

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 15-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	0.4142	0.3933	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	0.2755	0.2824	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	0.0037	0.0051	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	0.5069	0.5116	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	0.0499	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	0.0051	0.0101	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	0.3622	0.3553	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	0.1512	0.1511	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	0.1221	0.1218	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	0.0177	0.0177	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	0.0456	0.0457	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	6,780	8.3379	8.3247	0.0000	0.0000	555	4,714,656.00		
Mar 2012	ZAAD	Future	42,235	8.3700	8.3516	8.3700	8.3650	585	4,992,295.50		
Jun 2012	ZAAD	Future	6,933	8.4097	8.3898	0.0000	0.0000	0	0.00		
Sep 2012	ZAAD	Future	2,098	8.4510	8.4326	0.0000	0.0000	0	0.00		
			<u>58,046</u>					1,140.00	9,706,951.50	1,383,715.00	9,357,820,992.10
		<b>Total</b>	<b>58,046</b>					<b>1,140.00</b>	<b>9,706,951.50</b>	1,383,915.00	9,357,887,116.10
<b>Future</b>											
Dec 2011	ZACA	Future	10	8.0952	8.0549	0.0000	0.0000	0	0.00		
Mar 2012	ZACA	Future	7	8.1899	8.1450	0.0000	0.0000	0	0.00		
			<u>17</u>					0.00	0.00	20,923.00	148,873,599.50
		<b>Total</b>	<b>17</b>					<b>0.00</b>	<b>0.00</b>	20,923.00	148,873,599.50
<b>Future</b>											
Dec 2011	ZAEU	Future	13,409	10.9022	10.8799	10.9610	10.8850	1,922	20,974,200.80		
Mar 2012	ZAEU	Future	22,956	11.0628	11.0399	11.0950	11.0675	2,556	28,353,672.90		
Jun 2012	ZAEU	Future	14,009	11.2125	11.1912	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	200	11.3544	11.3376	0.0000	0.0000	0	0.00		
			<u>50,574</u>					4,478.00	49,327,873.70	1,930,183.00	21,350,688,198.60
<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	0.0000	0.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	603.0000	582.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.50 Put	5,700	5.0000	7.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	37.0000	37.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.40 Call	11,400	3.0000	3.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	113.0000	116.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	281.0000	290.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAEU	11.00 Call	3,400	444.0000	433.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	244.0000	240.0000	0.0000	0.0000	0	0.00		
			66,220					0.00	0.00	378,254.00	128,866,693.80
	<b>Total</b>		<b>116,794</b>					<b>4,478.00</b>	<b>49,327,873.70</b>	2,308,437.00	21,479,554,892.40
<b>Future</b>											
Dec 2011	ZAFR	Future	253	8.8861	8.8325	0.0000	0.0000	25	220,812.50		
Mar 2012	ZAFR	Future	50	9.0256	8.9739	0.0000	0.0000	25	224,287.50		
			303					50.00	445,100.00	17,314.00	143,008,676.30
	<b>Total</b>		<b>303</b>					<b>50.00</b>	<b>445,100.00</b>	17,314.00	143,008,676.30
<b>Future</b>											
Dec 2011	ZAGB	Future	4,182	12.9797	12.9490	13.0115	12.9515	2,226	28,930,742.20		
Mar 2012	ZAGB	Future	10,288	13.1451	13.1088	13.2100	13.1100	2,446	32,212,065.70		
Jun 2012	ZAGB	Future	2,985	13.2984	13.2605	0.0000	0.0000	0	0.00		
			17,455					4,672.00	61,142,807.90	1,523,294.00	18,565,383,182.20
<b>Option</b>											
Mar 2012	ZAGB	11.00 Put	768	22.0000	22.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	64.0000	68.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	72.0000	76.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	212.0000	219.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	634.0000	608.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	354.0000	337.0000	0.0000	0.0000	0	0.00		
			25,536					0.00	0.00	172,574.00	91,915,666.90
	<b>Total</b>		<b>42,991</b>					<b>4,672.00</b>	<b>61,142,807.90</b>	1,695,868.00	18,657,298,849.10
<b>Future</b>											
Dec 2011	ZAJY	Future	1,992	0.1075	0.1074	0.0000	0.0000	500	5,395,000.00		
Mar 2012	ZAJY	Future	4,219	0.1092	0.1090	0.0000	0.0000	1,500	16,411,000.00		
			6,211					2,000.00	21,806,000.00	104,540.00	948,746,222.60
	<b>Total</b>		<b>6,211</b>					<b>2,000.00</b>	<b>21,806,000.00</b>	104,540.00	948,746,222.60
<b>Future</b>											
Dec 2011	ZAUM	Future	119	8.3678	8.3773	8.3745	8.3745	5	4,187,250.00		
Mar 2012	ZAUM	Future	731	8.4814	8.4877	8.4915	8.4915	5	4,245,750.00		
			850					10.00	8,433,000.00	9,259.00	6,749,874,690.00
<b>Option</b>											
Mar 2012	ZAUM	8.20 Call	80	53472.0000	54253.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6,552,866.00
	<b>Total</b>		<b>930</b>					<b>10.00</b>	<b>8,433,000.00</b>	9,465.00	6,756,427,556.00
<b>Future</b>											
Dec 2011	ZAUS	Future	118,206	8.3678	8.3773	8.4232	8.3523	52,592	441,408,252.60		

