

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-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	0.2303	0.2139	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	0.2312	0.2131	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	0.0437	0.0562	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	0.5194	0.5062	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	0.0490	0.0575	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	0.0557	0.0695	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	0.2478	0.2278	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	0.1395	0.1312	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

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Feb 2012	CAAT	Future	12,500	0.1115	0.1056	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	0.0273	0.0319	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	0.0481	0.0530	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	9,692	8.3852	8.3040	0.0000	0.0000	0	0.00		
Mar 2012	ZAAD	Future	21,693	8.4079	8.3244	8.3800	8.3800	25	209,500.00		
Jun 2012	ZAAD	Future	6,113	8.4432	8.3610	0.0000	0.0000	0	0.00		
Sep 2012	ZAAD	Future	2,098	8.4786	8.3986	0.0000	0.0000	0	0.00		
			<u>39,596</u>					25.00	209,500.00	1,348,998.00	9,069,033,281.50
<b>Total</b>			<b>39,596</b>					<b>25.00</b>	<b>209,500.00</b>	1,349,198.00	9,069,099,405.50
<b>Future</b>											
Dec 2011	ZACA	Future	10	8.1430	8.0942	0.0000	0.0000	0	0.00		
			<u>10</u>					0.00	0.00	20,521.00	145,642,041.50
		<b>Total</b>	<b>10</b>					<b>0.00</b>	<b>0.00</b>	20,521.00	145,642,041.50
<b>Future</b>											
Dec 2011	ZAEU	Future	21,698	11.1886	11.1727	11.2000	11.1380	828	9,249,999.00		
			<u>14,359</u>					1,100	12,430,950.00		
			<u>13,749</u>					0	0.00		
Sep 2012	ZAEU	Future	200	11.6422	11.6141	0.0000	0.0000	0	0.00		
			<u>50,006</u>					1,928.00	21,680,949.00	1,851,590.00	20,480,614,536.80
<b>Total</b>								<b>1,928.00</b>	<b>21,680,949.00</b>	1,851,590.00	20,480,614,536.80
<b>Option</b>											
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	3.0000	4.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	894.0000	880.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	281.0000	280.0000	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>71,926</b>					<b>1,928.00</b>	<b>21,680,949.00</b>	2,181,544.00	20,602,661,541.60
<b>Future</b>											
Dec 2011	ZAFR	Future	1,067	9.1115	9.0859	0.0000	0.0000	220	2,011,020.00		

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Mar 2012	ZAFR	Future	0	9.2587	9.2253	9.3000	9.3000	25	232,500.00		
			1,067					245.00	2,243,520.00	15,424.00	126,154,774.30
		<b>Total</b>	<b>1,067</b>					<b>245.00</b>	<b>2,243,520.00</b>	15,424.00	126,154,774.30
<b>Future</b>											
Dec 2011	ZAGB	Future	13,920	13.0995	13.0061	13.0100	12.9900	14	182,060.00		
Mar 2012	ZAGB	Future	2,763	13.2574	13.1601	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	Future	2,354	13.4008	13.3004	0.0000	0.0000	0	0.00		
			19,037					14.00	182,060.00	1,479,648.00	17,999,945,644.20
<b>Option</b>											
Mar 2012	ZAGB	11.00 Put	768	35.0000	40.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	104.0000	125.0000	0.0000	0.0000	0	0.00		
			1,536					0.00	0.00	148,574.00	85,260,376.90
		<b>Total</b>	<b>20,573</b>					<b>14.00</b>	<b>182,060.00</b>	1,628,222.00	18,085,206,021.10
<b>Future</b>											
Dec 2011	ZAJY	Future	5,998	0.1077	0.1071	0.0000	0.0000	93	1,009,050.00		
Mar 2012	ZAJY	Future	31	0.1093	0.1088	0.0000	0.0000	0	0.00		
			6,029					93.00	1,009,050.00	91,704.00	811,676,100.00
		<b>Total</b>	<b>6,029</b>					<b>93.00</b>	<b>1,009,050.00</b>	91,704.00	811,676,100.00
<b>Future</b>											
Dec 2011	ZAUM	Future	325	8.3890	8.3536	8.3590	8.3590	5	4,179,500.00		
Mar 2012	ZAUM	Future	427	8.4971	8.4593	8.4665	8.4665	5	4,233,250.00		
			752					10.00	8,412,750.00	8,380.00	6,029,735,390.00
<b>Option</b>											
Mar 2012	ZAUM	8.20 Call	80	57465.0000	56227.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6,552,866.00
		<b>Total</b>	<b>832</b>					<b>10.00</b>	<b>8,412,750.00</b>	8,586.00	6,036,288,256.00
<b>Future</b>											
Dec 2011	ZAUS	Future	241,488	8.3890	8.3536	8.4395	8.2980	11,230	94,196,022.00		
Mar 2012	ZAUS	Future	40,659	8.4971	8.4593	8.5156	8.4000	1,519	12,872,660.60		
Jun 2012	ZAUS	Future	21,957	8.5954	8.5555	8.6120	8.5210	540	4,620,786.00		
Sep 2012	ZAUS	Future	1,634	8.6891	8.6478	0.0000	0.0000	0	0.00		
			305,738					13,289.00	111,689,468.60	23,819,628.00	189,159,177,010.30
<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	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	1639.0000	1604.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1589.0000	1554.0000	0.0000	0.0000	0	0.00		

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Dec 2011	ZAUS	6.85 Call	560	1539.0000	1504.0000	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	1190.0000	1155.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	1140.0000	1105.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	1.0000	1.0000	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	2.0000	3.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	892.0000	858.0000	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	603.0000	572.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,688	14.0000	18.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.90 Put	560	22.0000	28.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.95 Call	12,579	466.0000	439.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	45.0000	59.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	348.0000	329.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	1,620	313.0000	297.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	74.0000	93.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	113.0000	135.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.50 Call	12,500	142.0000	137.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	19,273	72.0000	72.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	9.00 Call	8,333	48.0000	48.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	6.0000	7.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	7.0000	8.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	15.0000	19.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1418.0000	1384.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1371.0000	1338.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	1057.0000	1028.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	60.0000	69.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	687.0000	669.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	190.0000	210.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	447.0000	477.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	542.0000	574.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	342.0000	338.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	100	290.0000	287.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1873.0000	1837.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	327.0000	353.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	200	548.0000	582.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	708.0000	743.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1633.0000	1604.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1512.0000	1486.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	304.0000	331.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	684.0000	720.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	813.0000	850.0000	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	9.10 Call	360	607.0000	605.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	579.0000	577.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1189.0000	1177.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	411.0000	441.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	758.0000	756.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	528.0000	553.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	904.0000	897.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2301.0000	2278.0000	0.0000	0.0000	0	0.00		
			<u>305,457</u>					<i>0.00</i>	<i>0.00</i>	<i>2,837,412.00</i>	<i>1,555,561,779.29</i>
	<b>Total</b>		<b>611,195</b>					<b>13,289.00</b>	<b>111,689,468.60</b>	<b>26,657,040.00</b>	<b>190,714,738,789.59</b>

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<b>Grand Total</b>	<b>1,083,393</b>	<b>15,604.00</b>	<b>145,427,297.60</b>	<b>33,513,725</b>	<b>256,584,724,223.09</b>
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