

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 08-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	0.2234	0.1760	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	0.1437	0.1082	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	0.0624	0.1056	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	0.4038	0.3759	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	0.0895	0.1113	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	0.0791	0.1286	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	0.1876	0.1423	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	0.1225	0.1041	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	0.1032	0.0904	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	0.0456	0.0620	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	0.0697	0.0873	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	8.3602	8.2759	0.0000	0.0000	0	0.00		
Mar 2012	ZAAD	Future	36,768	8.3874	8.3035	8.3830	8.3780	949	7,952,571.00		
Jun 2012	ZAAD	Future	6,533	8.4246	8.3395	8.4010	8.2570	819	6,834,263.00		
Sep 2012	ZAAD	Future	2,098	8.4629	8.3746	0.0000	0.0000	0	0.00		
			<u>55,041</u>					1,768.00	14,786,834.00	1,367,357.00	9,220,893,615.50
		<b>Total</b>	<b>55,041</b>					<b>1,768.00</b>	<b>14,786,834.00</b>	1,367,557.00	9,220,959,739.50
<b>Future</b>											
Dec 2011	ZACA	Future	160	8.0425	7.9903	8.0060	7.9540	160	1,273,970.00		
Mar 2012	ZACA	Future	37	8.1325	8.0816	8.0640	8.0640	7	56,448.00		
			<u>197</u>					167.00	1,330,418.00	20,718.00	147,215,039.50
		<b>Total</b>	<b>197</b>					<b>167.00</b>	<b>1,330,418.00</b>	20,718.00	147,215,039.50
<b>Future</b>											
Dec 2011	ZAEU	Future	20,906	10.8862	10.8103	10.8320	10.8060	165	1,785,998.00		
Mar 2012	ZAEU	Future	18,240	11.0385	10.9620	11.0156	10.9570	1,547	16,995,779.00		
Jun 2012	ZAEU	Future	13,719	11.1794	11.1013	11.1034	10.9055	2,076	22,929,110.00		
Sep 2012	ZAEU	Future	200	11.3153	11.2344	0.0000	0.0000	0	0.00		
			<u>53,065</u>					3,788.00	41,710,887.00	1,863,200.00	20,609,438,098.80
<b>Option</b>											
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	3.0000	4.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	592.0000	519.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.50 Put	5,700	17.0000	28.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	66.0000	55.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.40 Call	11,400	8.0000	9.0000	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>92,085</b>					<b>3,788.00</b>	<b>41,710,887.00</b>	2,214,254.00	20,732,440,472.60

