

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 23-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	0.3996	0.3846	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	0.0868	0.0948	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	0.1536	0.1442	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	0.1201	0.1141	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	0.0377	0.0437	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	0.0653	0.0721	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	8.3306	8.2685	0.0000	0.0000	0	0.00		
	Jun 2012 ZAAD	Future	6,933	8.3672	8.3059	0.0000	0.0000	0	0.00		
	Sep 2012 ZAAD	Future	2,098	8.4040	8.3437	0.0000	0.0000	0	0.00		
			<u>50,466</u>					<u>0.00</u>	<u>0.00</u>	<u>1,385,946.00</u>	<u>9,376,400,626.60</u>
		Total	50,466					0.00	0.00	1,386,146.00	9,376,466,750.60
Future	Mar 2012 ZACA	Future	10	8.1008	8.0353	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

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
Mar 2012	ZAEU	Future	22,301	10.8295	10.7660	10.8672	10.8565	6	65,171.10		
Jun 2012	ZAEU	Future	14,011	10.9783	10.9134	0.0000	0.0000	0	0.00		
Sep 2012	ZAEU	Future	200	11.1183	11.0535	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	11.5875	11.5147	0.0000	0.0000	0	0.00		
			<u>37,012</u>					<u>6.00</u>	<u>65,171.10</u>	<u>1,936,844.00</u>	<u>21,424,127,681.60</u>
Option											
Mar 2012	ZAEU	10.30 Put	10,200	129.0000	152.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	337.0000	376.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	3,400	287.0000	271.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	144.0000	138.0000	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		64,212					6.00	65,171.10	2,315,098.00	21,552,994,375.40
Future											
Mar 2012	ZAFR	Future	253	8.8635	8.8094	0.0000	0.0000	0	0.00		
			<u>253</u>					<u>0.00</u>	<u>0.00</u>	<u>17,790.00</u>	<u>147,297,618.30</u>
	Total		253					0.00	0.00	17,790.00	147,297,618.30
Future											
Mar 2012	ZAGB	Future	10,451	12.9642	12.9158	13.0020	12.9790	1,066	13,857,129.80		
Jun 2012	ZAGB	Future	2,985	13.1159	13.0669	0.0000	0.0000	0	0.00		
			<u>13,436</u>					<u>1,066.00</u>	<u>13,857,129.80</u>	<u>1,528,797.00</u>	<u>18,637,176,513.90</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	18.0000	18.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	72.0000	80.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	79.0000	89.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	230.0000	254.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	487.0000	469.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	255.0000	247.0000	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		38,972					1,066.00	13,857,129.80	1,701,371.00	18,729,092,180.80
Future											
Mar 2012	ZAJY	Future	4,421	0.1063	0.1056	0.0000	0.0000	0	0.00		
			<u>4,421</u>					<u>0.00</u>	<u>0.00</u>	<u>105,232.00</u>	<u>956,221,486.90</u>
	Total		4,421					0.00	0.00	105,232.00	956,221,486.90
Future											
Mar 2012	ZAUM	Future	736	8.2789	8.2435	0.0000	0.0000	0	0.00		
			<u>736</u>					<u>0.00</u>	<u>0.00</u>	<u>9,269.00</u>	<u>6,758,185,290.00</u>
Option											
Mar 2012	ZAUM	8.20 Call	80	38150.0000	36736.0000	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			80					0.00	0.00	206.00	6,552,866.00
		Total	816					0.00	0.00	9,475.00	6,764,738,156.00

Future

Mar 2012	ZAUS	Future	234,555	8.2789	8.2435	8.2974	8.2500	270	2,236,871.40		
Jun 2012	ZAUS	Future	27,118	8.3838	8.3483	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	Future	6,456	8.4803	8.4453	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.9582	8.9233	0.0000	0.0000	0	0.00		
			268,788					270.00	2,236,871.40	24,867,840.00	197,915,772,595.30

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	13.0000	16.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1197.0000	1164.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1149.0000	1117.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	832.0000	804.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	53.0000	61.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	72.0000	81.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Call	5,000	480.0000	462.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	201.0000	219.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	224.0000	243.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	4,620	360.0000	347.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	392.0000	417.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	303.0000	292.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	457.0000	483.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	491.0000	518.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	599.0000	628.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.70 Call	366	216.0000	210.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	13,860	204.0000	199.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	4,853	194.0000	189.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	100	157.0000	153.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1659.0000	1628.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	360.0000	379.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	200	599.0000	623.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	770.0000	796.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1431.0000	1403.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1312.0000	1285.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	334.0000	350.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	739.0000	761.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	875.0000	898.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	473.0000	463.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	449.0000	440.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	1017.0000	998.0000	0.0000	0.0000	0	0.00		

