

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 21-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	0.4351	0.4241	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	0.0713	0.0763	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	0.1665	0.1578	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	0.1289	0.1230	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	0.0296	0.0346	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	0.0547	0.0600	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	41,435	8.3349	8.3201	8.3150	8.3020	851	7,075,402.00		
	Jun 2012 ZAAD	Future	6,933	8.3718	8.3593	8.3470	8.3170	600	4,997,750.00		
	Sep 2012 ZAAD	Future	2,098	8.4082	8.3975	0.0000	0.0000	0	0.00		
			<u>50,466</u>					<u>1,451.00</u>	<u>12,073,152.00</u>	<u>1,385,946.00</u>	<u>9,376,400,626.60</u>
		Total	50,466					1,451.00	12,073,152.00	1,386,146.00	9,376,466,750.60
Future	Mar 2012 ZACA	Future	10	8.1045	8.0986	0.0000	0.0000	0	0.00		
			<u>10</u>					<u>0.00</u>	<u>0.00</u>	<u>20,950.00</u>	<u>149,093,034.50</u>
		Total	10					0.00	0.00	20,950.00	149,093,034.50

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Future											
Mar 2012	ZAEU	Future	23,004	10.9141	10.9457	10.9200	10.8320	599	6,512,903.90		
Jun 2012	ZAEU	Future	14,011	11.0623	11.0927	11.0130	11.0130	2	22,026.00		
Sep 2012	ZAEU	Future	200	11.2018	11.2316	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	11.6622	11.6864	0.0000	0.0000	0	0.00		
			<u>37,715</u>					<u>601.00</u>	<u>6,534,929.90</u>	<u>1,935,748.00</u>	<u>21,412,248,372.90</u>
Option											
Mar 2012	ZAEU	10.30 Put	10,200	115.0000	114.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	303.0000	299.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	3,400	330.0000	354.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	169.0000	186.0000	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	64,915					601.00	6,534,929.90	2,314,002.00	21,541,115,066.70
Future											
Mar 2012	ZAFR	Future	253	8.9612	9.0060	0.0000	0.0000	30	270,708.00		
			<u>253</u>					<u>30.00</u>	<u>270,708.00</u>	<u>17,790.00</u>	<u>147,297,618.30</u>
		Total	253					30.00	270,708.00	17,790.00	147,297,618.30
Future											
Mar 2012	ZAGB	Future	10,452	13.1030	13.0511	12.9965	12.9230	323	4,201,589.80		
Jun 2012	ZAGB	Future	2,985	13.2542	13.2034	0.0000	0.0000	0	0.00		
			<u>13,437</u>					<u>323.00</u>	<u>4,201,589.80</u>	<u>1,527,535.00</u>	<u>18,620,752,726.10</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	17.0000	21.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	57.0000	71.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	64.0000	79.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	189.0000	222.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	568.0000	557.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	301.0000	299.0000	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	38,973					323.00	4,201,589.80	1,700,109.00	18,712,668,393.00
Future											
Mar 2012	ZAJY	Future	4,421	0.1076	0.1074	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	8.3600	8.3372	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	42581.0000	41902.0000	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	235,478	8.3600	8.3372	8.3465	8.1861	19,380	160,194,887.60		
Jun 2012	ZAUS	Future	27,118	8.4645	8.4424	8.4086	8.2925	216	1,800,889.00		
Sep 2012	ZAUS	Future	6,456	8.5615	8.5390	8.5000	8.4000	600	5,077,900.00		
Dec 2013	ZAUS	Future	659	9.0392	9.0154	0.0000	0.0000	0	0.00		
			269,711					20,196.00	167,073,676.60	24,858,942.00	197,841,876,053.40

Option

Mar 2012	ZAUS	6.50 Put	2,420	4.0000	4.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	6.70 Put	10,000	5.0000	6.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.00 Put	1,000	12.0000	14.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1276.0000	1255.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1228.0000	1208.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	904.0000	887.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	44.0000	50.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	61.0000	67.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	532.0000	522.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	172.0000	185.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	194.0000	208.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	4,620	402.0000	396.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	349.0000	368.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	340.0000	336.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	412.0000	431.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	444.0000	464.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	548.0000	569.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.70 Call	366	244.0000	243.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	13,860	232.0000	230.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	4,853	220.0000	218.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	100	179.0000	178.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1740.0000	1718.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	328.0000	335.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	200	559.0000	569.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	725.0000	736.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1504.0000	1486.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1383.0000	1365.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	305.0000	315.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	696.0000	711.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	828.0000	844.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	502.0000	498.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	477.0000	473.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1069.0000	1057.0000	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	8.00 Put	540	411.0000	423.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	655.0000	649.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	515.0000	525.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	799.0000	792.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2294.0000	2274.0000	0.0000	0.0000	0	0.00		
			<u>192,960</u>					<u>0.00</u>	<u>0.00</u>	<u>2,916,123.00</u>	<u>1,571,707,200.84</u>
	Total		462,671					20,196.00	167,073,676.60	27,775,065.00	199,413,583,254.24

Grand Total	879,988			22,601.00	190,154,056.30	34,890,020	268,047,834,353.74
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