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
<b>Future</b>											
Dec 2011	ZAFR	Future	253	8.8071	8.7346	8.7500	8.7500	15	131,250.00		
Mar 2012	ZAFR	Future	25	8.9417	8.8670	0.0000	0.0000	0	0.00		
			278					15.00	131,250.00	17,264.00	142,563,576.30
		<b>Total</b>	<b>278</b>					<b>15.00</b>	<b>131,250.00</b>	17,264.00	142,563,576.30
<b>Future</b>											
Dec 2011	ZAGB	Future	12,780	12.7921	12.6838	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	Future	2,609	12.9516	12.8445	12.9100	12.8645	2,067	26,214,996.00		
Jun 2012	ZAGB	Future	2,683	13.1007	12.9913	13.0336	12.9930	1,517	19,725,283.00		
			18,072					3,584.00	45,940,279.00	1,489,444.00	18,125,553,332.40
<b>Option</b>											
Mar 2012	ZAGB	11.00 Put	768	27.0000	33.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	114.0000	147.0000	0.0000	0.0000	0	0.00		
			1,536					0.00	0.00	148,574.00	85,260,376.90
		<b>Total</b>	<b>19,608</b>					<b>3,584.00</b>	<b>45,940,279.00</b>	1,638,018.00	18,210,813,709.30
<b>Future</b>											
Dec 2011	ZAJY	Future	5,998	0.1055	0.1040	0.0000	0.0000	0	0.00		
Mar 2012	ZAJY	Future	440	0.1071	0.1056	0.0000	0.0000	0	0.00		
			6,438					0.00	0.00	92,199.00	816,878,676.00
		<b>Total</b>	<b>6,438</b>					<b>0.00</b>	<b>0.00</b>	92,199.00	816,878,676.00
<b>Future</b>											
Dec 2011	ZAUM	Future	98	8.1665	8.0835	8.0785	8.0785	2	1,615,700.00		
Mar 2012	ZAUM	Future	746	8.2754	8.1931	8.2004	8.1950	15	12,295,530.00		
			844					17.00	13,911,230.00	9,174.00	6,678,894,940.00
<b>Option</b>											
Mar 2012	ZAUM	8.20 Call	80	41763.0000	38944.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6,552,866.00
		<b>Total</b>	<b>924</b>					<b>17.00</b>	<b>13,911,230.00</b>	9,380.00	6,685,447,806.00
<b>Future</b>											
Dec 2011	ZAUS	Future	189,999	8.1665	8.0835	8.1725	8.0425	35,338	285,103,477.80		
Mar 2012	ZAUS	Future	61,361	8.2754	8.1931	8.2966	8.1567	35,144	294,003,172.00		
Jun 2012	ZAUS	Future	24,176	8.3779	8.2938	8.2995	8.2509	3,816	31,664,186.90		
Sep 2012	ZAUS	Future	1,125	8.4757	8.3896	0.0000	0.0000	0	0.00		
			276,661					74,298.00	610,770,836.70	24,075,219.00	191,253,011,643.20
<b>Option</b>											
Dec 2011	ZAUS	6.15 Put	5,000	1.0000	1.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.55 Put	560	1.0000	1.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.60 Put	5,000	1.0000	1.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.70 Put	16,340	1.0000	1.0000	0.0000	0.0000	0	0.00		

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Dec 2011	ZAUS	6.75 Call	500	1417.0000	1334.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1367.0000	1284.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1317.0000	1234.0000	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	967.0000	884.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,000	917.0000	835.0000	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	1.0000	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	669.0000	588.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	3.0000	5.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	377.0000	310.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	12,688	11.0000	27.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.90 Put	560	25.0000	51.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.95 Call	12,579	251.0000	199.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	65.0000	107.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	150.0000	118.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	1,620	124.0000	99.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	108.0000	166.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	169.0000	236.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.50 Call	26,550	33.0000	28.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	19,273	11.0000	10.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	9.00 Call	8,333	6.0000	5.0000	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	9.0000	11.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	21.0000	27.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1203.0000	1128.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1157.0000	1083.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	850.0000	790.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	75.0000	97.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	514.0000	478.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	239.0000	285.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.30 Put	200	401.0000	459.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	531.0000	594.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	637.0000	704.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	226.0000	213.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	100	186.0000	177.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1661.0000	1584.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	386.0000	437.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	200	626.0000	686.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	796.0000	862.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1438.0000	1372.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1320.0000	1258.0000	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	7.90 Put	360	351.0000	397.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	757.0000	818.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	891.0000	956.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	485.0000	468.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	460.0000	445.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1024.0000	988.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	454.0000	507.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	627.0000	604.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	568.0000	622.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	760.0000	736.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2100.0000	2067.0000	0.0000	0.0000	0	0.00		
			<u>326,147</u>					<i>0.00</i>	<i>0.00</i>	<i>2,867,931.00</i>	<i>1,559,958,815.04</i>
	<b>Total</b>		<b>602,808</b>					<b>74,298.00</b>	<b>610,770,836.70</b>	<b>26,943,150.00</b>	<b>192,812,970,458.24</b>

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<b>Grand Total</b>	<b>1,109,544</b>							<b>83,637.00</b>	<b>728,581,734.70</b>	<b>33,864,026</b>	<b>259,762,546,770.94</b>
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