0.00	0.00	19,481.00	1,605,234.40	
Future												
Feb 2012	CAAV	Future	12,987	0.0885	0.1089	0.0000	0.0000	0	0.00			
			<u>12,987</u>					0.00	0.00	12,987.00	1,464,933.60	
		Total	12,987					0.00	0.00	12,987.00	1,464,933.60	
Future												
Dec 2011	ZAAD	Future	9,442	8.2698	8.1501	0.0000	0.0000	2,050	16,837,055.00			
Mar 2012	ZAAD	Future	22,681	8.2936	8.1702	8.2800	8.2800	25	207,000.00			
Jun 2012	ZAAD	Future	6,167	8.3296	8.2031	0.0000	0.0000	0	0.00			
Sep 2012	ZAAD	Future	2,098	8.3667	8.2360	8.2850	8.2850	2,098	17,381,930.00			
			<u>40,388</u>					<u>4,173.00</u>	<u>34,425,985.00</u>	<u>1,342,440.00</u>	<u>9,014,695,053.50</u>	
Total		40,388						4,173.00	34,425,985.00	1,342,640.00	9,014,761,177.50	
Future												
Dec 2011	ZACA	Future	15	7.9735	7.8656	7.9900	7.9900	1	7,990.00			
			<u>15</u>					1.00	7,990.00	20,385.00	144,544,454.50	
		Total	15					1.00	7,990.00	20,385.00	144,544,454.50	
Future												
Dec 2011	ZAEU	Future	21,552	11.0507	10.9228	11.0603	11.0000	1,105	12,196,680.00			
		Mar 2012	ZAEU	Future	9,991	11.1995	11.0656	0.0000	0.0000	0	0.00	
		Jun 2012	ZAEU	Future	14,099	11.3406	11.2001	0.0000	0.0000	0	0.00	
Sep 2012	ZAEU	Future	250	11.4808	11.3316	0.0000	0.0000	0	0.00			
			<u>45,892</u>					<u>1,105.00</u>	<u>12,196,680.00</u>	<u>1,830,960.00</u>	<u>20,245,303,270.80</u>	
Option												
Dec 2011	ZAEU	9.50 Put	8,220	2.0000	2.0000	0.0000	0.0000	0	0.00			
Dec 2011	ZAEU	10.10 Put	2,740	11.0000	15.0000	0.0000	0.0000	0	0.00			
Dec 2011	ZAEU	10.30 Call	2,740	773.0000	653.0000	0.0000	0.0000	0	0.00			
Dec 2011	ZAEU	11.00 Call	8,220	269.0000	214.0000	0.0000	0.0000	0	0.00			
			<u>21,920</u>					<u>0.00</u>	<u>0.00</u>	<u>329,954.00</u>	<u>122,047,004.80</u>	
Total		67,812						1,105.00	12,196,680.00	2,160,914.00	20,367,350,275.60	
Future												
Dec 2011	ZAFR	Future	37	8.9226	8.8453	8.8543	8.8543	10	88,543.00			

