

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 30-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	0.1732	0.2303	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	0.1449	0.2312	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	0.1051	0.0437	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	0.4281	0.5194	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	0.0971	0.0490	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	0.1258	0.0557	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	0.1684	0.2478	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	0.1064	0.1395	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

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE	
Feb 2012	CAAT	Future	12,500	0.0899	0.1115	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	0.0545	0.0273	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	0.0770	0.0481	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	8.3954	8.3852	8.3806	8.3450	211	1,763,812.50			
Mar 2012	ZAAD	Future	21,693	8.4176	8.4079	0.0000	0.0000	0	0.00			
Jun 2012	ZAAD	Future	6,113	8.4507	8.4432	0.0000	0.0000	0	0.00			
Sep 2012	ZAAD	Future	2,098	8.4846	8.4786	0.0000	0.0000	0	0.00			
			<u>39,596</u>					211.00	1,763,812.50	1,349,209.00	9,070,797,094.00	
<b>Total</b>			<b>39,596</b>					<b>211.00</b>	<b>1,763,812.50</b>	1,349,409.00	9,070,863,218.00	
<b>Future</b>												
Dec 2011	ZACA	Future	10	8.0544	8.1430	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	21,710	11.0230	11.1886	11.2280	11.0180	308	3,413,318.00			
		Mar 2012	ZAEU	Future	15,664	11.1818	11.3535	11.3725	11.2800	2,890	32,856,154.50	
		Jun 2012	ZAEU	Future	13,749	11.3270	11.5013	11.3277	11.3277	5	56,638.50	
Sep 2012	ZAEU	Future	200	11.4651	11.6422	0.0000	0.0000	0	0.00			
			<u>51,323</u>					3,203.00	36,326,111.00	1,854,793.00	20,516,940,647.80	
<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	3.0000	0.0000	0.0000	0	0.00			
Dec 2011	ZAEU	10.30 Call	2,740	729.0000	894.0000	0.0000	0.0000	0	0.00			
Dec 2011	ZAEU	11.00 Call	8,220	178.0000	281.0000	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>73,243</b>					<b>3,203.00</b>	<b>36,326,111.00</b>	2,184,747.00	20,638,987,652.60	
<b>Future</b>												
Dec 2011	ZAFR	Future	1,067	8.9817	9.1115	0.0000	0.0000	0	0.00			