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Mar 2012	ZAUS	Future	125,574	8.4814	8.4877	8.5500	8.4500	67,032	571,142,636.70		
Jun 2012	ZAUS	Future	27,011	8.5876	8.5930	8.6450	8.5880	773	6,666,075.00		
Sep 2012	ZAUS	Future	2,523	8.6868	8.6937	8.7095	8.7095	700	6,104,750.00		
			<u>273,314</u>					<u>121,097.00</u>	<u>1,025,321,714.30</u>	<u>24,411,806.00</u>	<u>194,080,555,338.40</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	1618.0000	1627.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1568.0000	1577.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1518.0000	1527.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.10 Put	1,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	12,300	1168.0000	1177.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,000	1118.0000	1127.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	0.0000	0.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	0.0000	0.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	0.0000	0.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	868.0000	878.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	0.0000	1.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	569.0000	579.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	12,688	1.0000	2.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.90 Put	560	2.0000	3.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.95 Call	12,579	421.0000	431.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	7.0000	8.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	278.0000	290.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	1,620	233.0000	246.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	15.0000	19.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	33.0000	41.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.50 Call	26,550	34.0000	47.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	19,273	5.0000	10.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	9.00 Call	8,333	1.0000	3.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	5.0000	4.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	7.0000	6.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	14.0000	13.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1399.0000	1406.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1352.0000	1359.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	1032.0000	1040.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	51.0000	52.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	65.0000	65.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	651.0000	659.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	170.0000	171.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	188.0000	189.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAUS	8.25 Call	4,620	509.0000	517.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	388.0000	389.0000	0.0000	0.0000	250	111,417.50		
Mar 2012	ZAUS	8.50 Put	190	418.0000	419.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	514.0000	514.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.70 Call	366	328.0000	335.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	13,860	313.0000	319.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	298.0000	304.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	100	246.0000	252.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1865.0000	1870.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	309.0000	310.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	200	525.0000	526.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	683.0000	683.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1628.0000	1631.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1506.0000	1508.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	293.0000	285.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	665.0000	655.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	793.0000	784.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	584.0000	582.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	556.0000	554.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1174.0000	1179.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	390.0000	388.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	735.0000	740.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	496.0000	492.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	874.0000	877.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2248.0000	2241.0000	0.0000	0.0000	0	0.00		
			<u>363,523</u>					<u>250.00</u>	<u>111,417.50</u>	<u>2,906,173.00</u>	<u>1,568,075,008.34</u>
	<b>Total</b>		<b>636,837</b>					<b>121,347.00</b>	<b>1,025,433,131.80</b>	<b>27,317,979.00</b>	<b>195,648,630,346.74</b>
	<b>Grand Total</b>		<b>1,194,294</b>					<b>133,697.00</b>	<b>1,176,294,864.90</b>	<b>34,419,927</b>	<b>264,133,684,552.24</b>