

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 28-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	0.2139	0.2310	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	0.2131	0.2695	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	0.0562	0.0292	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	0.5062	0.5878	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	0.0575	0.0238	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	0.0695	0.0389	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	0.2278	0.2673	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	0.1312	0.1498	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	0.1056	0.0117	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	0.0319	0.0181	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	0.0530	0.0375	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	9,692	8.3040	8.2850	0.0000	0.0000	0	0.00			
Mar 2012	ZAAD	Future	21,693	8.3244	8.3068	0.0000	0.0000	280	2,328,760.00			
Jun 2012	ZAAD	Future	6,113	8.3610	8.3445	0.0000	0.0000	0	0.00			
Sep 2012	ZAAD	Future	2,098	8.3986	8.3835	0.0000	0.0000	0	0.00			
			<u>39,596</u>					280.00	2,328,760.00	1,348,973.00	9,068,823,781.50	
Total			39,596					280.00	2,328,760.00	1,349,173.00	9,068,889,905.50	
Future												
Dec 2011	ZACA	Future	10	8.0942	8.1476	0.0000	0.0000	0	0.00			
			<u>10</u>					0.00	0.00	20,521.00	145,642,041.50	
		Total	10					0.00	0.00	20,521.00	145,642,041.50	
Future												
Dec 2011	ZAEU	Future	21,698	11.1727	11.2986	11.2400	11.1435	1,661	18,585,942.40			
		Mar 2012	ZAEU	Future	13,359	11.3327	11.4599	11.3780	11.3400	1,026	11,625,165.50	
		Jun 2012	ZAEU	Future	13,749	11.4765	11.6066	11.5420	11.5420	100	1,154,200.00	
Sep 2012	ZAEU	Future	200	11.6141	11.7481	0.0000	0.0000	0	0.00			
			<u>49,006</u>					2,787.00	31,365,307.90	1,849,662.00	20,458,933,587.80	
Total								2,787.00	31,365,307.90	1,849,662.00	20,458,933,587.80	
Option												
Dec 2011	ZAEU	9.50 Put	8,220	0.0000	0.0000	0.0000	0.0000	0	0.00			
Dec 2011	ZAEU	10.10 Put	2,740	4.0000	3.0000	0.0000	0.0000	0	0.00			
Dec 2011	ZAEU	10.30 Call	2,740	880.0000	1005.0000	0.0000	0.0000	0	0.00			
Dec 2011	ZAEU	11.00 Call	8,220	280.0000	376.0000	0.0000	0.0000	0	0.00			
			<u>21,920</u>					0.00	0.00	329,954.00	122,047,004.80	
Total			70,926					2,787.00	31,365,307.90	2,179,616.00	20,580,980,592.60	
Future												
Dec 2011	ZAFR	Future	1,067	9.0859	9.1688	0.0000	0.0000	0	0.00			

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Mar 2012	ZAFR	Future	25	9.2253	9.3083	0.0000	0.0000	0	0.00		
			1,092					0.00	0.00	15,179.00	123,911,254.30
		Total	1,092					0.00	0.00	15,179.00	123,911,254.30
Future											
Dec 2011	ZAGB	Future	13,910	13.0061	13.1980	13.1300	12.9785	28	365,626.00		
Mar 2012	ZAGB	Future	2,763	13.1601	13.3551	13.1500	13.1400	2,235	29,404,547.50		
Jun 2012	ZAGB	Future	2,354	13.3004	13.4976	0.0000	0.0000	0	0.00		
			19,027					2,263.00	29,770,173.50	1,479,634.00	17,999,763,584.20
Option											
Mar 2012	ZAGB	11.00 Put	768	40.0000	32.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	125.0000	84.0000	0.0000	0.0000	0	0.00		
			1,536					0.00	0.00	148,574.00	85,260,376.90
		Total	20,563					2,263.00	29,770,173.50	1,628,208.00	18,085,023,961.10
Future											
Dec 2011	ZAJY	Future	5,905	0.1071	0.1097	0.0000	0.0000	0	0.00		
Mar 2012	ZAJY	Future	31	0.1088	0.1114	0.0000	0.0000	0	0.00		
			5,936					0.00	0.00	91,611.00	810,667,050.00
		Total	5,936					0.00	0.00	91,611.00	810,667,050.00
Future											
Dec 2011	ZAUM	Future	330	8.3536	8.5172	8.3783	8.3442	6	5,016,750.00		
Mar 2012	ZAUM	Future	432	8.4593	8.6254	0.0000	0.0000	0	0.00		
			762					6.00	5,016,750.00	8,370.00	6,021,322,640.00
Option											
Mar 2012	ZAUM	8.20 Call	80	56227.0000	67013.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6,552,866.00
		Total	842					6.00	5,016,750.00	8,576.00	6,027,875,506.00
Future											
Dec 2011	ZAUS	Future	236,748	8.3536	8.5172	8.4722	8.3354	17,631	148,191,820.80		
Mar 2012	ZAUS	Future	39,679	8.4593	8.6254	8.5600	8.4500	2,793	23,787,873.10		
Jun 2012	ZAUS	Future	21,637	8.5555	8.7239	8.6615	8.5400	1,679	14,396,342.00		
Sep 2012	ZAUS	Future	1,634	8.6478	8.8187	8.6741	8.6400	345	2,987,194.50		
			299,698					22,448.00	189,363,230.40	23,806,339.00	189,047,487,541.70
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	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	1604.0000	1768.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1554.0000	1718.0000	0.0000	0.0000	0	0.00		

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Dec 2011	ZAUS	6.85 Call	560	1504.0000	1668.0000	0.0000	0.0000	0	0.00		
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	1155.0000	1319.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	1105.0000	1269.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	1.0000	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	2.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	858.0000	1020.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	4.0000	3.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	572.0000	728.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,688	18.0000	11.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.90 Put	560	28.0000	18.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.95 Call	12,579	439.0000	590.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	59.0000	36.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	329.0000	462.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	1,620	297.0000	424.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	93.0000	57.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	135.0000	87.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.50 Call	12,500	137.0000	218.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	19,273	72.0000	121.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	9.00 Call	8,333	48.0000	83.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	7.0000	6.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	8.0000	8.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	19.0000	13.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1384.0000	1543.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1338.0000	1496.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	1028.0000	1179.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	69.0000	54.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	669.0000	792.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	210.0000	167.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	477.0000	400.0000	0.0000	0.0000	190	95,950.00		
Mar 2012	ZAUS	8.65 Put	176	574.0000	490.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	338.0000	411.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	100	287.0000	350.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1837.0000	2000.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	353.0000	295.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	200	582.0000	499.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	743.0000	654.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1604.0000	1754.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1486.0000	1632.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	331.0000	279.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	720.0000	637.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	850.0000	764.0000	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	9.10 Call	360	605.0000	680.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	577.0000	650.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1177.0000	1289.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	441.0000	380.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	756.0000	837.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	553.0000	487.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	897.0000	982.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2278.0000	2381.0000	0.0000	0.0000	0	0.00		
			<u>305,457</u>					<u>190.00</u>	<u>95,950.00</u>	<u>2,837,412.00</u>	<u>1,555,561,779.29</u>
	Total		605,155					22,638.00	189,459,180.40	26,643,751.00	190,603,049,320.99

Grand Total	1,076,285	27,974.00	257,940,171.80	33,498,121	256,439,296,925.49
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