

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 22-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	0.2107	0.1964	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	0.2286	0.2137	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	0.0461	0.0660	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	0.5476	0.5104	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	0.0389	0.0543	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	0.0605	0.0856	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	0.2304	0.2106	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	0.1380	0.1270	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	0.1108	0.1022	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	0.0246	0.0370	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	0.0446	0.0560	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	9,642	8.3016	8.2180	8.2790	8.2420	1,250	10,297,280.00		
Mar 2012	ZAAD	Future	22,681	8.3184	8.2336	8.3000	8.3000	25	207,500.00		
Jun 2012	ZAAD	Future	6,398	8.3516	8.2690	0.0000	0.0000	225	1,880,437.50		
Sep 2012	ZAAD	Future	2,098	8.3842	8.3059	0.0000	0.0000	0	0.00		
			<u>40,819</u>					1,500.00	12,385,217.50	1 344 786.00	9 034 065 450.00
		Total	40,819					1,500.00	12,385,217.50	1 344 986.00	9 034 131 574.00
Future											
Dec 2011	ZACA	Future	10	8.1358	8.0649	0.0000	0.0000	60	486,360.00		
			<u>10</u>					60.00	486,360.00	20 521.00	145 642 041.50
		Total	10					60.00	486,360.00	20 521.00	145 642 041.50
Future											
Dec 2011	ZAEU	Future	22,992	11.4111	11.2492	11.4550	11.3450	1,770	19,936,038.70		
Mar 2012	ZAEU	Future	11,014	11.5661	11.4017	11.6000	11.5200	1,045	11,924,575.00		
Jun 2012	ZAEU	Future	14,099	11.7040	11.5391	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	200	11.8354	11.6748	0.0000	0.0000	50	582,485.00		
			<u>48,305</u>					2,865.00	32,443,098.70	1 835 403.00	20 295 368 805.40
Option											
Dec 2011	ZAEU	9.50 Put	8,220	0.0000	1.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.10 Put	2,740	3.0000	4.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	1116.0000	957.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	467.0000	355.0000	0.0000	0.0000	0	0.00		
			<u>21,920</u>					0.00	0.00	329 954.00	122 047 004.80
		Total	70,225					2,865.00	32,443,098.70	2 165 357.00	20 417 415 810.20
Future											
Dec 2011	ZAFR	Future	567	9.2429	9.1095	9.2330	9.2180	530	4,891,595.00		

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			567					530.00	4,891,595.00	14 554.00	118 131 041.80
	Total		567					530.00	4,891,595.00	14 554.00	118 131 041.80
Future											
	Dec 2011 ZAGB	Future	14,019	13.1914	13.0676	13.1925	13.0672	14	183,442.00		
	Mar 2012 ZAGB	Future	5,912	13.3403	13.2143	13.3800	13.2143	50	665,743.00		
	Jun 2012 ZAGB	Future	2,859	13.4751	13.3506	0.0000	0.0000	0	0.00		
			22,790					64.00	849,185.00	1 473 009.00	17 911 303 366.60
Option											
	Mar 2012 ZAGB	11.00 Put	768	37.0000	44.0000	0.0000	0.0000	0	0.00		
	Mar 2012 ZAGB	12.00 Put	768	102.0000	133.0000	0.0000	0.0000	0	0.00		
			1,536					0.00	0.00	148 574.00	85 260 376.90
	Total		24,326					64.00	849,185.00	1 621 583.00	17 996 563 743.50
Future											
	Dec 2011 ZAJY	Future	5,905	0.1096	0.1088	0.0000	0.0000	0	0.00		
	Mar 2012 ZAJY	Future	31	0.1113	0.1105	0.0000	0.0000	0	0.00		
			5,936					0.00	0.00	91 591.00	810 443 950.00
	Total		5,936					0.00	0.00	91 591.00	810 443 950.00
Future											
	Dec 2011 ZAUM	Future	403	8.4406	8.3668	0.0000	0.0000	0	0.00		
	Mar 2012 ZAUM	Future	432	8.5448	8.4696	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	61579.0000	57788.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6 552 866.00
	Total		915					0.00	0.00	8 494.00	5 957 988 606.00
Future											
	Dec 2011 ZAUS	Future	241,476	8.4406	8.3668	8.4900	8.3000	31,511	264,156,848.90		
	Mar 2012 ZAUS	Future	47,775	8.5448	8.4696	8.5900	8.4275	7,473	63,388,028.50		
	Jun 2012 ZAUS	Future	23,362	8.6394	8.5644	8.6710	8.5355	2,116	18,234,698.70		
	Sep 2012 ZAUS	Future	1,979	8.7291	8.6573	8.5798	8.5798	200	1,715,960.00		
			314,592					41,300.00	347,495,536.10	23 682 221.00	187 985 197 354.80
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	0.0000	0.0000	0.0000	0	0.00		
	Dec 2011 ZAUS	6.60 Put	5,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
	Dec 2011 ZAUS	6.70 Put	16,340	0.0000	0.0000	0.0000	0.0000	0	0.00		
	Dec 2011 ZAUS	6.75 Call	500	1691.0000	1617.0000	0.0000	0.0000	0	0.00		
	Dec 2011 ZAUS	6.80 Call	200	1641.0000	1568.0000	0.0000	0.0000	0	0.00		
	Dec 2011 ZAUS	6.85 Call	560	1591.0000	1518.0000	0.0000	0.0000	0	0.00		

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Dec 2011	ZAUS	7.10 Put	1,000	1.0000	1.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	12,300	1242.0000	1169.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	1193.0000	1119.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	2.0000	2.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	2.0000	2.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	3.0000	3.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	944.0000	871.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	3.0000	4.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	658.0000	592.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,688	17.0000	25.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.90 Put	560	28.0000	40.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.95 Call	12,579	527.0000	467.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	55.0000	78.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	410.0000	362.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	1,620	376.0000	331.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	85.0000	114.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Call	400	314.0000	275.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	123.0000	158.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.50 Call	12,500	196.0000	172.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	10,750	112.0000	100.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	6.0000	8.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	7.0000	10.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	15.0000	23.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1465.0000	1400.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1418.0000	1354.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	1105.0000	1045.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	60.0000	75.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	731.0000	685.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	176	186.0000	215.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	374.0000	352.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	100	318.0000	0.0000	0.0000	0.0000	100	35,200.00		
Jun 2012	ZAUS	6.75 Call	4,850	1918.0000	1850.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	319.0000	351.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	200	535.0000	578.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1672.0000	1619.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1550.0000	1499.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	298.0000	326.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	673.0000	713.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	633.0000	608.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	4,000	605.0000	580.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1214.0000	1180.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	399.0000	435.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	781.0000	760.0000	0.0000	0.0000	0	0.00		

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Mar 2013	ZAUS	8.10 Put	180	508.0000	544.0000	0.0000	0.0000	0	0.00	
Mar 2013	ZAUS	9.10 Call	180	924.0000	897.0000	0.0000	0.0000	0	0.00	
Dec 2014	ZAUS	8.00 Call	200	2313.0000	2266.0000	0.0000	0.0000	0	0.00	
			<u>278,628</u>				<u>100.00</u>	<u>35,200.00</u>	<u>2 805 082.00</u>	<u>1 546 030 728.04</u>
	Total		593,220				41,400.00	347,530,736.10	26 487 303.00	189 531 228 082.84

Grand Total	1,068,183						46,419.00	398 586 192.30	33,315,875	255,004,802,143.34
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