

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 19-December-2011

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future	Mar 2012 CAAN	Future	100,000	0.4980	0.5069	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	0.0446	0.0499	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	Jan 2012 CAAS	Future	12,500	0.1701	0.1512	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	Feb 2012 CAAT	Future	12,500	0.1357	0.1221	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>650,000.00</u>
		Total	12,500					0.00	0.00	12,500.00	650,000.00
Future	Jan 2012 CAAU	Future	19,481	0.0170	0.0177	0.0000	0.0000	0	0.00		
			<u>19,481</u>					<u>0.00</u>	<u>0.00</u>	<u>19,481.00</u>	<u>1,605,234.40</u>
		Total	19,481					0.00	0.00	19,481.00	1,605,234.40
Future	Feb 2012 CAAV	Future	12,987	0.0421	0.0456	0.0000	0.0000	0	0.00		
			<u>12,987</u>					<u>0.00</u>	<u>0.00</u>	<u>12,987.00</u>	<u>1,464,933.60</u>
		Total	12,987					0.00	0.00	12,987.00	1,464,933.60
Future	Dec 2011 ZAAD	Future	0	8.3343	8.3379	8.3180	8.3079	350	2,908,980.00		
	Mar 2012 ZAAD	Future	42,150	8.3566	8.3700	8.3710	8.3550	315	2,632,605.00		
	Jun 2012 ZAAD	Future	6,983	8.3971	8.4097	0.0000	0.0000	100	840,015.00		
	Sep 2012 ZAAD	Future	2,098	8.4378	8.4510	0.0000	0.0000	0	0.00		
			<u>51,231</u>					<u>765.00</u>	<u>6,381,600.00</u>	<u>1,384,480.00</u>	<u>9,364,202,592.10</u>
		Total	51,231					765.00	6,381,600.00	1,384,680.00	9,364,268,716.10
Future	Dec 2011 ZACA	Future	0	8.0910	8.0952	8.0360	8.0360	10	80,360.00		
	Mar 2012 ZACA	Future	10	8.1813	8.1899	8.1920	8.1920	10	81,920.00		

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			10					20.00	162,280.00	20,943.00	149,035,879.50
		Total	10					20.00	162,280.00	20,943.00	149,035,879.50
Future											
Dec 2011	ZAEU	Future	0	10.9087	10.9022	10.9400	10.8975	2,685	29,368,629.10		
Mar 2012	ZAEU	Future	24,012	11.0601	11.0628	11.0880	11.0577	1,201	13,286,606.30		
Jun 2012	ZAEU	Future	14,009	11.2095	11.2125	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	200	11.3510	11.3544	0.0000	0.0000	0	0.00		
			38,221					3,886.00	42,655,235.40	1,934,069.00	21,393,343,434.00
Option											
Mar 2012	ZAEU	10.30 Put	10,200	97.0000	113.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	256.0000	281.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	3,400	414.0000	444.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	218.0000	244.0000	0.0000	0.0000	0	0.00		
			27,200					0.00	0.00	378,254.00	128,866,693.80
		Total	65,421					3,886.00	42,655,235.40	2,312,323.00	21,522,210,127.80
Future											
Dec 2011	ZAFR	Future	0	8.9408	8.8861	8.9140	8.9140	223	1,991,342.00		
Mar 2012	ZAFR	Future	223	9.0782	9.0256	9.1040	9.1040	223	2,026,892.00		
			223					446.00	4,018,234.00	17,760.00	147,026,910.30
		Total	223					446.00	4,018,234.00	17,760.00	147,026,910.30
Future											
Dec 2011	ZAGB	Future	0	13.0030	12.9797	12.9915	12.9540	2,075	26,926,085.50		
Mar 2012	ZAGB	Future	10,583	13.1658	13.1451	13.1615	13.1310	1,799	23,660,554.30		
Jun 2012	ZAGB	Future	2,985	13.3212	13.2984	0.0000	0.0000	0	0.00		
			13,568					3,874.00	50,586,639.80	1,527,168.00	18,615,969,822.00
Option											
Mar 2012	ZAGB	11.00 Put	768	19.0000	22.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	56.0000	64.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	63.0000	72.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	189.0000	212.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	627.0000	634.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	343.0000	354.0000	0.0000	0.0000	0	0.00		
			25,536					0.00	0.00	172,574.00	91,915,666.90
		Total	39,104					3,874.00	50,586,639.80	1,699,742.00	18,707,885,488.90
Future											
Dec 2011	ZAJY	Future	0	0.1075	0.1075	0.1085	0.1065	231	2,489,600.00		
Mar 2012	ZAJY	Future	4,421	0.1092	0.1092	0.1102	0.1078	231	2,510,864.30		
			4,421					462.00	5,000,464.30	105,002.00	953,746,686.90
		Total	4,421					462.00	5,000,464.30	105,002.00	953,746,686.90

