

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 12-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	0.3058	0.2147	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	0.1798	0.1264	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	0.0247	0.0640	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	0.4416	0.4000	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	0.0723	0.0981	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	0.0352	0.0944	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	0.2503	0.1742	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	0.1410	0.1154	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	0.1140	0.0973	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	0.0341	0.0513	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	0.0569	0.0763	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	9,642	8.3033	8.2620	0.0000	0.0000	500	4,160,000.00		
Mar 2012	ZAAD	Future	36,798	8.3326	8.2907	8.3620	8.3570	30	250,785.00		
Jun 2012	ZAAD	Future	7,033	8.3700	8.3283	0.0000	0.0000	500	4,204,750.00		
Sep 2012	ZAAD	Future	2,098	8.4077	8.3658	0.0000	0.0000	0	0.00		
			<u>55,571</u>					1,030.00	8,615,535.00	1,368,387.00	9,229,509,150.50
		<b>Total</b>	<b>55,571</b>					<b>1,030.00</b>	<b>8,615,535.00</b>	1,368,587.00	9,229,575,274.50
<b>Future</b>											
Dec 2011	ZACA	Future	160	8.0269	7.9567	0.0000	0.0000	0	0.00		
Mar 2012	ZACA	Future	37	8.1192	8.0476	0.0000	0.0000	0	0.00		
			<u>197</u>					0.00	0.00	20,718.00	147,215,039.50
		<b>Total</b>	<b>197</b>					<b>0.00</b>	<b>0.00</b>	20,718.00	147,215,039.50
<b>Future</b>											
Dec 2011	ZAEU	Future	20,923	10.9223	10.8853	0.0000	0.0000	648	7,045,578.40		
Mar 2012	ZAEU	Future	16,638	11.0817	11.0413	11.1000	11.0190	2,652	29,391,795.40		
Jun 2012	ZAEU	Future	13,709	11.2278	11.1855	11.1700	11.1700	10	111,700.00		
Sep 2012	ZAEU	Future	200	11.3670	11.3213	0.0000	0.0000	0	0.00		
			<u>51,470</u>					3,310.00	36,549,073.80	1,869,110.00	20,674,990,001.30
<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	1.0000	2.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	624.0000	589.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.50 Put	5,700	8.0000	12.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	60.0000	61.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.40 Call	11,400	5.0000	9.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	114.0000	127.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	277.0000	302.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAEU	11.00 Call	3,400	457.0000	444.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	249.0000	244.0000	0.0000	0.0000	0	0.00		
			66,220					0.00	0.00	378,254.00	128,866,693.80
	<b>Total</b>		<b>117,690</b>					<b>3,310.00</b>	<b>36,549,073.80</b>	2,247,364.00	20,803,856,695.10
<b>Future</b>											
Dec 2011	ZAFR	Future	253	8.8473	8.8129	0.0000	0.0000	0	0.00		
Mar 2012	ZAFR	Future	25	8.9857	8.9500	0.0000	0.0000	0	0.00		
			278					0.00	0.00	17,264.00	142,563,576.30
	<b>Total</b>		<b>278</b>					<b>0.00</b>	<b>0.00</b>	17,264.00	142,563,576.30
<b>Future</b>											
Dec 2011	ZAGB	Future	12,001	12.8676	12.7332	0.0000	0.0000	837	10,726,189.50		
Mar 2012	ZAGB	Future	4,303	13.0304	12.8942	13.0620	13.0470	1,704	22,188,409.50		
Jun 2012	ZAGB	Future	2,683	13.1802	13.0421	0.0000	0.0000	500	6,603,750.00		
			18,987					3,041.00	39,518,349.00	1,492,775.00	18,168,819,471.00
<b>Option</b>											
Mar 2012	ZAGB	11.00 Put	768	25.0000	28.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	83.0000	115.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	93.0000	127.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	257.0000	322.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	576.0000	520.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	321.0000	293.0000	0.0000	0.0000	0	0.00		
			25,536					0.00	0.00	172,574.00	91,915,666.90
	<b>Total</b>		<b>44,523</b>					<b>3,041.00</b>	<b>39,518,349.00</b>	1,665,349.00	18,260,735,137.90
<b>Future</b>											
Dec 2011	ZAJY	Future	5,998	0.1059	0.1048	0.0000	0.0000	0	0.00		
Mar 2012	ZAJY	Future	440	0.1075	0.1065	0.0000	0.0000	0	0.00		
			6,438					0.00	0.00	92,199.00	816,878,676.00
	<b>Total</b>		<b>6,438</b>					<b>0.00</b>	<b>0.00</b>	92,199.00	816,878,676.00
<b>Future</b>											
Dec 2011	ZAUM	Future	114	8.2498	8.1409	8.2646	8.2217	10	8,243,150.00		
Mar 2012	ZAUM	Future	741	8.3615	8.2508	0.0000	0.0000	0	0.00		
			855					10.00	8,243,150.00	9,204.00	6,703,723,940.00
<b>Option</b>											
Mar 2012	ZAUM	8.20 Call	80	46252.0000	41677.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6,552,866.00
	<b>Total</b>		<b>935</b>					<b>10.00</b>	<b>8,243,150.00</b>	9,410.00	6,710,276,806.00
<b>Future</b>											
Dec 2011	ZAUS	Future	187,882	8.2498	8.1409	8.2600	8.1630	3,917	32,163,545.80		

