

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 21-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	0.1964	0.1592	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	0.2137	0.1612	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	0.0660	0.1112	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	0.5104	0.4522	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	0.0543	0.0850	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	0.0856	0.1323	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	0.2106	0.1673	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	0.1270	0.1045	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

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE	
Feb 2012	CAAT	Future	12,500	0.1022	0.0870	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	0.0370	0.0542	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	0.0560	0.0752	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	8.2180	8.2415	8.1920	8.1920	25	204,800.00			
Mar 2012	ZAAD	Future	22,681	8.2336	8.2589	0.0000	0.0000	0	0.00			
Jun 2012	ZAAD	Future	6,173	8.2690	8.2906	8.2740	8.2740	6	49,644.00			
Sep 2012	ZAAD	Future	2,098	8.3059	8.3294	0.0000	0.0000	0	0.00			
			<u>40,394</u>					31.00	254,444.00	1 343 286.00	9 021 680 232.50	
Total			40,394					31.00	254,444.00	1 343 486.00	9 021 746 356.50	
Future												
Dec 2011	ZACA	Future	70	8.0649	8.0230	8.0270	8.0270	1	8,027.00			
			<u>70</u>					1.00	8,027.00	20 461.00	145 155 681.50	
		Total	70					1.00	8,027.00	20 461.00	145 155 681.50	
Future												
Dec 2011	ZAEU	Future	23,069	11.2492	11.1405	11.2185	11.1720	1,025	11,460,805.90			
		Mar 2012	ZAEU	Future	9,994	11.4017	11.2909	0.0000	0.0000	0	0.00	
		Jun 2012	ZAEU	Future	14,099	11.5391	11.4269	0.0000	0.0000	0	0.00	
Sep 2012	ZAEU	Future	250	11.6748	11.5603	0.0000	0.0000	0	0.00			
			<u>47,412</u>					1,025.00	11,460,805.90	1 832 538.00	20 262 925 706.70	
Option												
Dec 2011	ZAEU	9.50 Put	8,220	1.0000	2.0000	0.0000	0.0000	0	0.00			
Dec 2011	ZAEU	10.10 Put	2,740	4.0000	7.0000	0.0000	0.0000	0	0.00			
Dec 2011	ZAEU	10.30 Call	2,740	957.0000	854.0000	0.0000	0.0000	0	0.00			
Dec 2011	ZAEU	11.00 Call	8,220	355.0000	300.0000	0.0000	0.0000	0	0.00			
			<u>21,920</u>					0.00	0.00	329 954.00	122 047 004.80	
Total			69,332					1,025.00	11,460,805.90	2 162 492.00	20 384 972 711.50	
Future												
Dec 2011	ZAFR	Future	37	9.1095	8.9941	0.0000	0.0000	0	0.00			

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			37					0.00	0.00	14 024.00	113 239 446.80
		Total	37					0.00	0.00	14 024.00	113 239 446.80
Future											
	Dec 2011	ZAGB	Future	14,019	13.0676	12.9905	13.0735	12.9650	42	548,400.00	
	Mar 2012	ZAGB	Future	5,912	13.2143	13.1392	0.0000	0.0000	1,930	25,562,850.00	
	Jun 2012	ZAGB	Future	2,859	13.3506	13.2764	13.3200	13.3200	3	39,960.00	
				22,790					1,975.00	26,151,210.00	1 472 945.00
											17 910 454 181.60
Option											
	Mar 2012	ZAGB	11.00 Put	768	44.0000	47.0000	0.0000	0.0000	0	0.00	
	Mar 2012	ZAGB	12.00 Put	768	133.0000	149.0000	0.0000	0.0000	0	0.00	
				1,536					0.00	0.00	148 574.00
		Total	24,326						1,975.00	26,151,210.00	1 621 519.00
											17 995 714 558.50
Future											
	Dec 2011	ZAJY	Future	5,905	0.1088	0.1071	0.0000	0.0000	0	0.00	
	Mar 2012	ZAJY	Future	31	0.1105	0.1088	0.0000	0.0000	0	0.00	
				5,936					0.00	0.00	91 591.00
		Total	5,936						0.00	0.00	91 591.00
											810 443 950.00
Future											
	Dec 2011	ZAUM	Future	403	8.3668	8.2292	0.0000	0.0000	0	0.00	
	Mar 2012	ZAUM	Future	432	8.4696	8.3315	0.0000	0.0000	0	0.00	
				835					0.00	0.00	8 288.00
											5 951 435 740.00
Option											
	Mar 2012	ZAUM	8.20 Call	80	57788.0000	50132.0000	0.0000	0.0000	0	0.00	
				80					0.00	0.00	206.00
		Total	915						0.00	0.00	8 494.00
											5 957 988 606.00
Future											
	Dec 2011	ZAUS	Future	246,503	8.3668	8.2292	8.3682	8.2618	13,299	110,566,325.90	
	Mar 2012	ZAUS	Future	43,587	8.4696	8.3315	8.4702	8.4000	1,024	8,558,481.10	
	Jun 2012	ZAUS	Future	22,791	8.5644	8.4256	8.5435	8.4890	880	7,495,392.50	
	Sep 2012	ZAUS	Future	1,979	8.6573	8.5175	8.6000	8.6000	250	2,150,000.00	
				314,860					15,453.00	128,770,199.50	23 640 921.00
											187 637 701 818.70
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	0.0000	1.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAUS	6.75 Call	500	1617.0000	1480.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAUS	6.80 Call	200	1568.0000	1430.0000	0.0000	0.0000	0	0.00	
	Dec 2011	ZAUS	6.85 Call	560	1518.0000	1381.0000	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	7.10 Put	1,000	1.0000	3.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	12,300	1169.0000	1033.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	1119.0000	983.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	2.0000	4.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	2.0000	5.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	3.0000	6.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	871.0000	739.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	4.0000	10.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	592.0000	475.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,688	25.0000	46.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.90 Put	560	40.0000	72.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.95 Call	12,579	467.0000	367.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	78.0000	128.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	362.0000	280.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	1,620	331.0000	255.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	114.0000	176.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Call	400	275.0000	210.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	158.0000	231.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.50 Call	12,500	172.0000	133.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	10,750	100.0000	80.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	8.0000	10.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	10.0000	13.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	23.0000	30.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1400.0000	1269.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1354.0000	1224.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	1045.0000	924.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	75.0000	93.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	685.0000	595.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	176	215.0000	264.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	352.0000	304.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1850.0000	1717.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	351.0000	408.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	200	578.0000	0.0000	0.0000	0.0000	200	125,200.00		
Sep 2012	ZAUS	7.15 Call	16,000	1619.0000	1503.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1499.0000	1388.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	326.0000	383.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	713.0000	792.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	608.0000	559.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	4,000	580.0000	535.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1180.0000	1104.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	435.0000	500.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	760.0000	707.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	544.0000	609.0000	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>
Mar 2013	ZAUS	9.10 Call	180	897.0000	838.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2266.0000	2177.0000	0.0000	0.0000	0	0.00		
			<u>278,528</u>					<u>200.00</u>	<u>125,200.00</u>	<u>2 804 982.00</u>	<u>1 545 995 528.04</u>
		Total	593,388					15,653.00	128,895,399.50	26 445 903.00	189 183 697 346.74

Grand Total	1,066,563	18,685.00	166 769 886.40	33,269,456	254,606,215,951.04
--------------------	------------------	------------------	-----------------------	-------------------	---------------------------
