

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 14-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	0.3933	0.2783	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	0.2824	0.1518	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	0.0051	0.0305	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	0.5116	0.4305	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	0.0490	0.0840	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	0.0101	0.0462	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	0.3553	0.2185	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	0.1511	0.0489	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	0.1218	0.1065	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	0.0177	0.0341	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	0.0457	0.0481	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	7,180	8.3247	8.3234	8.3313	8.3020	5,161	43,010,830.60		
Mar 2012	ZAAD	Future	41,865	8.3516	8.4317	8.3965	8.3470	7,305	61,149,054.50		
Jun 2012	ZAAD	Future	6,933	8.3898	8.3864	0.0000	0.0000	0	0.00		
Sep 2012	ZAAD	Future	2,098	8.4326	8.4245	0.0000	0.0000	0	0.00		
			<u>58,076</u>					12,466.00	104,159,885.10	1,382,575.00	9,348,114,040.60
		<b>Total</b>	<b>58,076</b>					<b>12,466.00</b>	<b>104,159,885.10</b>	1,382,775.00	9,348,180,164.60
<b>Future</b>											
Dec 2011	ZACA	Future	10	8.0549	8.0079	8.0980	8.0720	175	1,413,400.00		
Mar 2012	ZACA	Future	7	8.1450	8.1763	8.1720	8.1720	30	245,160.00		
			<u>17</u>					205.00	1,658,560.00	20,923.00	148,873,599.50
		<b>Total</b>	<b>17</b>					<b>205.00</b>	<b>1,658,560.00</b>	20,923.00	148,873,599.50
<b>Future</b>											
Dec 2011	ZAEU	Future	15,091	10.8799	10.8337	10.8770	10.8020	9,245	100,352,689.80		
Mar 2012	ZAEU	Future	21,276	11.0399	11.0976	11.0515	10.9820	12,779	140,784,391.30		
Jun 2012	ZAEU	Future	14,009	11.1912	11.1359	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	200	11.3376	11.2750	0.0000	0.0000	0	0.00		
			<u>50,576</u>					22,024.00	241,137,081.10	1,925,705.00	21,301,360,324.90
<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	0.0000	1.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.30 Call	2,740	582.0000	537.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	10.50 Put	5,700	7.0000	12.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.00 Call	8,220	37.0000	37.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAEU	11.40 Call	11,400	3.0000	4.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.30 Put	10,200	116.0000	109.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	290.0000	275.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAEU	11.00 Call	3,400	433.0000	472.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	240.0000	266.0000	0.0000	0.0000	0	0.00		
			66,220					0.00	0.00	378,254.00	128,866,693.80
	<b>Total</b>		<b>116,796</b>					<b>22,024.00</b>	<b>241,137,081.10</b>	2,303,959.00	21,430,227,018.70
<b>Future</b>											
Dec 2011	ZAFR	Future	253	8.8325	8.7709	0.0000	0.0000	0	0.00		
Mar 2012	ZAFR	Future	25	8.9739	8.9940	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	5,614	12.9490	12.7981	12.9380	12.8482	7,718	99,498,035.70		
Mar 2012	ZAGB	Future	8,098	13.1088	13.0818	13.1900	13.0590	10,270	134,152,377.50		
Jun 2012	ZAGB	Future	2,985	13.2605	13.1032	13.2385	13.2385	2	26,477.00		
			16,697					17,990.00	233,676,890.20	1,518,622.00	18,504,240,374.30
<b>Option</b>											
Mar 2012	ZAGB	11.00 Put	768	22.0000	22.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	68.0000	80.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	76.0000	90.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	219.0000	244.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	608.0000	610.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	337.0000	343.0000	0.0000	0.0000	0	0.00		
			25,536					0.00	0.00	172,574.00	91,915,666.90
	<b>Total</b>		<b>42,233</b>					<b>17,990.00</b>	<b>233,676,890.20</b>	1,691,196.00	18,596,156,041.20
<b>Future</b>											
Dec 2011	ZAJY	Future	2,492	0.1074	0.1056	0.0000	0.0000	0	0.00		
Mar 2012	ZAJY	Future	3,719	0.1090	0.1083	0.0000	0.0000	0	0.00		
			6,211					0.00	0.00	102,540.00	926,940,222.60
	<b>Total</b>		<b>6,211</b>					<b>0.00</b>	<b>0.00</b>	102,540.00	926,940,222.60
<b>Future</b>											
Dec 2011	ZAUM	Future	119	8.3773	8.2074	0.0000	0.0000	0	0.00		
Mar 2012	ZAUM	Future	731	8.4877	8.3965	8.4445	8.4375	20	16,878,950.00		
			850					20.00	16,878,950.00	9,249.00	6,741,441,690.00
<b>Option</b>											
Mar 2012	ZAUM	8.20 Call	80	54253.0000	48856.0000	0.0000	0.0000	0	0.00		
			80					0.00	0.00	206.00	6,552,866.00
	<b>Total</b>		<b>930</b>					<b>20.00</b>	<b>16,878,950.00</b>	9,455.00	6,747,994,556.00
<b>Future</b>											
Dec 2011	ZAUS	Future	141,041	8.3773	8.2074	8.3934	8.2940	57,540	479,836,777.80		

