

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-December-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	0.1311	0.1586	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	0.0941	0.1228	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	0.1679	0.1260	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	0.3605	0.3995	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	0.1325	0.1110	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	0.1955	0.1514	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	0.1122	0.1452	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	0.0865	0.0985	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	0.0776	0.0853	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	0.0793	0.0637	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	0.1029	0.0870	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	8.2099	8.2908	8.2370	8.2370	60	494,525.00		
Mar 2012	ZAAD	Future	21,693	8.2324	8.3131	0.0000	0.0000	0	0.00		
Jun 2012	ZAAD	Future	6,113	8.2664	8.3480	0.0000	0.0000	0	0.00		
Sep 2012	ZAAD	Future	2,098	8.3002	8.3841	0.0000	0.0000	0	0.00		
			<u>39,546</u>					60.00	494,525.00	1,349,279.00	9,071,374,534.00
Total			39,546					60.00	494,525.00	1,349,479.00	9,071,440,658.00
Future											
Dec 2011	ZACA	Future	10	7.8892	7.9766	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	21,104	10.8007	10.9361	10.8700	10.8700	1	10,870.00		
								2,404	26,361,685.00		
								0	0.00		
Mar 2012	ZAEU	Future	17,784	10.9494	11.0860	11.0580	10.9525	2,404	26,361,685.00		
Jun 2012	ZAEU	Future	13,749	11.0870	11.2253	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	200	11.2183	11.3595	0.0000	0.0000	0	0.00		
			<u>52,837</u>					2,405.00	26,372,555.00	1,858,382.00	20,556,436,605.80
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	6.0000	5.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	514.0000	645.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.50 Put	5,700	43.0000	0.0000	0.0000	0.0000	5,700	138,795.00		
Dec 2011	ZAEU	11.00 Call	8,220	81.0000	134.0000	0.0000	0.0000	4,000	480,160.00		
Dec 2011	ZAEU	11.40 Call	11,400	20.0000	0.0000	0.0000	0.0000	11,400	336,414.00		
			<u>39,020</u>					21,100.00	955,369.00	351,054.00	123,002,373.80
Total			91,857					23,505.00	27,327,924.00	2,209,436.00	20,679,438,979.60

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Future											
Dec 2011	ZAFR	Future	590	8.7599	8.9120	0.0000	0.0000	370	3,312,462.00		
			<u>590</u>					<u>370.00</u>	<u>3,312,462.00</u>	<u>16,824.00</u>	<u>138,732,176.30</u>
		Total	590					370.00	3,312,462.00	16,824.00	138,732,176.30
Future											
Dec 2011	ZAGB	Future	13,576	12.5617	12.7488	12.7000	12.5700	1,148	14,505,737.50		
Mar 2012	ZAGB	Future	2,510	12.7138	12.9036	12.8675	12.7450	1,371	17,611,762.50		
Jun 2012	ZAGB	Future	2,853	12.8556	13.0473	12.9200	12.9200	10	129,200.00		
			<u>18,939</u>					<u>2,529.00</u>	<u>32,246,700.00</u>	<u>1,483,869.00</u>	<u>18,054,418,651.90</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	41.0000	39.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	195.0000	161.0000	0.0000	0.0000	0	0.00		
			<u>1,536</u>					<u>0.00</u>	<u>0.00</u>	<u>148,574.00</u>	<u>85,260,376.90</u>
		Total	20,475					2,529.00	32,246,700.00	1,632,443.00	18,139,679,028.80
Future											
Dec 2011	ZAJY	Future	5,998	0.1029	0.1044	0.0000	0.0000	0	0.00		
Mar 2012	ZAJY	Future	25	0.1045	0.1060	0.1053	0.1053	6	63,198.00		
			<u>6,023</u>					<u>6.00</u>	<u>63,198.00</u>	<u>91,710.00</u>	<u>811,739,298.00</u>
		Total	6,023					6.00	63,198.00	91,710.00	811,739,298.00
Future											
Dec 2011	ZAUM	Future	200	8.0158	8.1096	0.0000	0.0000	0	0.00		
Mar 2012	ZAUM	Future	627	8.1197	8.2153	0.0000	0.0000	0	0.00		
			<u>827</u>					<u>0.00</u>	<u>0.00</u>	<u>8,826.00</u>	<u>6,397,266,850.00</u>
Option											
Mar 2012	ZAUM	8.20 Call	80	38321.0000	43008.0000	0.0000	0.0000	0	0.00		
			<u>80</u>					<u>0.00</u>	<u>0.00</u>	<u>206.00</u>	<u>6,552,866.00</u>
		Total	907					0.00	0.00	9,032.00	6,403,819,716.00
Future											
Dec 2011	ZAUS	Future	220,276	8.0158	8.1096	8.4550	7.9950	17,596	142,115,532.50		
Mar 2012	ZAUS	Future	45,910	8.1197	8.2153	8.2300	8.1100	6,491	53,260,121.40		
Jun 2012	ZAUS	Future	22,732	8.2179	8.3148	8.2900	8.2100	1,373	11,299,884.00		
Sep 2012	ZAUS	Future	1,125	8.3109	8.4111	0.0000	0.0000	200	1,680,000.00		
			<u>290,043</u>					<u>25,660.00</u>	<u>208,355,537.90</u>	<u>23,935,682.00</u>	<u>190,114,415,096.00</u>
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	1266.0000	1360.0000	0.0000	0.0000	0	0.00		

