

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 07-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	0.1760	0.1679	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	0.1082	0.1092	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	0.1056	0.1120	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	0.3759	0.3773	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	0.1113	0.1132	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	0.1286	0.1388	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	0.1423	0.1410	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	0.1041	0.1019	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	0.0904	0.0886	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	0.0620	0.0638	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	0.0873	0.0889	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	9,642	8.2759	8.2516	8.2185	8.2185	10	82,185.00		
Mar 2012	ZAAD	Future	36,768	8.3035	8.2752	0.0000	0.0000	7,475	61,573,817.50		
Jun 2012	ZAAD	Future	6,113	8.3395	8.3117	0.0000	0.0000	0	0.00		
Sep 2012	ZAAD	Future	2,098	8.3746	8.3461	0.0000	0.0000	0	0.00		
			<u>54,621</u>					7,485.00	61,656,002.50	1,365,589.00	9,206,106,781.50
		<b>Total</b>	<b>54,621</b>					<b>7,485.00</b>	<b>61,656,002.50</b>	1,365,789.00	9,206,172,905.50
<b>Future</b>											
Dec 2011	ZACA	Future	10	7.9903	7.9764	0.0000	0.0000	0	0.00		
Mar 2012	ZACA	Future	30	8.0816	8.0633	8.0860	8.0860	30	242,580.00		
			<u>40</u>					30.00	242,580.00	20,551.00	145,884,621.50
		<b>Total</b>	<b>40</b>					<b>30.00</b>	<b>242,580.00</b>	20,551.00	145,884,621.50
<b>Future</b>											
Dec 2011	ZAEU	Future	20,951	10.8103	10.8159	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	Future	18,240	10.9620	10.9643	10.9670	10.9670	456	5,000,236.00		
Jun 2012	ZAEU	Future	13,949	11.1013	11.1036	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	200	11.2344	11.2358	0.0000	0.0000	0	0.00		
			<u>53,340</u>					456.00	5,000,236.00	1,859,412.00	20,567,727,211.80
<b>Option</b>											
Dec 2011	ZAEU	9.50 Put	8,220	1.0000	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	519.0000	525.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.50 Put	5,700	28.0000	29.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	55.0000	66.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.40 Call	11,400	9.0000	12.0000	0.0000	0.0000	0	0.00		
			<u>39,020</u>					0.00	0.00	351,054.00	123,002,373.80
		<b>Total</b>	<b>92,360</b>					<b>456.00</b>	<b>5,000,236.00</b>	2,210,466.00	20,690,729,585.60