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			37					10.00	88,543.00	14,024.00	113,239,446.80
	Total		37					10.00	88,543.00	14,024.00	113,239,446.80
Future											
	Dec 2011	ZAGB	Future	13,992	12.9142	12.7541	12.9330	12.8200	81	1,045,389.60	
	Mar 2012	ZAGB	Future	3,982	13.0666	12.9017	13.1055	13.1055	254	3,324,947.00	
	Jun 2012	ZAGB	Future	2,847	13.2081	13.0381	13.2150	13.1350	15	197,425.00	
				20,821					350.00	4,567,761.60	1,469,422.00
Option											
	Mar 2012	ZAGB	11.00 Put	768	49.0000	53.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAGB	12.00 Put	768	163.0000	196.0000	0.0000	0.0000	0	0.00	
				1,536					0.00	0.00	148,574.00
	Total		22,357					350.00	4,567,761.60	1,617,996.00	17,949,316,330.50
Future											
	Dec 2011	ZAJY	Future	5,905	0.1060	0.1041	0.0000	0.0000	1,000	10,704,000.00	
	Mar 2012	ZAJY	Future	31	0.1075	0.1057	0.1060	0.1060	25	265,000.00	
				5,936					1,025.00	10,969,000.00	91,591.00
	Total		5,936					1,025.00	10,969,000.00	91,591.00	810,443,950.00
Future											
	Dec 2011	ZAUM	Future	409	8.1477	8.0151	8.1538	8.1538	5	4,076,900.00	
	Mar 2012	ZAUM	Future	422	8.2509	8.1153	8.2550	8.2550	5	4,127,500.00	
				831					10.00	8,204,400.00	8,242.00
Option											
	Mar 2012	ZAUM	8.20 Call	80	47681.0000	41073.0000	0.0000	0.0000	0	0.00	
				80					0.00	0.00	206.00
	Total		911					10.00	8,204,400.00	8,448.00	5,919,913,706.00
Future											
	Dec 2011	ZAUS	Future	243,958	8.1477	8.0151	8.1900	8.0647	27,589	224,359,559.40	
	Mar 2012	ZAUS	Future	45,742	8.2509	8.1153	8.2925	8.1657	1,923	15,884,358.80	
	Jun 2012	ZAUS	Future	21,691	8.3481	8.2093	8.3825	8.2712	61	510,065.90	
	Sep 2012	ZAUS	Future	1,479	8.4436	8.3007	0.0000	0.0000	0	0.00	
				312,870					29,573.00	240,753,984.10	23,491,551.00
Option											
	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	1.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAUS	6.60 Put	5,000	0.0000	1.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAUS	6.70 Put	16,340	1.0000	2.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAUS	6.75 Call	500	1399.0000	1267.0000	0.0000	0.0000	5,925	8,311,471.50	
	Dec 2011	ZAUS	6.80 Call	200	1349.0000	1217.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAUS	6.85 Call	560	1300.0000	1168.0000	0.0000	0.0000	0	0.00	

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Dec 2011	ZAUS	7.10 Put	1,000	4.0000	6.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	12,300	954.0000	824.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	905.0000	776.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	7.0000	11.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	9.0000	15.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	14.0000	24.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	671.0000	552.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	23.0000	37.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	427.0000	337.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,688	79.0000	122.0000	0.0000	0.0000	1,120	108,080.00		
Dec 2011	ZAUS	7.90 Put	560	113.0000	167.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.95 Call	12,579	332.0000	257.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	180.0000	249.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	254.0000	196.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	1,620	232.0000	180.0000	0.0000	0.0000	1,120	241,360.00		
Dec 2011	ZAUS	8.15 Put	400	234.0000	315.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Call	400	195.0000	151.0000	0.0000	0.0000	800	160,400.00		
Dec 2011	ZAUS	8.25 Put	100	297.0000	386.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.50 Call	12,500	127.0000	99.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	10,750	78.0000	63.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	11.0000	13.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	19.0000	23.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	40.0000	48.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1202.0000	1075.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1158.0000	1032.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	870.0000	763.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	119.0000	148.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	564.0000	488.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	176	313.0000	373.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	291.0000	250.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1648.0000	0.0000	0.0000	0.0000	4,850	8,327,838.00		
Jun 2012	ZAUS	8.10 Put	132	458.0000	519.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1443.0000	1315.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1331.0000	1206.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	418.0000	466.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	838.0000	910.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	537.0000	482.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	4,000	513.0000	460.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1064.0000	968.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	532.0000	582.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	678.0000	613.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	648.0000	695.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	811.0000	738.0000	0.0000	0.0000	0	0.00		

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Dec 2014	ZAUS	8.00 Call	200	2152.0000	2033.0000	0.0000	0	0.00		
			<u>278,328</u>				13,815.00	17,149,149.50	2,804,782.00	1,545,870,328.04
		Total	591,198				43,388.00	257,903,133.60	26,296,333.00	187,946,848,717.04

Grand Total	1,060,819						50,062.00	328,363,493.20	33,113,817	253,259,675,351.44
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