

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 05-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	0.1306	0.1311	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	0.0862	0.0941	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	0.1640	0.1679	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	0.3455	0.3605	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	0.1342	0.1325	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	0.1937	0.1955	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	0.1054	0.1122	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	0.0875	0.0865	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	0.0789	0.0776	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	0.0809	0.0793	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	0.1052	0.1029	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	8.2231	8.2099	0.0000	0.0000	800	6,556,000.00			
Mar 2012	ZAAD	Future	21,693	8.2458	8.2324	0.0000	0.0000	0	0.00			
Jun 2012	ZAAD	Future	6,113	8.2791	8.2664	0.0000	0.0000	225	1,845,045.00			
Sep 2012	ZAAD	Future	2,098	8.3100	8.3002	0.0000	0.0000	0	0.00			
			<u>39,546</u>					1,025.00	8,401,045.00	1,350,304.00	9,079,775,579.00	
Total			39,546					1,025.00	8,401,045.00	1,350,504.00	9,079,841,703.00	
Future												
Dec 2011	ZACA	Future	10	7.8989	7.8892	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	21,101	10.7765	10.8007	10.7420	10.7420	23	247,263.10			
		Mar 2012	ZAEU	Future	17,784	10.9257	10.9494	10.9399	116	1,269,466.90		
		Jun 2012	ZAEU	Future	13,749	11.0618	11.0870	0.0000	0.0000	0	0.00	
Sep 2012	ZAEU	Future	200	11.1924	11.2183	0.0000	0.0000	0	0.00			
			<u>52,834</u>					139.00	1,516,730.00	1,858,521.00	20,557,953,335.80	
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	6.0000	6.0000	0.0000	0.0000	0	0.00			
Dec 2011	ZAEU	10.30 Call	2,740	490.0000	514.0000	0.0000	0.0000	0	0.00			
Dec 2011	ZAEU	10.50 Put	5,700	41.0000	43.0000	0.0000	0.0000	0	0.00			
Dec 2011	ZAEU	11.00 Call	8,220	59.0000	81.0000	0.0000	0.0000	0	0.00			
Dec 2011	ZAEU	11.40 Call	11,400	12.0000	20.0000	0.0000	0.0000	0	0.00			
			<u>39,020</u>					0.00	0.00	351,054.00	123,002,373.80	
Total			91,854					139.00	1,516,730.00	2,209,575.00	20,680,955,709.60	

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Future											
Dec 2011	ZAFR	Future	590	8.7181	8.7599	0.0000	0.0000	0	0.00		
Mar 2012	ZAFR	Future	25	8.8506	8.8921	8.8380	8.8380	25	220,950.00		
			<u>615</u>					<u>25.00</u>	<u>220,950.00</u>	<u>16,849.00</u>	<u>138,953,126.30</u>
		Total	615					25.00	220,950.00	16,849.00	138,953,126.30
Future											
Dec 2011	ZAGB	Future	12,963	12.5470	12.5617	12.5610	12.5055	623	7,800,239.50		
Mar 2012	ZAGB	Future	2,635	12.6999	12.7138	0.0000	0.0000	125	1,589,475.00		
Jun 2012	ZAGB	Future	2,853	12.8419	12.8556	0.0000	0.0000	0	0.00		
			<u>18,451</u>					<u>748.00</u>	<u>9,389,714.50</u>	<u>1,484,617.00</u>	<u>18,063,808,366.40</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	34.0000	41.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	179.0000	195.0000	0.0000	0.0000	0	0.00		
			<u>1,536</u>					<u>0.00</u>	<u>0.00</u>	<u>148,574.00</u>	<u>85,260,376.90</u>
		Total	19,987					748.00	9,389,714.50	1,633,191.00	18,149,068,743.30
Future											
Dec 2011	ZAJY	Future	5,998	0.1027	0.1029	0.0000	0.0000	0	0.00		
Mar 2012	ZAJY	Future	25	0.1044	0.1045	0.0000	0.0000	0	0.00		
			<u>6,023</u>					<u>0.00</u>	<u>0.00</u>	<u>91,710.00</u>	<u>811,739,298.00</u>
		Total	6,023					0.00	0.00	91,710.00	811,739,298.00
Future											
Dec 2011	ZAUM	Future	98	7.9990	8.0158	0.0000	0.0000	102	81,776,460.00		
Mar 2012	ZAUM	Future	729	8.1034	8.1197	0.0000	0.0000	204	165,642,900.00		
			<u>827</u>					<u>306.00</u>	<u>247,419,360.00</u>	<u>9,132.00</u>	<u>6,644,686,210.00</u>
Option											
Mar 2012	ZAUM	8.20 Call	80	35927.0000	38321.0000	0.0000	0.0000	0	0.00		
			<u>80</u>					<u>0.00</u>	<u>0.00</u>	<u>206.00</u>	<u>6,552,866.00</u>
		Total	907					306.00	247,419,360.00	9,338.00	6,651,239,076.00
Future											
Dec 2011	ZAUS	Future	210,988	7.9990	8.0158	8.0551	7.9830	21,715	173,876,836.10		
Mar 2012	ZAUS	Future	48,129	8.1034	8.1197	8.1400	8.0925	6,341	51,492,133.00		
Jun 2012	ZAUS	Future	22,753	8.2018	8.2179	8.2571	8.2003	2,180	17,874,052.60		
Sep 2012	ZAUS	Future	925	8.2948	8.3109	8.3000	8.3000	210	1,742,953.00		
			<u>282,795</u>					<u>30,446.00</u>	<u>244,985,974.70</u>	<u>23,966,128.00</u>	<u>190,359,401,070.70</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		

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Dec 2011	ZAUS	6.75 Call	500	1249.0000	1266.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1199.0000	1216.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1149.0000	1166.0000	0.0000	0.0000	0	0.00		
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	801.0000	819.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,000	752.0000	769.0000	0.0000	0.0000	3,269	2,459,105.25		
Dec 2011	ZAUS	7.25 Put	800	3.0000	3.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	3.0000	4.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	5.0000	7.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	507.0000	527.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	8.0000	11.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	252.0000	278.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	12,688	53.0000	62.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.90 Put	560	88.0000	98.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.95 Call	12,579	160.0000	187.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	167.0000	175.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	99.0000	123.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	1,620	84.0000	107.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	235.0000	241.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	312.0000	315.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.50 Call	26,550	28.0000	41.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	19,273	12.0000	20.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	9.00 Call	8,333	6.0000	11.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	8.0000	7.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	14.0000	14.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	34.0000	35.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1048.0000	1066.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1004.0000	1022.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	725.0000	746.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	122.0000	126.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	439.0000	463.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	336.0000	343.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.30 Put	200	522.0000	529.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	663.0000	669.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	778.0000	782.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	200.0000	221.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	100	167.0000	186.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1501.0000	1517.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	492.0000	499.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	200	750.0000	758.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	931.0000	938.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1299.0000	1314.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1189.0000	1205.0000	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	7.90 Put	360	448.0000	450.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	887.0000	889.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	1029.0000	1031.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	451.0000	468.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	429.0000	446.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	949.0000	970.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	565.0000	571.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	586.0000	606.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	684.0000	689.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	716.0000	735.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2031.0000	2051.0000	0.0000	0.0000	0	0.00		
			<u>326,147</u>					<u>3,269.00</u>	<u>2,459,105.25</u>	<u>2,867,931.00</u>	<u>1,559,958,815.04</u>
	Total		608,942					33,715.00	247,445,079.95	26,834,059.00	191,919,359,885.74

Grand Total	1,100,049		35,958.00	514,392,879.45	33,727,233	258,570,056,876.94
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