

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 06-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	0.1679	0.1306	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	0.1092	0.0862	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	0.1120	0.1640	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	0.3773	0.3455	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	0.1132	0.1342	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	0.1388	0.1937	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	0.1410	0.1054	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	0.1019	0.0875	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	0.0886	0.0789	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	0.0638	0.0809	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	0.0889	0.1052	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	8.2516	8.2231	0.0000	0.0000	0	0.00		
Mar 2012	ZAAD	Future	29,293	8.2752	8.2458	8.2995	8.2995	7,800	64,675,200.00		
Jun 2012	ZAAD	Future	6,113	8.3117	8.2791	0.0000	0.0000	0	0.00		
Sep 2012	ZAAD	Future	2,098	8.3461	8.3100	0.0000	0.0000	0	0.00		
			<u>47,146</u>					7,800.00	64,675,200.00	1,358,104.00	9,144,450,779.00
Total			47,146					7,800.00	64,675,200.00	1,358,304.00	9,144,516,903.00
Future											
Dec 2011	ZACA	Future	10	7.9764	7.8989	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	20,951	10.8159	10.7765	10.8620	10.8210	227	2,463,336.00		
Mar 2012	ZAEU	Future	17,784	10.9643	10.9257	11.0130	11.0130	8	88,104.00		
Jun 2012	ZAEU	Future	13,949	11.1036	11.0618	0.0000	0.0000	200	2,222,200.00		
Sep 2012	ZAEU	Future	200	11.2358	11.1924	0.0000	0.0000	0	0.00		
			<u>52,884</u>					435.00	4,773,640.00	1,858,956.00	20,562,726,975.80
Option											
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	6.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	525.0000	490.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.50 Put	5,700	29.0000	41.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	66.0000	59.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.40 Call	11,400	12.0000	12.0000	0.0000	0.0000	0	0.00		
			<u>39,020</u>					0.00	0.00	351,054.00	123,002,373.80
Total			91,904					435.00	4,773,640.00	2,210,010.00	20,685,729,349.60

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Future											
Dec 2011	ZAFR	Future	590	8.7228	8.7181	0.0000	0.0000	0	0.00		
Mar 2012	ZAFR	Future	25	8.8542	8.8506	0.0000	0.0000	0	0.00		
			<u>615</u>					<u>0.00</u>	<u>0.00</u>	<u>16,849.00</u>	<u>138,953,126.30</u>
		Total	615					0.00	0.00	16,849.00	138,953,126.30
Future											
Dec 2011	ZAGB	Future	12,957	12.6266	12.5470	12.6770	12.6405	515	6,528,096.00		
Mar 2012	ZAGB	Future	2,635	12.7802	12.6999	12.8375	12.8335	501	6,429,591.50		
Jun 2012	ZAGB	Future	2,853	12.9257	12.8419	0.0000	0.0000	0	0.00		
			<u>18,445</u>					<u>1,016.00</u>	<u>12,957,687.50</u>	<u>1,485,633.00</u>	<u>18,076,766,053.90</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	29.0000	34.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	158.0000	179.0000	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	19,981					1,016.00	12,957,687.50	1,634,207.00	18,162,026,430.80
Future											
Dec 2011	ZAJY	Future	5,998	0.1039	0.1027	0.1035	0.1033	74	765,378.00		
Mar 2012	ZAJY	Future	415	0.1055	0.1044	0.0000	0.0000	390	4,114,500.00		
			<u>6,413</u>					<u>464.00</u>	<u>4,879,878.00</u>	<u>92,174.00</u>	<u>816,619,176.00</u>
		Total	6,413					464.00	4,879,878.00	92,174.00	816,619,176.00
Future											
Dec 2011	ZAUM	Future	98	8.0839	7.9990	8.1220	8.0677	10	8,094,850.00		
Mar 2012	ZAUM	Future	734	8.1894	8.1034	8.2300	8.1725	10	8,201,250.00		
			<u>832</u>					<u>20.00</u>	<u>16,296,100.00</u>	<u>9,152.00</u>	<u>6,660,982,310.00</u>
Option											
Mar 2012	ZAUM	8.20 Call	80	40066.0000	35927.0000	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	912					20.00	16,296,100.00	9,358.00	6,667,535,176.00
Future											
Dec 2011	ZAUS	Future	209,362	8.0839	7.9990	8.1495	8.0600	9,262	74,878,898.10		
Mar 2012	ZAUS	Future	46,978	8.1894	8.1034	8.2350	8.1725	10,290	84,318,052.30		
Jun 2012	ZAUS	Future	22,973	8.2898	8.2018	8.3000	8.2838	620	5,141,528.00		
Sep 2012	ZAUS	Future	1,125	8.3847	8.2948	8.4000	8.4000	200	1,680,000.00		
			<u>280,438</u>					<u>20,372.00</u>	<u>166,018,478.40</u>	<u>23,986,500.00</u>	<u>190,525,419,549.10</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	1334.0000	1249.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1284.0000	1199.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1234.0000	1149.0000	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	885.0000	801.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,000	835.0000	752.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	1.0000	3.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	1.0000	3.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	2.0000	5.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	588.0000	507.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	4.0000	8.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	315.0000	252.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	12,688	31.0000	53.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.90 Put	560	56.0000	88.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.95 Call	12,579	207.0000	160.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	119.0000	167.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	131.0000	99.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	1,620	112.0000	84.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	178.0000	235.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	248.0000	312.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.50 Call	26,550	37.0000	28.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	19,273	16.0000	12.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	9.00 Call	8,333	7.0000	6.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	6.0000	8.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	11.0000	14.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	27.0000	34.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1125.0000	1048.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1080.0000	1004.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	792.0000	725.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	103.0000	122.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	488.0000	439.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	299.0000	336.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.30 Put	200	474.0000	522.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	610.0000	663.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	720.0000	778.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	225.0000	200.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	100	188.0000	167.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1581.0000	1501.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	453.0000	492.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	200	702.0000	750.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	878.0000	931.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1373.0000	1299.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1260.0000	1189.0000	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	7.90 Put	360	415.0000	448.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	840.0000	887.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	978.0000	1029.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	485.0000	451.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	462.0000	429.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1006.0000	949.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	531.0000	565.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	624.0000	586.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	649.0000	684.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	756.0000	716.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2092.0000	2031.0000	0.0000	0.0000	0	0.00		
			<u>326,147</u>					<u>0.00</u>	<u>0.00</u>	<u>2,867,931.00</u>	<u>1,559,958,815.04</u>
	Total		606,585					20,372.00	166,018,478.40	26,854,431.00	192,085,378,364.14

Grand Total	1,105,731	30,107.00	269,600,983.90	33,757,340	258,839,657,860.84
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