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<b>Future</b>											
Dec 2011	ZAFR	Future	250	8.7346	8.7228	0.0000	0.0000	400	3,479,200.00		
Mar 2012	ZAFR	Future	25	8.8670	8.8542	0.0000	0.0000	0	0.00		
			275					400.00	3,479,200.00	17,249.00	142,432,326.30
	<b>Total</b>		<b>275</b>					<b>400.00</b>	<b>3,479,200.00</b>	17,249.00	142,432,326.30
<b>Future</b>											
Dec 2011	ZAGB	Future	12,810	12.6838	12.6266	12.7070	12.4745	192	2,407,829.50		
Mar 2012	ZAGB	Future	2,665	12.8445	12.7802	12.8400	12.8400	35	439,170.00		
Jun 2012	ZAGB	Future	2,853	12.9913	12.9257	0.0000	0.0000	0	0.00		
			18,328					227.00	2,846,999.50	1,485,860.00	18,079,613,053.40
<b>Option</b>											
Mar 2012	ZAGB	11.00 Put	768	33.0000	29.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	147.0000	158.0000	0.0000	0.0000	0	0.00		
			1,536					0.00	0.00	148,574.00	85,260,376.90
	<b>Total</b>		<b>19,864</b>					<b>227.00</b>	<b>2,846,999.50</b>	1,634,434.00	18,164,873,430.30
<b>Future</b>											
Dec 2011	ZAJY	Future	5,998	0.1040	0.1039	0.0000	0.0000	0	0.00		
Mar 2012	ZAJY	Future	440	0.1056	0.1055	0.1038	0.1038	25	259,500.00		
			6,438					25.00	259,500.00	92,199.00	816,878,676.00
	<b>Total</b>		<b>6,438</b>					<b>25.00</b>	<b>259,500.00</b>	92,199.00	816,878,676.00
<b>Future</b>											
Dec 2011	ZAUM	Future	98	8.0835	8.0839	8.0028	8.0028	5	4,001,400.00		
Mar 2012	ZAUM	Future	734	8.1931	8.1894	0.0000	0.0000	0	0.00		
			832					5.00	4,001,400.00	9,157.00	6,664,983,710.00
<b>Option</b>											
Mar 2012	ZAUM	8.20 Call	80	38944.0000	40066.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6,552,866.00
	<b>Total</b>		<b>912</b>					<b>5.00</b>	<b>4,001,400.00</b>	9,363.00	6,671,536,576.00
<b>Future</b>											
Dec 2011	ZAUS	Future	207,695	8.0835	8.0839	8.1250	7.9735	7,840	62,974,470.00		
Mar 2012	ZAUS	Future	48,298	8.1931	8.1894	8.2299	8.0800	5,888	48,072,095.40		
Jun 2012	ZAUS	Future	22,680	8.2938	8.2898	8.3240	8.3090	293	2,434,732.00		
Sep 2012	ZAUS	Future	1,125	8.3896	8.3847	8.4000	8.2998	400	3,339,960.00		
			279,798					14,421.00	116,821,257.40	24,000,921.00	190,642,240,806.50
<b>Option</b>											
Dec 2011	ZAUS	6.15 Put	5,000	1.0000	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		

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Dec 2011	ZAUS	6.75 Call	500	1334.0000	1334.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1284.0000	1284.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1234.0000	1234.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.10 Put	1,000	1.0000	0.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	12,300	884.0000	885.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,000	835.0000	835.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	2.0000	1.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	2.0000	1.0000	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	588.0000	588.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	5.0000	4.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	310.0000	315.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	12,688	27.0000	31.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.90 Put	560	51.0000	56.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.95 Call	12,579	199.0000	207.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	107.0000	119.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	118.0000	131.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	1,620	99.0000	112.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	166.0000	178.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	236.0000	248.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.50 Call	26,550	28.0000	37.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	19,273	10.0000	16.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	9.00 Call	8,333	5.0000	7.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	6.0000	6.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	11.0000	11.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	27.0000	27.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1128.0000	1125.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1083.0000	1080.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	790.0000	792.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	97.0000	103.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	478.0000	488.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	285.0000	299.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.30 Put	200	459.0000	474.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	594.0000	610.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	704.0000	720.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	213.0000	225.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	100	177.0000	188.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1584.0000	1581.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	437.0000	453.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	200	686.0000	702.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	862.0000	878.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1372.0000	1373.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1258.0000	1260.0000	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	7.90 Put	360	397.0000	415.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	818.0000	840.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	956.0000	978.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	468.0000	485.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	445.0000	462.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	988.0000	1006.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	507.0000	531.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	604.0000	624.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	622.0000	649.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	736.0000	756.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2067.0000	2092.0000	0.0000	0.0000	0	0.00		
			<u>326,147</u>					<u>0.00</u>	<u>0.00</u>	<u>2,867,931.00</u>	<u>1,559,958,815.04</u>
	<b>Total</b>		<b>605,945</b>					<b>14,421.00</b>	<b>116,821,257.40</b>	<b>26,868,852.00</b>	<b>192,202,199,621.54</b>

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<b>Grand Total</b>	<b>1,112,620</b>	<b>23,049.00</b>	<b>194,307,175.40</b>	<b>33,780,389</b>	<b>259,033,965,036.24</b>
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