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Dec 2011	ZAUS	6.80 Call	200	1216.0000	1310.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1166.0000	1260.0000	0.0000	0.0000	0	0.00		
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	819.0000	912.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	769.0000	862.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	3.0000	2.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	4.0000	3.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	7.0000	5.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	527.0000	619.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	11.0000	9.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	278.0000	355.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	12,688	62.0000	45.0000	0.0000	0.0000	7,000	303,380.00		
Dec 2011	ZAUS	7.90 Put	560	98.0000	73.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.95 Call	12,579	187.0000	251.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	175.0000	135.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	123.0000	170.0000	0.0000	0.0000	6,000	921,480.00		
Dec 2011	ZAUS	8.15 Call	1,620	107.0000	150.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	241.0000	190.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	315.0000	255.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.50 Call	26,550	41.0000	60.0000	0.0000	0.0000	14,050	620,588.50		
Dec 2011	ZAUS	8.80 Call	19,273	20.0000	29.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	9.00 Call	8,333	11.0000	18.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	7.0000	7.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	14.0000	13.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	35.0000	31.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1066.0000	1156.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1022.0000	1111.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	746.0000	823.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	126.0000	108.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	463.0000	517.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	343.0000	302.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.30 Put	200	529.0000	477.0000	0.0000	0.0000	200	92,482.00		
Mar 2012	ZAUS	8.50 Put	190	669.0000	612.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	782.0000	721.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	221.0000	251.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	100	186.0000	212.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1517.0000	1610.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	499.0000	455.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	200	758.0000	706.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	938.0000	880.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1314.0000	1400.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1205.0000	1288.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	450.0000	414.0000	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	8.60 Put	4,000	889.0000	839.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1031.0000	977.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	468.0000	508.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	446.0000	485.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	970.0000	1036.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	571.0000	534.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	606.0000	652.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	689.0000	649.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	735.0000	783.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2051.0000	2108.0000	0.0000	0.0000	0	0.00		
			<u>326,707</u>					<u>27,250.00</u>	<u>1,937,930.50</u>	<u>2,864,662.00</u>	<u>1,557,499,709.79</u>
	Total		616,750					52,910.00	210,293,468.40	26,800,344.00	191,671,914,805.79

Grand Total	1,108,323							79,380.00	273,738,277.40	33,691,275	258,055,663,997.49
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