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Mar 2012	ZAUS	Future	64,434	8.3615	8.2508	8.3768	8.2579	11,791	98,171,870.50		
Jun 2012	ZAUS	Future	22,272	8.4653	8.3533	8.3620	8.3620	10	83,620.00		
Sep 2012	ZAUS	Future	1,423	8.5632	8.4506	0.0000	0.0000	0	0.00		
			<u>276,011</u>					<u>15,718.00</u>	<u>130,419,036.30</u>	<u>24,116,703.00</u>	<u>191,598,090,823.00</u>
<b>Option</b>											
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	1500.0000	1391.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1450.0000	1341.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1400.0000	1291.0000	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	1050.0000	941.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,000	1000.0000	892.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Put	800	0.0000	1.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.30 Put	3,780	0.0000	1.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.40 Put	1,000	0.0000	1.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Call	11,280	751.0000	643.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.50 Put	12,000	1.0000	2.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Call	1,000	454.0000	355.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	12,688	4.0000	14.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.90 Put	560	8.0000	31.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.95 Call	12,579	313.0000	234.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	28.0000	76.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	190.0000	139.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	1,620	156.0000	114.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	56.0000	123.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	98.0000	187.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.50 Call	26,550	30.0000	30.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	19,273	7.0000	10.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	9.00 Call	8,333	3.0000	5.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	6.0000	5.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	8.0000	9.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	19.0000	23.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1285.0000	1181.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1239.0000	1136.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	925.0000	835.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	64.0000	84.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	84.0000	109.0000	0.0000	0.0000	13,860	1,088,703.00		
Mar 2012	ZAUS	8.00 Call	5,000	567.0000	510.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	206.0000	259.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	228.0000	284.0000	0.0000	0.0000	4,620	1,192,884.00		

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Mar 2012	ZAUS	8.25 Call	4,620	439.0000	396.0000	0.0000	0.0000	4,620	1,967,149.80		
Mar 2012	ZAUS	8.30 Put	0	356.0000	426.0000	0.0000	0.0000	200	83,362.00		
Mar 2012	ZAUS	8.50 Put	190	479.0000	557.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	581.0000	664.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	13,860	264.0000	0.0000	0.0000	0.0000	13,860	3,413,025.00		
Mar 2012	ZAUS	8.80 Call	3	251.0000	229.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	100	207.0000	190.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1748.0000	1636.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	350.0000	400.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	200	581.0000	644.0000	0.0000	0.0000	100	61,280.00		
Jun 2012	ZAUS	8.75 Put	132	745.0000	816.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1518.0000	1418.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1397.0000	1302.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	320.0000	367.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	710.0000	778.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	841.0000	914.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	517.0000	484.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	491.0000	460.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1088.0000	1029.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	430.0000	485.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	671.0000	635.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	537.0000	593.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	803.0000	763.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2151.0000	2085.0000	0.0000	0.0000	0	0.00		
			<u>362,907</u>					<u>37,260.00</u>	<u>7,806,403.80</u>	<u>2,905,191.00</u>	<u>1,567,765,218.84</u>
	<b>Total</b>		<b>638,918</b>					<b>52,978.00</b>	<b>138,225,440.10</b>	<b>27,021,894.00</b>	<b>193,165,856,041.84</b>

<b>Grand Total</b>	<b>1,196,715</b>							<b>60,369.00</b>	<b>231,151,547.90</b>	<b>34,004,271</b>	<b>260,270,214,540.64</b>
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