

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 09-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	0.2147	0.2234	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	0.1264	0.1437	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	0.0640	0.0624	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	0.4000	0.4038	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	0.0981	0.0895	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	0.0944	0.0791	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	0.1742	0.1876	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	0.1154	0.1225	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	0.0973	0.1032	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	0.0513	0.0456	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	0.0763	0.0697	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	8.2620	8.3602	0.0000	0.0000	0	0.00		
Mar 2012	ZAAD	Future	36,768	8.2907	8.3874	0.0000	0.0000	0	0.00		
Jun 2012	ZAAD	Future	6,533	8.3283	8.4246	0.0000	0.0000	0	0.00		
Sep 2012	ZAAD	Future	2,098	8.3658	8.4629	0.0000	0.0000	0	0.00		
			<u>55,041</u>					0.00	0.00	1,367,357.00	9,220,893,615.50
		Total	55,041					0.00	0.00	1,367,557.00	9,220,959,739.50
Future											
Dec 2011	ZACA	Future	160	7.9567	8.0425	0.0000	0.0000	0	0.00		
Mar 2012	ZACA	Future	37	8.0476	8.1325	0.0000	0.0000	0	0.00		
			<u>197</u>					0.00	0.00	20,718.00	147,215,039.50
		Total	197					0.00	0.00	20,718.00	147,215,039.50
Future											
Dec 2011	ZAEU	Future	20,923	10.8853	10.8862	10.9657	10.9630	103	1,131,204.20		
Mar 2012	ZAEU	Future	17,976	11.0413	11.0385	0.0000	0.0000	2,497	27,871,624.50		
Jun 2012	ZAEU	Future	13,719	11.1855	11.1794	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	200	11.3213	11.3153	0.0000	0.0000	0	0.00		
			<u>52,818</u>					2,600.00	29,002,828.70	1,865,800.00	20,638,440,927.50
Option											
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	2.0000	3.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	589.0000	592.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.50 Put	5,700	12.0000	17.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	61.0000	66.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.40 Call	11,400	9.0000	8.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	127.0000	121.0000	0.0000	0.0000	10,200	973,080.00		
Mar 2012	ZAEU	10.80 Put	3,400	302.0000	0.0000	0.0000	0.0000	3,400	1,050,600.00		

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Mar 2012	ZAEU	11.00 Call	3,400	444.0000	0.0000	0.0000	0.0000	3,400	1,542,580.00		
Mar 2012	ZAEU	11.60 Call	10,200	244.0000	0.0000	0.0000	0.0000	10,200	2,298,060.00		
			66,220					27,200.00	5,864,320.00	378,254.00	128,866,693.80
		Total	119,038					29,800.00	34,867,148.70	2,244,054.00	20,767,307,621.30
Future											
Dec 2011	ZAFR	Future	253	8.8129	8.8071	0.0000	0.0000	0	0.00		
Mar 2012	ZAFR	Future	25	8.9500	8.9417	0.0000	0.0000	0	0.00		
			278					0.00	0.00	17,264.00	142,563,576.30
		Total	278					0.00	0.00	17,264.00	142,563,576.30
Future											
Dec 2011	ZAGB	Future	12,501	12.7332	12.7921	12.8615	12.8615	290	3,747,789.60		
Mar 2012	ZAGB	Future	2,609	12.8942	12.9516	0.0000	0.0000	0	0.00		
Jun 2012	ZAGB	Future	2,683	13.0421	13.1007	0.0000	0.0000	0	0.00		
			17,793					290.00	3,747,789.60	1,489,734.00	18,129,301,122.00
Option											
Mar 2012	ZAGB	11.00 Put	768	28.0000	27.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	115.0000	0.0000	0.0000	0.0000	9,000	1,229,490.00		
Mar 2012	ZAGB	12.00 Put	768	127.0000	114.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	322.0000	0.0000	0.0000	0.0000	3,000	1,174,920.00		
Mar 2012	ZAGB	12.85 Call	3,000	520.0000	0.0000	0.0000	0.0000	3,000	1,641,690.00		
Mar 2012	ZAGB	13.55 Call	9,000	293.0000	0.0000	0.0000	0.0000	9,000	2,609,190.00		
			25,536					24,000.00	6,655,290.00	172,574.00	91,915,666.90
		Total	43,329					24,290.00	10,403,079.60	1,662,308.00	18,221,216,788.90
Future											
Dec 2011	ZAJY	Future	5,998	0.1048	0.1055	0.0000	0.0000	0	0.00		
Mar 2012	ZAJY	Future	440	0.1065	0.1071	0.0000	0.0000	0	0.00		
			6,438					0.00	0.00	92,199.00	816,878,676.00
		Total	6,438					0.00	0.00	92,199.00	816,878,676.00
Future											
Dec 2011	ZAUM	Future	104	8.1409	8.1665	8.2776	8.2278	15	12,391,450.00		
Mar 2012	ZAUM	Future	741	8.2508	8.2754	8.3888	8.3888	5	4,194,400.00		
			845					20.00	16,585,850.00	9,194.00	6,695,480,790.00
Option											
Mar 2012	ZAUM	8.20 Call	80	41677.0000	41763.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6,552,866.00
		Total	925					20.00	16,585,850.00	9,400.00	6,702,033,656.00
Future											
Dec 2011	ZAUS	Future	189,214	8.1409	8.1665	8.3300	8.1343	10,507	86,754,208.70		

