

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 13-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	0.2783	0.3058	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	0.1518	0.1798	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	0.0305	0.0247	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	0.4305	0.4416	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	0.0840	0.0723	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	0.0462	0.0352	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	0.2185	0.2503	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	0.0489	0.1410	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	0.1065	0.1140	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	0.0341	0.0341	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	0.0481	0.0569	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	8.3234	8.3033	8.3565	8.3555	499	4,169,743.50		
Mar 2012	ZAAD	Future	36,813	8.4317	8.3326	8.3900	8.3700	724	6,070,588.50		
Jun 2012	ZAAD	Future	6,933	8.3864	8.3700	8.4270	8.4230	499	4,204,673.00		
Sep 2012	ZAAD	Future	2,098	8.4245	8.4077	0.0000	0.0000	0	0.00		
			<u>55,486</u>					1,722.00	14,445,005.00	1,370,109.00	9,243,954,155.50
		Total	55,486					1,722.00	14,445,005.00	1,370,309.00	9,244,020,279.50
Future											
Dec 2011	ZACA	Future	160	8.0079	8.0269	0.0000	0.0000	0	0.00		
Mar 2012	ZACA	Future	37	8.1763	8.1192	0.0000	0.0000	0	0.00		
			<u>197</u>					0.00	0.00	20,718.00	147,215,039.50
		Total	197					0.00	0.00	20,718.00	147,215,039.50
Future											
Dec 2011	ZAEU	Future	20,129	10.8337	10.9223	11.0640	10.8920	21,249	237,688,680.50		
Mar 2012	ZAEU	Future	17,142	11.0976	11.0817	11.2025	11.0420	12,673	140,258,128.00		
Jun 2012	ZAEU	Future	14,009	11.1359	11.2278	11.3495	11.1890	649	7,286,434.00		
Sep 2012	ZAEU	Future	200	11.2750	11.3670	0.0000	0.0000	0	0.00		
			<u>51,480</u>					34,571.00	385,233,242.50	1,903,681.00	21,060,223,243.80
Option											
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	1.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	537.0000	624.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.50 Put	5,700	12.0000	8.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	37.0000	60.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.40 Call	11,400	4.0000	5.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	109.0000	114.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	275.0000	277.0000	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Mar 2012	ZAEU	11.00 Call	3,400	472.0000	457.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	266.0000	249.0000	0.0000	0.0000	0	0.00		
			66,220					0.00	0.00	378,254.00	128,866,693.80
		Total	117,700					34,571.00	385,233,242.50	2,281,935.00	21,189,089,937.60
Future											
Dec 2011	ZAFR	Future	253	8.7709	8.8473	0.0000	0.0000	0	0.00		
Mar 2012	ZAFR	Future	25	8.9940	8.9857	0.0000	0.0000	0	0.00		
			278					0.00	0.00	17,264.00	142,563,576.30
		Total	278					0.00	0.00	17,264.00	142,563,576.30
Future											
Dec 2011	ZAGB	Future	10,994	12.7981	12.8676	12.8550	12.8510	3,612	46,366,302.80		
Mar 2012	ZAGB	Future	5,166	13.0818	13.0304	13.1730	13.0170	3,596	46,807,482.30		
Jun 2012	ZAGB	Future	2,983	13.1032	13.1802	13.3200	13.1680	649	8,570,228.00		
			19,143					7,857.00	101,744,013.10	1,500,632.00	18,270,563,484.10
Option											
Mar 2012	ZAGB	11.00 Put	768	22.0000	25.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	80.0000	83.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	90.0000	93.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	244.0000	257.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	610.0000	576.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	343.0000	321.0000	0.0000	0.0000	0	0.00		
			25,536					0.00	0.00	172,574.00	91,915,666.90
		Total	44,679					7,857.00	101,744,013.10	1,673,206.00	18,362,479,151.00
Future											
Dec 2011	ZAJY	Future	2,492	0.1056	0.1059	0.0000	0.0000	7,012	74,252,159.40		
Mar 2012	ZAJY	Future	3,719	0.1083	0.1075	0.0000	0.0000	3,329	35,809,387.20		
			6,211					10,341.00	110,061,546.60	102,540.00	926,940,222.60
		Total	6,211					10,341.00	110,061,546.60	102,540.00	926,940,222.60
Future											
Dec 2011	ZAUM	Future	119	8.2074	8.2498	8.2494	8.2445	10	8,246,950.00		
Mar 2012	ZAUM	Future	736	8.3965	8.3615	8.3652	8.3575	10	8,361,350.00		
Jun 2012	ZAUM	Future	0	8.4178	8.4653	8.4610	8.4610	5	4,230,500.00		
			855					25.00	20,838,800.00	9,229.00	6,724,562,740.00
Option											
Mar 2012	ZAUM	8.20 Call	80	48856.0000	46252.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6,552,866.00
		Total	935					25.00	20,838,800.00	9,435.00	6,731,115,606.00
Future											

