

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-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	0.4241	0.4980	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	0.0763	0.0446	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	0.1578	0.1701	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	0.1230	0.1357	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	0.0346	0.0170	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	0.0600	0.0421	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	Mar 2012 ZAAD	Future	42,135	8.3201	8.3566	8.3255	8.3255	15	124,882.50		
	Jun 2012 ZAAD	Future	6,983	8.3593	8.3971	0.0000	0.0000	0	0.00		
	Sep 2012 ZAAD	Future	2,098	8.3975	8.4378	0.0000	0.0000	0	0.00		
			<u>51,216</u>					<u>15.00</u>	<u>124,882.50</u>	<u>1 384 495.00</u>	<u>9 364 327 474.60</u>
		Total	51,216					15.00	124,882.50	1 384 695.00	9 364 393 598.60
Future	Mar 2012 ZACA	Future	10	8.0986	8.1813	8.1650	8.1650	7	57,155.00		
			<u>10</u>					<u>7.00</u>	<u>57,155.00</u>	<u>20 950.00</u>	<u>149 093 034.50</u>
		Total	10					7.00	57,155.00	20 950.00	149 093 034.50

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
Mar 2012	ZAEU	Future	23,553	10.9457	11.0601	11.0100	10.9440	578	6,362,759.00		
Jun 2012	ZAEU	Future	14,009	11.0927	11.2095	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	200	11.2316	11.3510	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	11.6864	11.4930	12.0145	12.0145	500	6,007,250.00		
			<u>38,262</u>					<u>1,078.00</u>	<u>12,370,009.00</u>	<u>1 935 147.00</u>	<u>21 405 713 443.00</u>
Option											
Mar 2012	ZAEU	10.30 Put	10,200	114.0000	97.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	299.0000	256.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	3,400	354.0000	414.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	186.0000	218.0000	0.0000	0.0000	0	0.00		
			<u>27,200</u>					<u>0.00</u>	<u>0.00</u>	<u>378 254.00</u>	<u>128 866 693.80</u>
		Total	65,462					1,078.00	12,370,009.00	2 313 401.00	21 534 580 136.80
Future											
Mar 2012	ZAFR	Future	223	9.0060	9.0782	0.0000	0.0000	0	0.00		
			<u>223</u>					<u>0.00</u>	<u>0.00</u>	<u>17 760.00</u>	<u>147 026 910.30</u>
		Total	223					0.00	0.00	17 760.00	147 026 910.30
Future											
Mar 2012	ZAGB	Future	10,562	13.0511	13.1658	13.1658	13.0800	21	274,965.80		
Jun 2012	ZAGB	Future	2,985	13.2034	13.3212	13.3195	13.3195	23	306,348.50		
			<u>13,547</u>					<u>44.00</u>	<u>581,314.30</u>	<u>1 527 212.00</u>	<u>18 616 551 136.30</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	21.0000	19.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	71.0000	56.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	79.0000	63.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	222.0000	189.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	557.0000	627.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	299.0000	343.0000	0.0000	0.0000	0	0.00		
			<u>25,536</u>					<u>0.00</u>	<u>0.00</u>	<u>172 574.00</u>	<u>91 915 666.90</u>
		Total	39,083					44.00	581,314.30	1 699 786.00	18 708 466 803.20
Future											
Mar 2012	ZAJY	Future	4,421	0.1074	0.1092	0.0000	0.0000	0	0.00		
			<u>4,421</u>					<u>0.00</u>	<u>0.00</u>	<u>105 002.00</u>	<u>953 746 686.90</u>
		Total	4,421					0.00	0.00	105 002.00	953 746 686.90
Future											
Mar 2012	ZAUM	Future	731	8.3372	8.4842	0.0000	0.0000	0	0.00		
			<u>731</u>					<u>0.00</u>	<u>0.00</u>	<u>9 264.00</u>	<u>6 754 053 390.00</u>
Option											
Mar 2012	ZAUM	8.20 Call	80	41902.0000	50481.0000	0.0000	0.0000	0	0.00		

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			80					0.00	0.00	206.00	6 552 866.00
		Total	811					0.00	0.00	9 470.00	6 760 606 256.00

Future

Mar 2012	ZAUS	Future	239,908	8.3372	8.4842	8.4925	8.3360	7,719	64,924,595.30		
Jun 2012	ZAUS	Future	27,127	8.4424	8.5918	8.5000	8.5000	10	85,000.00		
Sep 2012	ZAUS	Future	6,456	8.5390	8.6906	8.6000	8.5875	1,400	12,083,296.80		
Dec 2013	ZAUS	Future	659	9.0154	8.9780	9.1150	9.1150	759	6,911,695.00		
			<u>274,150</u>					<u>9,888.00</u>	<u>84,004,587.10</u>	<u>24 838 746.00</u>	<u>197 674 802 376.80</u>

Option

Mar 2012	ZAUS	6.50 Put	2,420	4.0000	3.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	6.0000	5.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	14.0000	10.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1255.0000	1397.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1208.0000	1349.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	887.0000	1021.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	50.0000	37.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	67.0000	47.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	522.0000	624.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	185.0000	140.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	208.0000	158.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	4,620	396.0000	479.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	368.0000	297.0000	0.0000	0.0000	250	81,750.00		
Mar 2012	ZAUS	8.40 Call	4,850	336.0000	409.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	431.0000	355.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	464.0000	385.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	569.0000	481.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.70 Call	366	243.0000	300.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	13,860	230.0000	285.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	4,853	218.0000	271.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	100	178.0000	222.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1718.0000	1864.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	335.0000	284.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	200	569.0000	499.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	736.0000	659.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1486.0000	1618.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1365.0000	1494.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	315.0000	267.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	711.0000	638.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	844.0000	767.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	498.0000	564.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	473.0000	536.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1057.0000	1156.0000	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	8.00 Put	540	423.0000	368.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	649.0000	717.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	525.0000	467.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	792.0000	865.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2274.0000	2376.0000	0.0000	0.0000	0	0.00		
			<u>192,960</u>					<u>250.00</u>	<u>81,750.00</u>	<u>2 916 123.00</u>	<u>1 571 707 200.84</u>
	Total		<u>467,110</u>					<u>10,138.00</u>	<u>84,086,337.10</u>	<u>27 754 869.00</u>	<u>199 246 509 577.64</u>

Grand Total	885,804							11,282.00	97 219 697.90	34,867,419	267,857,680,297.44
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