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Mar 2012	ZAUS	Future	63,557	8.2508	8.2754	8.4464	8.2604	12,090	101,014,322.30		
Jun 2012	ZAUS	Future	22,272	8.3533	8.3779	8.5498	8.3838	2,373	20,099,732.50		
Sep 2012	ZAUS	Future	1,423	8.4506	8.4757	8.6000	8.5000	796	6,791,880.00		
			<u>276,466</u>					<u>25,766.00</u>	<u>214,660,143.50</u>	<u>24,100,985.00</u>	<u>191,467,671,786.70</u>

Option

Dec 2011	ZAUS	6.15 Put	5,000	0.0000	1.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	6.55 Put	560	0.0000	1.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	6.60 Put	5,000	0.0000	1.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	6.70 Put	16,340	0.0000	1.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	6.75 Call	500	1391.0000	1417.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	6.80 Call	200	1341.0000	1367.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	6.85 Call	560	1291.0000	1317.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	7.10 Put	1,000	0.0000	1.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	7.20 Call	12,300	941.0000	967.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	7.25 Call	5,000	892.0000	917.0000	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	1.0000	1.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	7.40 Put	1,000	1.0000	2.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	7.50 Call	11,280	643.0000	669.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	7.50 Put	12,000	2.0000	3.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	7.80 Call	1,000	355.0000	377.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	7.80 Put	12,688	14.0000	11.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	7.90 Put	560	31.0000	25.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	7.95 Call	12,579	234.0000	251.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	8.05 Put	10,750	76.0000	65.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	8.10 Call	11,340	139.0000	150.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	8.15 Call	1,620	114.0000	124.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	8.15 Put	400	123.0000	108.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	8.25 Put	100	187.0000	169.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	8.50 Call	26,550	30.0000	33.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	8.80 Call	19,273	10.0000	11.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	9.00 Call	8,333	5.0000	6.0000	0.0000	0.0000	0	0.00
Mar 2012	ZAUS	6.50 Put	2,420	5.0000	6.0000	0.0000	0.0000	0	0.00
Mar 2012	ZAUS	6.70 Put	10,000	9.0000	9.0000	0.0000	0.0000	0	0.00
Mar 2012	ZAUS	7.00 Put	1,000	23.0000	21.0000	0.0000	0.0000	0	0.00
Mar 2012	ZAUS	7.10 Call	10,000	1181.0000	1203.0000	0.0000	0.0000	0	0.00
Mar 2012	ZAUS	7.15 Call	30,100	1136.0000	1157.0000	0.0000	0.0000	0	0.00
Mar 2012	ZAUS	7.50 Call	5,000	835.0000	850.0000	0.0000	0.0000	0	0.00
Mar 2012	ZAUS	7.50 Put	2,420	84.0000	75.0000	0.0000	0.0000	0	0.00
Mar 2012	ZAUS	8.00 Call	5,000	510.0000	514.0000	0.0000	0.0000	0	0.00
Mar 2012	ZAUS	8.00 Put	7,051	259.0000	239.0000	0.0000	0.0000	0	0.00
Mar 2012	ZAUS	8.30 Put	200	426.0000	401.0000	0.0000	0.0000	0	0.00
Mar 2012	ZAUS	8.50 Put	190	557.0000	531.0000	0.0000	0.0000	0	0.00

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Mar 2012	ZAUS	8.65 Put	176	664.0000	637.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	229.0000	226.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	100	190.0000	186.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1636.0000	1661.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	400.0000	386.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	200	644.0000	626.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	816.0000	796.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1418.0000	1438.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1302.0000	1320.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	367.0000	351.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	778.0000	757.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	914.0000	891.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	484.0000	485.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	460.0000	460.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1029.0000	1024.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	485.0000	454.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	635.0000	627.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	593.0000	568.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	763.0000	760.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2085.0000	2100.0000	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>
	Total		602,613					25,766.00	214,660,143.50	26,968,916.00	193,027,630,601.74

Grand Total	1,160,024					79,876.00	276,516,221.80	33,943,902	260,039,062,992.74
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