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Dec 2011	ZAUS	Future	169,474	8.2074	8.2498	8.3860	8.2200	25,666	211,928,468.60		
Mar 2012	ZAUS	Future	78,898	8.3965	8.3615	8.4918	8.3245	25,055	209,773,193.90		
Jun 2012	ZAUS	Future	26,105	8.4178	8.4653	8.5916	8.4625	6,236	52,919,874.40		
Sep 2012	ZAUS	Future	1,623	8.5156	8.5632	8.6000	8.5718	400	3,434,360.00		
			<u>276,100</u>					<u>57,357.00</u>	<u>478,055,896.90</u>	<u>24,174,060.00</u>	<u>192,076,146,719.90</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	1457.0000	1500.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	6.80 Call	200	1407.0000	1450.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	6.85 Call	560	1357.0000	1400.0000	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	1007.0000	1050.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	7.25 Call	5,000	957.0000	1000.0000	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	1.0000	0.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	7.40 Put	1,000	1.0000	0.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	7.50 Call	11,280	708.0000	751.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	7.50 Put	12,000	1.0000	1.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	7.80 Call	1,000	411.0000	454.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	7.80 Put	12,688	4.0000	4.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	7.90 Put	560	10.0000	8.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	7.95 Call	12,579	273.0000	313.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	8.05 Put	10,750	35.0000	28.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	8.10 Call	11,340	156.0000	190.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	8.15 Call	1,620	124.0000	156.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	8.15 Put	400	67.0000	56.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	8.25 Put	100	119.0000	98.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	8.50 Call	26,550	22.0000	30.0000	0.0000	0.0000	0	0.00
Dec 2011	ZAUS	8.80 Call	19,273	4.0000	7.0000	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	6.0000	0.0000	0.0000	0	0.00
Mar 2012	ZAUS	6.70 Put	10,000	6.0000	8.0000	0.0000	0.0000	0	0.00
Mar 2012	ZAUS	7.00 Put	1,000	15.0000	19.0000	0.0000	0.0000	0	0.00
Mar 2012	ZAUS	7.10 Call	10,000	1316.0000	1285.0000	0.0000	0.0000	0	0.00
Mar 2012	ZAUS	7.15 Call	30,100	1269.0000	1239.0000	0.0000	0.0000	0	0.00
Mar 2012	ZAUS	7.50 Call	5,000	955.0000	925.0000	0.0000	0.0000	0	0.00
Mar 2012	ZAUS	7.50 Put	2,420	59.0000	64.0000	0.0000	0.0000	0	0.00
Mar 2012	ZAUS	7.60 Put	13,860	76.0000	84.0000	0.0000	0.0000	0	0.00
Mar 2012	ZAUS	8.00 Call	5,000	593.0000	567.0000	0.0000	0.0000	0	0.00
Mar 2012	ZAUS	8.00 Put	7,051	197.0000	206.0000	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Mar 2012	ZAUS	8.05 Put	4,620	219.0000	228.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	4,620	465.0000	439.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	469.0000	479.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	570.0000	581.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.70 Call	366	302.0000	0.0000	0.0000	0.0000	732	198,372.00		
Mar 2012	ZAUS	8.75 Call	13,860	288.0000	264.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	275.0000	251.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	100	229.0000	207.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1701.0000	1748.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	377.0000	350.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	200	615.0000	581.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	784.0000	745.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1479.0000	1518.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1361.0000	1397.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	349.0000	320.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	753.0000	710.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	887.0000	841.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	519.0000	517.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	494.0000	491.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1069.0000	1088.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	457.0000	430.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	667.0000	671.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	565.0000	537.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	797.0000	803.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2130.0000	2151.0000	0.0000	0.0000	0	0.00		
			<u>363,273</u>					<u>732.00</u>	<u>198,372.00</u>	<u>2,905,923.00</u>	<u>1,567,963,590.84</u>
	Total		639,373					58,089.00	478,254,268.90	27,079,983.00	193,644,110,310.74

Grand Total	1,197,024	112,605.00	1,110,576,876.10	34,116,876	261,380,791,416.74
--------------------	------------------	-------------------	-------------------------	-------------------	---------------------------
