

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 01-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	0.1586	0.1732	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	0.1228	0.1449	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	0.1260	0.1051	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	0.3995	0.4281	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	0.1110	0.0971	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	0.1514	0.1258	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	0.1452	0.1684	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	0.0985	0.1064	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

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE	
Feb 2012	CAAT	Future	12,500	0.0853	0.0899	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	0.0637	0.0545	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	0.0870	0.0770	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	9,692	8.2908	8.3954	8.2915	8.2915	10	82,915.00			
Mar 2012	ZAAD	Future	21,693	8.3131	8.4176	0.0000	0.0000	0	0.00			
Jun 2012	ZAAD	Future	6,113	8.3480	8.4507	0.0000	0.0000	0	0.00			
Sep 2012	ZAAD	Future	2,098	8.3841	8.4846	0.0000	0.0000	0	0.00			
			<u>39,596</u>					10.00	82,915.00	1,349,219.00	9,070,880,009.00	
Total			39,596					10.00	82,915.00	1,349,419.00	9,070,946,133.00	
Future												
Dec 2011	ZACA	Future	10	7.9766	8.0544	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	10.9361	11.0230	11.0320	10.9711	725	7,996,128.80			
		Mar 2012	ZAEU	Future	15,664	11.0860	11.1818	11.1700	11.1287	439	4,900,797.20	
		Jun 2012	ZAEU	Future	13,749	11.2253	11.3270	11.3327	11.3150	20	226,477.00	
Sep 2012	ZAEU	Future	200	11.3595	11.4651	0.0000	0.0000	0	0.00			
			<u>50,717</u>					1,184.00	13,123,403.00	1,855,977.00	20,530,064,050.80	
Option												
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	5.0000	3.0000	0.0000	0.0000	0	0.00			
Dec 2011	ZAEU	10.30 Call	2,740	645.0000	729.0000	0.0000	0.0000	0	0.00			
Dec 2011	ZAEU	11.00 Call	8,220	134.0000	178.0000	0.0000	0.0000	0	0.00			
			<u>21,920</u>					0.00	0.00	329,954.00	122,047,004.80	
Total			72,637					1,184.00	13,123,403.00	2,185,931.00	20,652,111,055.60	
Future												
Dec 2011	ZAFR	Future	220	8.9120	8.9817	9.0188	9.0144	1,030	9,264,940.00			

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			220					1,030.00	9,264,940.00	16,454.00	135,419,714.30
	Total		220					1,030.00	9,264,940.00	16,454.00	135,419,714.30
Future											
	Dec 2011 ZAGB	Future	13,361	12.7488	12.8742	12.8690	12.7560	42	539,631.20		
	Mar 2012 ZAGB	Future	3,278	12.9036	13.0308	0.0000	0.0000	0	0.00		
	Jun 2012 ZAGB	Future	2,853	13.0473	13.1749	13.1000	13.1000	10	131,000.00		
			19,492					52.00	670,631.20	1,481,340.00	18,022,171,951.90
Option											
	Mar 2012 ZAGB	11.00 Put	768	39.0000	41.0000	0.0000	0.0000	0	0.00		
	Mar 2012 ZAGB	12.00 Put	768	161.0000	147.0000	0.0000	0.0000	0	0.00		
			1,536					0.00	0.00	148,574.00	85,260,376.90
	Total		21,028					52.00	670,631.20	1,629,914.00	18,107,432,328.80
Future											
	Dec 2011 ZAJY	Future	5,998	0.1044	0.1055	0.0000	0.0000	0	0.00		
	Mar 2012 ZAJY	Future	31	0.1060	0.1071	0.0000	0.0000	0	0.00		
			6,029					0.00	0.00	91,704.00	811,676,100.00
	Total		6,029					0.00	0.00	91,704.00	811,676,100.00
Future											
	Dec 2011 ZAUM	Future	200	8.1096	8.1764	8.1865	8.1800	213	174,366,700.00		
	Mar 2012 ZAUM	Future	627	8.2153	8.2830	8.2883	8.2867	210	174,167,500.00		
			827					423.00	348,534,200.00	8,826.00	6,397,266,850.00
Option											
	Mar 2012 ZAUM	8.20 Call	80	43008.0000	46524.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6,552,866.00
	Total		907					423.00	348,534,200.00	9,032.00	6,403,819,716.00
Future											
	Dec 2011 ZAUS	Future	221,517	8.1096	8.1764	8.1997	8.1100	25,054	204,208,559.20		
	Mar 2012 ZAUS	Future	44,106	8.2153	8.2830	8.3145	8.2125	17,765	146,340,342.30		
	Jun 2012 ZAUS	Future	22,412	8.3148	8.3819	8.3967	8.3371	416	3,478,053.20		
	Sep 2012 ZAUS	Future	1,325	8.4111	8.4766	8.5182	8.5182	109	930,663.80		
			289,360					43,344.00	354,957,618.50	23,910,022.00	189,906,059,558.10
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	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	1360.0000	1427.0000	0.0000	0.0000	0	0.00		
	Dec 2011 ZAUS	6.80 Call	200	1310.0000	1377.0000	0.0000	0.0000	0	0.00		
	Dec 2011 ZAUS	6.85 Call	560	1260.0000	1327.0000	0.0000	0.0000	0	0.00		

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE VALUE</u>
Dec 2011	ZAUS	7.10 Put	1,000	1.0000	2.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.20 Call	12,300	912.0000	978.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,560	862.0000	929.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	2.0000	3.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	3.0000	3.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	5.0000	5.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	619.0000	683.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	9.0000	7.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	355.0000	408.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	5,688	45.0000	32.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.90 Put	560	73.0000	56.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.95 Call	12,579	251.0000	298.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	135.0000	110.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	170.0000	209.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	1,620	150.0000	185.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	190.0000	159.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	255.0000	219.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.50 Call	12,500	60.0000	80.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	19,273	29.0000	41.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	9.00 Call	8,333	18.0000	27.0000	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	13.0000	10.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	31.0000	25.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1156.0000	1216.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1111.0000	1171.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	823.0000	875.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	108.0000	92.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	517.0000	556.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	302.0000	273.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	612.0000	573.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	721.0000	680.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	251.0000	275.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	100	212.0000	233.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1610.0000	1669.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	455.0000	423.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	200	706.0000	668.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	880.0000	840.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1400.0000	1451.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1288.0000	1338.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	414.0000	386.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	839.0000	803.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	977.0000	938.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	508.0000	533.0000	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Sep 2012	ZAUS	9.20 Call	5,500	485.0000	509.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1036.0000	1067.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	534.0000	501.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	652.0000	680.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	649.0000	619.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	783.0000	816.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2108.0000	2157.0000	0.0000	0.0000	0	0.00		
			<u>305,457</u>					<i>0.00</i>	<i>0.00</i>	<i>2,837,412.00</i>	<i>1,555,561,779.29</i>
	Total		594,817					43,344.00	354,957,618.50	26,747,434.00	191,461,621,337.39

Grand Total	1,067,409							46,043.00	726,633,707.70	33,611,895	257,781,925,720.09
--------------------	------------------	--	--	--	--	--	--	------------------	-----------------------	-------------------	---------------------------