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Future											
Dec 2011	ZAUM	Future	0	8.3755	8.3678	8.3574	8.3574	5	4,178,700.00		
Mar 2012	ZAUM	Future	731	8.4842	8.4814	0.0000	0.0000	0	0.00		
			<u>731</u>					<u>5.00</u>	<u>4,178,700.00</u>	<u>9,264.00</u>	<u>6,754,053,390.00</u>
Option											
Mar 2012	ZAUM	8.20 Call	80	50481.0000	53472.0000	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	811					5.00	4,178,700.00	9,470.00	6,760,606,256.00
Future											
Dec 2011	ZAUS	Future	0	8.3755	8.3678	8.3801	8.3448	193,474	1,615,620,140.20		
Mar 2012	ZAUS	Future	239,805	8.4842	8.4814	8.5100	8.4695	220,103	1,864,425,348.80		
Jun 2012	ZAUS	Future	27,127	8.5918	8.5876	8.6205	8.5760	142	1,220,492.80		
Sep 2012	ZAUS	Future	5,856	8.6906	8.6868	0.0000	0.0000	3,333	28,976,469.50		
			<u>272,788</u>					<u>417,052.00</u>	<u>3,510,242,451.30</u>	<u>24,828,858.00</u>	<u>197,590,797,789.70</u>
Option											
Mar 2012	ZAUS	6.50 Put	2,420	3.0000	5.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	5.0000	7.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	10.0000	14.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1397.0000	1399.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1349.0000	1352.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	1021.0000	1032.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	37.0000	51.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	47.0000	65.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	624.0000	651.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	140.0000	170.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	158.0000	188.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	4,620	479.0000	509.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	409.0000	440.0000	0.0000	0.0000	4,850	2,164,215.50		
Mar 2012	ZAUS	8.45 Put	250	355.0000	388.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	385.0000	418.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	481.0000	514.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.70 Call	366	300.0000	328.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	13,860	285.0000	313.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	4,853	271.0000	298.0000	0.0000	0.0000	4,850	1,386,227.00		
Mar 2012	ZAUS	9.00 Call	100	222.0000	246.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1864.0000	1865.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	284.0000	309.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	200	499.0000	525.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	659.0000	683.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1618.0000	1628.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1494.0000	1506.0000	0.0000	0.0000	0	0.00		

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Sep 2012	ZAUS	7.90 Put	360	267.0000	293.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	638.0000	665.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	767.0000	793.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	564.0000	584.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	536.0000	556.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1156.0000	1174.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	368.0000	390.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	717.0000	735.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	467.0000	496.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	865.0000	874.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2376.0000	2248.0000	0.0000	0.0000	0	0.00		
			<u>192,710</u>					<u>9,700.00</u>	<u>3,550,442.50</u>	<u>2,915,873.00</u>	<u>1,571,625,450.84</u>
	Total		465,498					426,752.00	3,513,792,893.80	27,744,731.00	199,162,423,240.54

Grand Total	884,187		436,210.00	3,626,776,047.30	34,856,137	267,760,460,599.54
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