

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 29-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	0.3997	0.3813	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	0.0834	0.0928	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	0.1671	0.1557	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	0.1274	0.1210	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	0.0303	0.0363	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	0.0599	0.0668	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	28,628	8.2861	8.2916	8.2350	8.2350	5,100	41,969,500.00		
	Jun 2012 ZAAD	Future	6,933	8.3230	8.3259	0.0000	0.0000	0	0.00		
	Sep 2012 ZAAD	Future	2,098	8.3582	8.3628	0.0000	0.0000	0	0.00		
			<u>37,659</u>					<u>5,100.00</u>	<u>41,969,500.00</u>	<u>1,398,855.00</u>	<u>9,483,208,237.10</u>
		Total	37,659					5,100.00	41,969,500.00	1,399,055.00	9,483,274,361.10
Future	Mar 2012 ZACA	Future	10	8.0807	8.0828	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	21,397	10.7072	10.7215	10.7165	10.6500	1,539	16,441,247.00		
Jun 2012	ZAEU	Future	14,011	10.8604	10.8724	10.7865	10.7865	2	21,573.00		
Sep 2012	ZAEU	Future	200	11.0078	11.0175	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	500	11.4582	11.5063	0.0000	0.0000	0	0.00		
			<u>36,108</u>					<u>1,541.00</u>	<u>16,462,820.00</u>	<u>1,938,397.00</u>	<u>21,440,719,964.10</u>
Option											
Mar 2012	ZAEU	10.30 Put	10,200	153.0000	150.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	10.80 Put	3,400	389.0000	383.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.00 Call	3,400	230.0000	237.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAEU	11.60 Call	10,200	113.0000	116.0000	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	63,308					1,541.00	16,462,820.00	2,316,651.00	21,569,586,657.90
Future											
Mar 2012	ZAFR	Future	253	8.8000	8.8016	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	10,690	12.7668	12.7853	12.7860	12.6692	202	2,561,490.50		
Jun 2012	ZAGB	Future	2,980	12.9181	12.9345	12.9150	12.8000	7	90,175.00		
			<u>13,670</u>					<u>209.00</u>	<u>2,651,665.50</u>	<u>1,529,168.00</u>	<u>18,641,905,059.40</u>
Option											
Mar 2012	ZAGB	11.00 Put	768	19.0000	20.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	11.95 Put	9,000	94.0000	94.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.00 Put	768	103.0000	103.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.55 Put	3,000	292.0000	287.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	12.85 Call	3,000	370.0000	381.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAGB	13.55 Call	9,000	177.0000	185.0000	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	39,206					209.00	2,651,665.50	1,701,742.00	18,733,820,726.30
Future											
Mar 2012	ZAJY	Future	4,421	0.1067	0.1062	0.0000	0.0000	0	0.00		
			<u>4,421</u>					<u>0.00</u>	<u>0.00</u>	<u>105,240.00</u>	<u>956,305,262.90</u>
		Total	4,421					0.00	0.00	105,240.00	956,305,262.90
Future											
Mar 2012	ZAUM	Future	801	8.2861	8.2493	8.2783	8.2330	50	41,103,650.00		
			<u>801</u>					<u>50.00</u>	<u>41,103,650.00</u>	<u>9,374.00</u>	<u>6,844,475,490.00</u>
Option											
Mar 2012	ZAUM	8.20 Call	80	37584.0000	35809.0000	0.0000	0.0000	0	0.00		

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			80					0.00	0.00	206.00	6,552,866.00
		Total	881					50.00	41,103,650.00	9,580.00	6,851,028,356.00

Future

Mar 2012	ZAUS	Future	233,999	8.2861	8.2493	8.2978	8.2396	9,632	79,724,085.00		
Jun 2012	ZAUS	Future	27,118	8.3924	8.3538	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	Future	6,456	8.4906	8.4525	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	659	8.8847	8.9294	0.0000	0.0000	0	0.00		
			268,232					9,632.00	79,724,085.00	24,881,122.00	198,025,619,613.40

Option

Mar 2012	ZAUS	6.50 Put	2,420	3.0000	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	13.0000	14.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.10 Call	10,000	1203.0000	1168.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.15 Call	30,100	1155.0000	1120.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Call	5,000	835.0000	803.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.50 Put	2,420	49.0000	54.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.60 Put	13,860	68.0000	74.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	7.80 Put	250	117.0000	127.0000	0.0000	0.0000	250	24,750.00		
Mar 2012	ZAUS	8.00 Call	5,000	477.0000	455.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.00 Put	7,051	191.0000	206.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.05 Put	4,620	213.0000	230.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.25 Call	4,620	354.0000	337.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.35 Put	250	378.0000	400.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.40 Call	4,850	296.0000	282.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.45 Put	250	443.0000	467.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.50 Put	190	477.0000	502.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.65 Put	176	585.0000	612.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.70 Call	366	209.0000	200.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.75 Call	13,860	197.0000	189.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	8.80 Call	4,853	186.0000	179.0000	0.0000	0.0000	0	0.00		
Mar 2012	ZAUS	9.00 Call	100	150.0000	144.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	6.75 Call	4,850	1667.0000	1631.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.10 Put	132	351.0000	370.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.50 Put	200	589.0000	613.0000	0.0000	0.0000	0	0.00		
Jun 2012	ZAUS	8.75 Put	132	760.0000	786.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.15 Call	16,000	1440.0000	1407.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.30 Call	37,000	1320.0000	1288.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	7.90 Put	360	329.0000	343.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.60 Put	4,000	732.0000	752.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	8.80 Put	1,500	867.0000	889.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.10 Call	360	475.0000	461.0000	0.0000	0.0000	0	0.00		
Sep 2012	ZAUS	9.20 Call	5,500	451.0000	437.0000	0.0000	0.0000	0	0.00		

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Dec 2012	ZAUS	8.00 Call	300	1024.0000	998.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	540	438.0000	452.0000	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	540	623.0000	606.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	551.0000	561.0000	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	180	759.0000	749.0000	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2098.0000	2245.0000	0.0000	0.0000	0	0.00		
			<u>193,210</u>					<u>250.00</u>	<u>24,750.00</u>	<u>2,916,373.00</u>	<u>1,571,731,950.84</u>
	Total		461,442					9,882.00	79,748,835.00	27,797,495.00	199,597,351,564.24

Grand Total	864,648							16,782.00	181,936,470.50	34,929,989	268,481,014,874.74
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