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			1,067					0.00	0.00	15,424.00	126,154,774.30
	<b>Total</b>		<b>1,067</b>					<b>0.00</b>	<b>0.00</b>	15,424.00	126,154,774.30
<b>Future</b>											
	Dec 2011 ZAGB	Future	13,401	12.8742	13.0995	13.1335	12.8269	568	7,377,775.50		
	Mar 2012 ZAGB	Future	3,278	13.0308	13.2574	13.2905	13.0010	563	7,404,929.50		
	Jun 2012 ZAGB	Future	2,853	13.1749	13.4008	13.4255	13.1910	509	6,772,971.50		
			19,532					1,640.00	21,555,676.50	1,481,288.00	18,021,501,320.70
<b>Option</b>											
	Mar 2012 ZAGB	11.00 Put	768	41.0000	35.0000	0.0000	0.0000	0	0.00		
	Mar 2012 ZAGB	12.00 Put	768	147.0000	104.0000	0.0000	0.0000	0	0.00		
			1,536					0.00	0.00	148,574.00	85,260,376.90
	<b>Total</b>		<b>21,068</b>					<b>1,640.00</b>	<b>21,555,676.50</b>	1,629,862.00	18,106,761,697.60
<b>Future</b>											
	Dec 2011 ZAJY	Future	5,998	0.1055	0.1077	0.0000	0.0000	0	0.00		
	Mar 2012 ZAJY	Future	31	0.1071	0.1093	0.0000	0.0000	0	0.00		
			6,029					0.00	0.00	91,704.00	811,676,100.00
	<b>Total</b>		<b>6,029</b>					<b>0.00</b>	<b>0.00</b>	91,704.00	811,676,100.00
<b>Future</b>											
	Dec 2011 ZAUM	Future	315	8.1764	8.3890	8.3462	8.1924	13	10,696,760.00		
	Mar 2012 ZAUM	Future	420	8.2830	8.4971	8.3010	8.3000	10	8,300,500.00		
			735					23.00	18,997,260.00	8,403.00	6,048,732,650.00
<b>Option</b>											
	Mar 2012 ZAUM	8.20 Call	80	46524.0000	57465.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6,552,866.00
	<b>Total</b>		<b>815</b>					<b>23.00</b>	<b>18,997,260.00</b>	8,609.00	6,055,285,516.00
<b>Future</b>											
	Dec 2011 ZAUS	Future	233,160	8.1764	8.3890	8.4886	8.1100	41,012	340,566,738.30		
	Mar 2012 ZAUS	Future	43,312	8.2830	8.4971	8.5900	8.2565	4,973	42,246,472.50		
	Jun 2012 ZAUS	Future	22,432	8.3819	8.5954	8.6270	8.3776	865	7,407,838.50		
	Sep 2012 ZAUS	Future	1,434	8.4766	8.6891	8.5194	8.5194	200	1,703,880.00		
			300,338					47,050.00	391,924,929.30	23,866,678.00	189,551,101,939.60
<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	1.0000	0.0000	0.0000	0.0000	0	0.00		
	Dec 2011 ZAUS	6.60 Put	5,000	1.0000	0.0000	0.0000	0.0000	0	0.00		
	Dec 2011 ZAUS	6.70 Put	16,340	1.0000	0.0000	0.0000	0.0000	0	0.00		
	Dec 2011 ZAUS	6.75 Call	500	1427.0000	1639.0000	0.0000	0.0000	0	0.00		
	Dec 2011 ZAUS	6.80 Call	200	1377.0000	1589.0000	0.0000	0.0000	0	0.00		
	Dec 2011 ZAUS	6.85 Call	560	1327.0000	1539.0000	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	2.0000	1.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	12,300	978.0000	1190.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	929.0000	1140.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	3.0000	1.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	3.0000	2.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	5.0000	2.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	683.0000	892.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	7.0000	3.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	408.0000	603.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,688	32.0000	14.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.90 Put	560	56.0000	22.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.95 Call	12,579	298.0000	466.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	110.0000	45.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	209.0000	348.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	1,620	185.0000	313.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	159.0000	74.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	219.0000	113.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.50 Call	12,500	80.0000	142.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	19,273	41.0000	72.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	9.00 Call	8,333	27.0000	48.0000	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	10.0000	7.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	25.0000	15.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1216.0000	1418.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1171.0000	1371.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	875.0000	1057.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	92.0000	60.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	556.0000	687.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	273.0000	190.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	573.0000	447.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	680.0000	542.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	275.0000	342.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	100	233.0000	290.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1669.0000	1873.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	423.0000	327.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	200	668.0000	548.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	840.0000	708.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1451.0000	1633.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1338.0000	1512.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	386.0000	304.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	803.0000	684.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	938.0000	813.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	533.0000	607.0000	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>
Sep 2012	ZAUS	9.20 Call	5,500	509.0000	579.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1067.0000	1189.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	501.0000	411.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	680.0000	758.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	619.0000	528.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	816.0000	904.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2157.0000	2301.0000	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>605,795</b>					<b>47,050.00</b>	<b>391,924,929.30</b>	<b>26,704,090.00</b>	<b>191,106,663,718.89</b>

---

<b>Grand Total</b>	<b>1,079,788</b>							<b>52,127.00</b>	<b>470,567,789.30</b>	<b>33,565,852</b>	<b>257,055,292,012.39</b>
--------------------	------------------	--	--	--	--	--	--	------------------	-----------------------	-------------------	---------------------------

---