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Mar 2012	ZAUS	Future	113,715	8.4877	8.3965	8.5188	8.4190	55,953	472,380,635.90		
Jun 2012	ZAUS	Future	26,501	8.5930	8.4178	8.6000	8.5200	2,756	23,429,490.50		
Sep 2012	ZAUS	Future	1,823	8.6937	8.5156	0.0000	0.0000	400	3,440,000.00		
			<u>283,080</u>					<u>116,649.00</u>	<u>979,086,904.20</u>	<u>24,290,709.00</u>	<u>193,055,233,624.10</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		
Dec 2011	ZAUS	6.75 Call	500	1627.0000	1457.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.80 Call	200	1577.0000	1407.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	6.85 Call	560	1527.0000	1357.0000	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	1177.0000	1007.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.25 Call	5,000	1127.0000	957.0000	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	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	878.0000	708.0000	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	579.0000	411.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.80 Put	12,688	2.0000	4.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.90 Put	560	3.0000	10.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	7.95 Call	12,579	431.0000	273.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.05 Put	10,750	8.0000	35.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.10 Call	11,340	290.0000	156.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Call	1,620	246.0000	124.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.15 Put	400	19.0000	67.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.25 Put	100	41.0000	119.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.50 Call	26,550	47.0000	22.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	8.80 Call	19,273	10.0000	4.0000	0.0000	0.0000	0	0.00		
Dec 2011	ZAUS	9.00 Call	8,333	3.0000	1.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.50 Put	2,420	4.0000	5.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	6.0000	6.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	13.0000	15.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1406.0000	1316.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1359.0000	1269.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	1040.0000	955.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	52.0000	59.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	65.0000	76.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	659.0000	593.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	171.0000	197.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	189.0000	219.0000	0.0000	0.0000	0	0.00		

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Mar 2012	ZAUS	8.25 Call	4,620	517.0000	465.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	419.0000	469.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	514.0000	570.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.70 Call	366	335.0000	302.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	13,860	319.0000	288.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	3	304.0000	275.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	100	252.0000	229.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1870.0000	1701.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	310.0000	377.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	200	526.0000	615.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	683.0000	784.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1631.0000	1479.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1508.0000	1361.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	285.0000	349.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	655.0000	753.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	784.0000	887.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	582.0000	519.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	554.0000	494.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1179.0000	1069.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	388.0000	457.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	740.0000	667.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	492.0000	565.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	877.0000	797.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2241.0000	2130.0000	0.0000	0.0000	0	0.00		
			<u>363,273</u>					<i>0.00</i>	<i>0.00</i>	<i>2,905,923.00</i>	<i>1,567,963,590.84</i>
	<b>Total</b>		<b>646,353</b>					<b>116,649.00</b>	<b>979,086,904.20</b>	<b>27,196,632.00</b>	<b>194,623,197,214.94</b>
	<b>Grand Total</b>		<b>1,203,059</b>					<b>169,354.00</b>	<b>1,576,598,270.60</b>	<b>34,286,230</b>	<b>262,957,389,687.34</b>